## Euronext Dublin - Equity

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| AIB GROUP PLC | Ordinary Shares Eur 0.625 | IE00BF0L3536 | 31/Oct/1966 | Listed |
| BANK OF IRELAND GROUP PLC | Ordinary Shares | IE00BD1RP616 | 21/Feb/1992 | Listed |
| CAIRN HOMES PLC | Ordinary Shares | IE00BWY4ZF18 | 26/Jul/2017 | Listed |
| DALATA HOTEL GROUP PLC | Ordinary Shares | IE00BJMZDW83 | 19/Mar/2014 | Listed |
| FBD HOLDINGS PLC | Ordinary Shares | IE0003290289 | 03/Oct/1989 | Listed |
| GLANBIA PLC | Ordinary Shares | IE0000669501 | 06/Sep/1988 | Listed |
| GLENVEAGH PROPERTIES PUBLIC LIMITED COMPANY | Ordinary Shares Eur 0.001 | IE00BD6JX574 | 13/Oct/2017 | Listed |
| HAMMERSON PLC | Ordinary Shares | GB00BRJQ8J25 | 23/Dec/2020 | Listed |
| HOSTELWORLD GROUP PLC | Ordinary Shares | GB00BYYN4225 | 02/Nov/2015 | Listed |
| IRISH CONTINENTAL GROUP PLC | Units (Comp 1 Ordinary Share of Eur 0.065 and up to 10 Red Shares (Nil Issued)) | IE00BLP58571 | 06/Apr/1988 | Listed |
| IRISH RESIDENTIAL PROPERTIES REIT PLC | Ordinary Shares | IE00BJ34P519 | 16/Apr/2014 | Listed |
| KENMARE RESOURCES PUBLIC LIMITED COMPANY | Ordinary Shares. | IE00BDC5DG00 | 17/Apr/1989 | Listed |
| KERRY GROUP PUBLIC LIMITED COMPANY | Ordinary Shares | IE0004906560 | 09/Oct/1986 | Listed |
| KINGSPAN GROUP PLC | Ordinary Shares | IE0004927939 | 02/Jun/1989 | Listed |
| MOLTEN VENTURES PLC | Ordinary Shares | GB00BY7QYJ50 | 23/Jul/2021 | Listed |
| PERMANENT TSB GROUP HOLDINGS PUBLIC LIMITED COMPANY | Ordinary Shares | IE00BWB8X525 | 21/Apr/1999 | Listed |
| RYANAIR HOLDINGS PLC | Ordinary.Shares | IE00BYTBXV33 | 05/Jun/1997 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| AQUILA EUROPEAN RENEWABLES PLC | Ordinary Shares | GB00BK6RLF66 | 02/Oct/2023 | Listed |
| CORRE ENERGY B.V. | Ordinary Share | NL0015000DY3 | 23/Sep/2021 | Listed |
| CRH PLC | 5% Cum Pref | IE0001827264 | 23/Feb/2024 | Listed |
| DATALEX PLC | Ordinary Shares | IE0000527006 | 08/Jul/2021 | Listed |
| DONEGAL INVESTMENT GROUP PLC | Ordinary  Shares | IE000TIRQBE1 | 15/Feb/2022 | Listed |
| FD TECHNOLOGIES PLC | Ordinary Shares | GB0031477770 | 08/Jun/2007 | Listed |
| GREAT WESTERN MINING CORPORATION PLC | Ordinary Shares | IE00B1FR8863 | 03/Nov/2011 | Listed |
| GREENCOAT RENEWABLES PLC | Ordinary Shares | IE00BF2NR112 | 25/Jul/2017 | Listed |
| MALIN CORPORATION PLC | Ordinary Shares | IE00BVGC3741 | 25/Mar/2015 | Listed |
| MINCON GROUP PLC | Ordinary Shares | IE00BD64C665 | 26/Nov/2013 | Listed |
| ORIGIN ENTERPRISES PLC | Ordinary Shares | IE00B1WV4493 | 05/Jun/2007 | Listed |
| OVOCA BIO PLC | Ord Shares | IE00B4XVDC01 | 21/Apr/1987 | Listed |
| UNIPHAR PLC | Ordinary Shares | IE00BJ5FQX74 | 17/Jul/2019 | Listed |

## Euronext Dublin - Exchange Traded Funds

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|

## Euronext Dublin - Irish Government Bonds

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| IRISH GOVERNMENT BONDS | 5.40 per cent Treasury Bond 2025 | IE00B4TV0D44 | 08/Oct/2009 | Listed | 13/Mar/2025 |
| IRISH GOVERNMENT BONDS | 1.00 per cent Treasury Bond 2026 | IE00BV8C9418 | 07/Jan/2016 | Listed | 15/May/2026 |
| IRISH GOVERNMENT BONDS | 0.20% Treasury Bond 2027 | IE00BKFVC568 | 07/Apr/2020 | Listed | 15/May/2027 |
| IRISH GOVERNMENT BONDS | 0.9% Treasury Bond 2028 | IE00BDHDPR44 | 03/Jan/2018 | Listed | 15/May/2028 |
| IRISH GOVERNMENT BONDS | 1.1% Treasury Bond 2029 | IE00BH3SQ895 | 09/Jan/2019 | Listed | 15/May/2029 |
| IRISH GOVERNMENT BONDS | 2.4 per cent Treasury Bond 2030 | IE00BJ38CR43 | 04/Nov/2014 | Listed | 15/May/2030 |
| IRISH GOVERNMENT BONDS | 0.20% Treasury Bond 2030 | IE00BKFVC899 | 09/Jun/2020 | Listed | 18/Oct/2030 |
| IRISH GOVERNMENT BONDS | 1.35% Treasury Bond 2031 | IE00BFZRQ242 | 10/Oct/2018 | Listed | 18/Mar/2031 |
| IRISH GOVERNMENT BONDS | 0% Treasury Bond 2031 | IE00BMQ5JL65 | 05/Jan/2021 | Listed | 18/Oct/2031 |
| IRISH GOVERNMENT BONDS | 0.35% Treasury Bond 2032 | IE00BMD03L28 | 13/Jan/2022 | Listed | 18/Oct/2032 |
| IRISH GOVERNMENT BONDS | 1.30% Treasury Bond 2033 | IE00BFZRPZ02 | 10/Apr/2018 | Listed | 15/May/2033 |
| IRISH GOVERNMENT BONDS | 2.6% Treasury Bond 2034 | IE000LQ7YWY4 | 11/Jan/2024 | Listed | 18/Oct/2034 |
| IRISH GOVERNMENT BONDS | 0.4% Treasury Bond 2035 | IE00BKFVC345 | 08/Jan/2020 | Listed | 15/May/2035 |
| IRISH GOVERNMENT BONDS | 1.7% Treasury Bond 2037 | IE00BV8C9B83 | 04/Jan/2017 | Listed | 15/May/2037 |
| IRISH GOVERNMENT BONDS | Series 2 - Issue of EUR 609,500,000 Inflation Linked Notes due 1 April 2040 | XS1602090034 | 20/Apr/2017 | Listed | 01/Apr/2040 |
| IRISH GOVERNMENT BONDS | 0.55% Treasury Bond 2041 | IE00BMQ5JM72 | 15/Apr/2021 | Listed | 22/Apr/2041 |
| IRISH GOVERNMENT BONDS | 3.0% Treasury Bond 2043 | IE000GVLBXU6 | 05/Jan/2023 | Listed | 18/Oct/2043 |
| IRISH GOVERNMENT BONDS | 2.00% Treasury Bond 2045 | IE00BV8C9186 | 03/Feb/2015 | Listed | 18/Feb/2045 |
| IRISH GOVERNMENT BONDS | 1.5% Treasury Bond 2050 | IE00BH3SQB22 | 09/May/2019 | Listed | 15/May/2050 |
| IRISH GOVERNMENT BONDS | 2% Notes due 29 June 2063 | XS1639913067 | 29/Jun/2017 | Listed | 29/Jun/2063 |
| IRISH GOVERNMENT BONDS | 2% Notes due 29 June 2064 | XS1639739876 | 29/Jun/2017 | Listed | 29/Jun/2064 |
| IRISH GOVERNMENT BONDS | €100000000 2.350% Notes due 01 April 2116 | XS1389917508 | 23/Mar/2016 | Listed | 01/Apr/2116 |

## Euronext Dublin - Treasury Bills

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|

## Euronext Dublin - Amortising Bonds

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| IRISH GOVERNMENT BONDS | 5.72 per cent Amortising Bond 20 July 2027 | IE00B7XWNN51 | 24/Aug/2012 | Listed | 20/Jul/2027 |
| IRISH GOVERNMENT BONDS | 5.72 per cent Amortising Bond 2027 (issued 2013) | IE00B8J2NN65 | 18/Jan/2013 | Listed | 20/Jul/2027 |
| IRISH GOVERNMENT BONDS | 5.82 per cent Amortising Bond 20 March 2032 | IE00B7Z55X64 | 24/Aug/2012 | Listed | 20/Mar/2032 |
| IRISH GOVERNMENT BONDS | 5.82 per cent Amortising Bond 2032 (issued 2013) | IE00B8HCPH68 | 18/Jan/2013 | Listed | 20/Mar/2032 |
| IRISH GOVERNMENT BONDS | 5.92 per cent Amortising Bond 20 January 2037 | IE00B8JXZJ91 | 24/Aug/2012 | Listed | 20/Jan/2037 |
| IRISH GOVERNMENT BONDS | 5.92 per cent Amortising Bond 2037 (issued 2013) | IE00B8MZCR91 | 18/Jan/2013 | Listed | 20/Jan/2037 |
| IRISH GOVERNMENT BONDS | 5.92 per cent Amortising Bond 20 May 2042 | IE00B8JYSW68 | 24/Aug/2012 | Listed | 20/May/2042 |
| IRISH GOVERNMENT BONDS | 5.92 per cent Amortising Bond 2042 (issued 2013) | IE00B8RZMN07 | 18/Jan/2013 | Listed | 20/May/2042 |
| IRISH GOVERNMENT BONDS | 5.92 per cent Amortising Bond 20 September 2047 | IE00B86ST629 | 24/Aug/2012 | Listed | 20/Sep/2047 |
| IRISH GOVERNMENT BONDS | 5.92 per cent Amortising Bond 2047 (issued 2013) | IE00B7TN5929 | 18/Jan/2013 | Listed | 20/Sep/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OMGRID FUNDING LIMITED | USD 500,000,000 5.196% Guaranteed Notes due May 2027 | XS1577964536 | 16/May/2017 | Listed | 16/May/2027 |
| 2017 POPOLARE BARI RMBS S.R.L. | EUR 58,264,000 Class B Residential Mortgage Backed Floating Rate Notes due April 2058 | IT0005276966 | 31/Jul/2017 | Listed | 30/Apr/2058 |
| 2017 POPOLARE BARI RMBS S.R.L. | EUR 597,210,000 Class A Residential Mortgage Backed Floating Rate Notes due April 2058 | IT0005276958 | 31/Jul/2017 | Listed | 30/Apr/2058 |
| 2I RETE GAS S.P.A. | Series 4 - Issue of EUR 435,000,000 1.75 per cent. Notes due 28th August 2026 | XS1571982468 | 28/Feb/2017 | Listed | 28/Aug/2026 |
| 2I RETE GAS S.P.A. | Series 5 - Issue of EUR 730000000 1.608 per cent. Notes due 31st October 2027 | XS1709374497 | 31/Oct/2017 | Listed | 31/Oct/2027 |
| 2I RETE GAS S.P.A. | Series 6 - Issue of Eur 500,000,000 2.195 per cent Notes due 11 September 2025 | XS1877937851 | 11/Sep/2018 | Listed | 11/Sep/2025 |
| 2I RETE GAS S.P.A. | Series 7 - Issue of €500,000,000 0.579 per cent. Notes due 29 January 2031 | XS2292547317 | 29/Jan/2021 | Listed | 29/Jan/2031 |
| 2I RETE GAS S.P.A. | Series 8 - Issue of €550,000,000 4.375 per cent. Notes due 6 June 2033 | XS2631869232 | 06/Jun/2023 | Listed | 06/Jun/2033 |
| AA BOND CO LIMITED | Issue of Sub Class A3 GBP 500000000 Fixed Rate Class A Notes due 31 July 2043 | XS0996575378 | 28/Nov/2013 | Listed | 31/Jul/2043 |
| AA BOND CO LIMITED | Issue of Sub-Class A8—£325,000,000 5.500% Fixed Rate Class A Notes | XS2106054443 | 05/Feb/2020 | Listed | 31/Jul/2027 |
| AA BOND CO LIMITED | Issue of Sub-Class A9 £270,000,000 3.250 per cent. Fixed Rate Class A Notes | XS2362697364 | 21/Jul/2021 | Listed | 31/Jul/2028 |
| AA BOND CO LIMITED | Sub-Class A10 - Sub-Class A10 £385,000,000 7.375 per cent. Fixed Rate Class A Notes | XS2491156902 | 13/Jul/2022 | Listed | 31/Jul/2029 |
| AA BOND CO LIMITED | Sub-Class A11 - Issue of £400,000,000 8.450 per cent. Fixed Rate Class A Notes | XS2580220171 | 06/Feb/2023 | Listed | 31/Jan/2028 |
| AA BOND CO LIMITED | Sub-Class A12 - Issue of Sub-Class A12 £ 435,000,000 6.850 per cent. Fixed Rate Class A Notes | XS2823261248 | 23/May/2024 | Listed | 31/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AB SAGAX (PUBL) | Series 5 - Issue of EUR375,000,000 1.125 per cent. Notes due 30 January 2027 | XS2112816934 | 30/Jan/2020 | Listed | 30/Jan/2027 |
| AB SAGAX (PUBL) | Series 9 - Issue of EUR 500,000,000 4.375 per cent. Notes due 29 May 2030 | XS2830446535 | 29/May/2024 | Listed | 29/May/2030 |
| AB SVENSK EXPORTKREDIT (PUBL) | $1,000,000,000 Fixed Rate Notes due August 2025 | US00254ENB47 | 20/Oct/2020 | Listed | 26/Aug/2025 |
| AB SVENSK EXPORTKREDIT (PUBL) | $1,000,000,000 Fixed Rate Notes due February 2029 | US01021NAA00 | 22/Feb/2024 | Listed | 01/Feb/2029 |
| AB SVENSK EXPORTKREDIT (PUBL) | $1,000,000,000 Fixed Rate Notes due March 2027 | US87031CAE30 | 12/Apr/2022 | Listed | 22/Mar/2027 |
| AB SVENSK EXPORTKREDIT (PUBL) | $1,250,000,000 Fixed Rate Notes due July 2025 | US87031CAK99 | 25/May/2023 | Listed | 15/Jul/2025 |
| AB SVENSK EXPORTKREDIT (PUBL) | $1,250,000,000 Fixed Rate Notes due May 2025 | US00254EMZ24 | 16/Jun/2020 | Listed | 14/May/2025 |
| AB SVENSK EXPORTKREDIT (PUBL) | $1,250,000,000 Fixed Rate Notes due October 2030 | US87031CAN39 | 16/Oct/2023 | Listed | 04/Oct/2030 |
| AB SVENSK EXPORTKREDIT (PUBL) | $1,250,000,000 Fixed Rate Notes due September 2026 | US87031CAM55 | 04/Oct/2023 | Listed | 14/Sep/2026 |
| AB SVENSK EXPORTKREDIT (PUBL) | $1,250,000,000 Fixed Rate Notes due September 2027 | US01021NAB82 | 11/Oct/2024 | Listed | 13/Sep/2027 |
| AB SVENSK EXPORTKREDIT (PUBL) | $1,300,000,000 Floating Rate Notes due August 2026 | US87031CAF05 | 31/Aug/2022 | Listed | 03/Aug/2026 |
| AB SVENSK EXPORTKREDIT (PUBL) | $1,750,000,000 Fixed Rate Notes due November 2025 | US87031CAH60 | 18/Jan/2023 | Listed | 28/Nov/2025 |
| AB SVENSK EXPORTKREDIT (PUBL) | Issue of $1,000,000,000 Fixed Rate Notes due June 2028 | US87031CAL72 | 27/Jun/2023 | Listed | 14/Jun/2028 |
| AB SVENSK EXPORTKREDIT (PUBL) | Issue of $1,750,000,000 Fixed Rate Notes due February 2026 | US87031CAJ27 | 27/Feb/2023 | Listed | 13/Feb/2026 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 117 - Issue of EUR 500,000,000 0.375 per cent. Covered Notes due 5 June 2029 | XS2007244614 | 05/Jun/2019 | Listed | 05/Jun/2029 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 119 - Issue of SEK 300,000,000 0.9275 per cent. Covered Notes due 7 November 2034 | XS2077738081 | 07/Nov/2019 | Listed | 07/Nov/2034 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 120 - Issue of SEK 2,100,000,000 Floating Rate Covered Notes due February 2025 | XS2387674588 | 17/Sep/2021 | Listed | 18/Feb/2025 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 120 - Issue of SEK 500,000,000 Floating Rate Covered Notes due February 2025 | XS2138591453 | 19/Mar/2020 | Listed | 18/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 121 - Issue of SEK 300,000,000 0.649 per cent Covered Fixed Rate Notes due 18 September 2032 | XS2250866642 | 30/Oct/2020 | Listed | 18/Sep/2032 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 121 - Issue of SEK 300,000,000 0.649 per cent. Covered Fixed Rate Notes due 18 September 2032 | XS2232086491 | 18/Sep/2020 | Listed | 18/Sep/2032 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 122 - Issue of SEK 600,000,000 Floating Rate Covered Notes due May 2026 | XS2351322818 | 11/Jun/2021 | Listed | 11/May/2026 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 123 - Issue of €1,000,000,000 0.01 per cent. Covered Notes due 14 March 2030 (the "Notes") (Extendible to 14 March 2031) | XS2353010593 | 14/Jun/2021 | Listed | 14/Mar/2030 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 124 - Issue of SEK 400,000,000 1.3775 per cent. Covered Notes due 13 July 2046 | XS2363987814 | 13/Jul/2021 | Listed | 13/Jul/2046 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 125 - Issue of SEK 500,000,000 Floating Rate Covered Notes due May 2027 | XS2477933308 | 09/May/2022 | Listed | 25/May/2027 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 125 - Issue of SEK 500,000,000 Floating Rate Covered Notes due May 2027 | XS2467649054 | 08/Apr/2022 | Listed | 25/May/2027 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 126 - Issue of SEK 300,000,000 2.285 per cent. Fixed Rate Notes due 12 April 2038 | XS2468129346 | 12/Apr/2022 | Listed | 12/Apr/2038 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 127 - Issue of €1,250,000,000 1.750 per cent. Covered Notes due 10 February 2032 | XS2478272938 | 10/May/2022 | Listed | 10/Feb/2032 |
| AB SVERIGES SÄKERSTÄLLDA OBLIGATIONER (PUBL) | Series 129 - Issue of €1,000,000,000 3.250 per cent. Covered Notes due 3 May 2028 | XS2617508481 | 03/May/2023 | Listed | 03/May/2028 |
| ABACUS 2004-1 LTD | Class A Floating Rate Notes due 2044 | USG0010BAA47 | 04/Aug/2004 | Listed | 28/Jul/2044 |
| ABACUS 2004-1 LTD | Class B Floating Rate Notes due 2044 | USG0010BAB20 | 04/Aug/2004 | Listed | 28/Jul/2044 |
| ABACUS 2004-1 LTD | Class C Floating Rate Notes due 2044 | USG00105AA79 | 04/Aug/2004 | Listed | 28/Jul/2044 |
| ABERTIS INFRAESTRUCTURAS, S.A. | ECP24 - Issue of EUR 28,400,000 Notes | XS2910447437 | 25/Sep/2024 | Listed | 21/Nov/2024 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series 10 - Issue of €900,000,000 2.250 per cent. Notes due 29 March 2029 | XS2195092601 | 30/Jun/2020 | Listed | 29/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ABERTIS INFRAESTRUCTURAS, S.A. | Series 12 - €600,000,000 4.125 per cent. Sustainability-Linked Notes due 7 August 2029 | XS2582860909 | 07/Feb/2023 | Listed | 07/Aug/2029 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series 13 - Issue of €500,000,000 4.125 per cent. Notes due 31 January 2028 | XS2644410214 | 05/Jul/2023 | Listed | 31/Jan/2028 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series 2 - Issue of €1,000,000,000 2.375 per cent. Notes due 27 September 2027 | XS1967635977 | 27/Mar/2019 | Listed | 27/Sep/2027 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series 3 - Issue of €1,000,000,000 3.000 per cent. Notes due 27 March 2031 | XS1967636199 | 27/Mar/2019 | Listed | 27/Mar/2031 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series 4 - Issue of GBP 400,000,000 3.375 per cent. Notes due 27 November 2026 | XS1967636272 | 27/Mar/2019 | Listed | 27/Nov/2026 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series 5 - Issue of €503,200,000 0.625 per cent. Notes due July 2025 | XS2025466413 | 15/Jul/2019 | Listed | 15/Jul/2025 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series 6 - Issue of EUR 600,000,000 1.625 per cent. Notes due July 2029 | XS2025480596 | 15/Jul/2019 | Listed | 15/Jul/2029 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series 7 - Issue of €850,000,000 1.125 per cent. Notes due 26 March 2028 | XS2055651918 | 26/Sep/2019 | Listed | 26/Mar/2028 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series 8 - Issue of €650,000,000 1.875 per cent. Notes due 26 March 2032 | XS2055652056 | 26/Sep/2019 | Listed | 26/Mar/2032 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series 9 - Issue of EUR 600,000,000 1.250 per cent. Notes due 7 February 2028 | XS2113911387 | 07/Feb/2020 | Listed | 07/Feb/2028 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series ECP22 - Issue of EUR 50,000,000 Notes | XS2907151133 | 19/Sep/2024 | Listed | 09/Jan/2026 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series ECP25 - Issue of EUR 23,600,000 Notes | XS2910447866 | 25/Sep/2024 | Listed | 16/Jan/2025 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series ECP26 - Issue of €10,000,000 Notes due 23/01/2025 | XS2914554501 | 03/Oct/2024 | Listed | 23/Jan/2025 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series ECP27 - Issue of €37,500,000 Notes due 16/01/2025 | XS2914666644 | 03/Oct/2024 | Listed | 16/Jan/2025 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series ECP28 - Issue of €47,000,000 Notes due 27 February 2025 | XS2929325616 | 24/Oct/2024 | Listed | 27/Feb/2025 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series ECP29 - Issue of €9,000,000 Notes due 23 January 2025 | XS2929386246 | 24/Oct/2024 | Listed | 23/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ABERTIS INFRAESTRUCTURAS, S.A. | Series ECP30 - Issue of €15,000,000 Notes due 27 February 2025 | XS2932830875 | 31/Oct/2024 | Listed | 27/Feb/2025 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series ECP31 - Issue of €10,000,000 Notes due 23 January 2025 | XS2932810505 | 31/Oct/2024 | Listed | 23/Jan/2025 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series ECP32 - Issue of €40,000,000 Notes due 06/03/2025 | XS2937131204 | 07/Nov/2024 | Listed | 06/Mar/2025 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series ECP33 - Issue of €23,500,000 Notes due 13/03/2025 | XS2942370896 | 14/Nov/2024 | Listed | 13/Mar/2025 |
| ABERTIS INFRAESTRUCTURAS, S.A. | Series ECP34 - Issue of €6,000,000 Notes Euro Commercial Paper due 13 February 2025 | XS2942363412 | 14/Nov/2024 | Listed | 13/Feb/2025 |
| ABG SUKUK LIMITED | USD 400000000 Tier 1 Capital Certificates | XS1609448979 | 31/May/2017 | Listed | |
| ABP FINANCE PLC | Series 1 - GBP 480,167,000 6.25 per cent. Fixed Rate Senior Secured Notes due 2026 | XS0718981995 | 14/Dec/2011 | Listed | 14/Dec/2026 |
| ABP FINANCE PLC | Series 3 - Issue of GBP 70000000 Floating Rate Notes due 2033 | XS0918617639 | 23/May/2013 | Listed | 26/Jun/2033 |
| ABP FINANCE PLC | Series 6 - Issue of GBP 50000000 5.25 per cent notes due 2042 | XS0982989831 | 21/Oct/2013 | Listed | 21/Oct/2042 |
| ABQ FINANCE LIMITED | Series 4 - Issue of U.S. $500,000,000 1.875 per cent. Notes due 2025 | XS2227862583 | 08/Sep/2020 | Listed | 08/Sep/2025 |
| ABQ FINANCE LIMITED | Series 5 - Issue of U.S. $500,000,000 2.000 per cent. Notes due 2026 | XS2361052884 | 06/Jul/2021 | Listed | 06/Jul/2026 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 155 - Issue of U.S. $50,000,000 Zero Coupon Notes due 2060 | XS2245290072 | 20/Oct/2020 | Listed | 20/Oct/2060 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 159 - Issue of USD 20,000,000 1.72 per cent. Notes due 27 July 2026 | XS2366980097 | 27/Jul/2021 | Listed | 27/Jul/2026 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 160 - Issue of CNH 130,000,000 3.38 per cent. Notes due 28 July 2026 | XS2367226789 | 28/Jul/2021 | Listed | 28/Jul/2026 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 161 - Issue of CNH 550,000,000 3.350 per cent. Notes due 13 August 2026 | XS2370641198 | 13/Aug/2021 | Listed | 13/Aug/2026 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 162 - Issue of USD 150,000,000 1.63 per cent. Notes due 3 August 2026 | XS2371040218 | 03/Aug/2021 | Listed | 03/Aug/2026 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 164 - Issue of U.S. $285,000,000 1.72 per cent. Notes due 7 September 2026 | XS2376921016 | 07/Sep/2021 | Listed | 07/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ABU DHABI COMMERCIAL BANK PJSC | Series 166 - Issue of AUD 60,000,000 Floating Rate Notes due 11 January 2027 | XS2430046321 | 11/Jan/2022 | Listed | 11/Jan/2027 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 168 - Issue of AUD 40,000,000 Floating Rate Notes due 13 January 2027 | XS2431963458 | 13/Jan/2022 | Listed | 13/Jan/2027 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 169 - Issue of USD 20,000,000 Floating Rate Notes due 14 January 2027 | XS2432288087 | 14/Jan/2022 | Listed | 14/Jan/2027 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 170 - Issue of AUD 40,000,000 Floating Rate Notes due 18 January 2027 | XS2432578321 | 18/Jan/2022 | Listed | 18/Jan/2027 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 171 - Issue of USD 40,000,000 Floating Rate Notes due 24 January 2027 | XS2435102525 | 24/Jan/2022 | Listed | 24/Jan/2027 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 172 - Issue of CNY 130,000,000 3.20 per cent. Notes due 28 January 2027 | XS2438635463 | 28/Jan/2022 | Listed | 28/Jan/2027 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 175 - Issue of USD 45,000,000 Floating Rate Notes due 25 February 2027 | XS2448333570 | 25/Feb/2022 | Listed | 25/Feb/2027 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 176 - AUD 30,000,000 Floating Rate Notes due 9 March 2027 | XS2454260972 | 09/Mar/2022 | Listed | 09/Mar/2027 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 177 - Issue of AUD 30,000,000 3.10 per cent. Notes due 14 March 2027 | XS2456248165 | 14/Mar/2022 | Listed | 14/Mar/2027 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 178 - Issue of U.S. $500,000,000 3.50 per cent. Notes due 31 March 2027 | XS2464055065 | 31/Mar/2022 | Listed | 31/Mar/2027 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 179 - Issue of U.S. $500,000,000 4.50 per cent. Green Notes due 14 September 2027 | XS2530757082 | 14/Sep/2022 | Listed | 14/Sep/2027 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 180 - Issue of U.S. $500,000,000 5.375 per cent. Notes due 18 July 2028 | XS2651081304 | 18/Jul/2023 | Listed | 18/Jul/2028 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 181 - Issue of U.S. $650,000,000 5.50 per cent. Green Notes due 12 January 2029 | XS2677030194 | 12/Sep/2023 | Listed | 12/Jan/2029 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 182 - Issue of U.S. $30,000,000 Floating Rate Notes due 12 January 2029 | XS2747580152 | 12/Jan/2024 | Listed | 12/Jan/2029 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 183 - U.S. $40,000,000 Floating Rate Notes due 18 January 2029 | XS2749550401 | 18/Jan/2024 | Listed | 18/Jan/2029 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 184 - Issue of U.S. $200,000,000 Floating Rate Notes due February 2029 | XS2757010173 | 06/Feb/2024 | Listed | 06/Feb/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ABU DHABI COMMERCIAL BANK PJSC | Series 187 - Issue of U.S. $30,000,000 Floating Rate Notes due 19 March 2029 | XS2791003010 | 19/Mar/2024 | Listed | 19/Mar/2034 |
| ABU DHABI COMMERCIAL BANK PJSC | Series 189 - Issue of U.S. $60,000,000 Floating Rate Notes due 7 June 2029 | XS2837812325 | 07/Jun/2024 | Listed | 07/Jun/2029 |
| ABU DHABI COMMERCIAL BANK PJSC | U.S.$750,000,000 Perpetual Additional Tier 1 Capital Securities | XS2725803162 | 27/Nov/2023 | Listed | |
| ACA ABS 2002-1 LIMITED | Class A First Priority Senior Secured Floating Rate Notes due 2034 | USG00618AA95 | 14/Oct/2002 | Listed | 01/Aug/2034 |
| ACA ABS 2002-1 LIMITED | Class B Second Priority Senior Secured Floating Rate Notes due 2037 | USG00618AB78 | 14/Oct/2002 | Listed | 01/Aug/2037 |
| ACA ABS 2002-1 LIMITED | Class C Mezzanine Secured Floating Rate Notes due 2037 | USG00618AC51 | 14/Oct/2002 | Listed | 01/Aug/2037 |
| ACA ABS 2003-1 LIMITED | Class A-M Floating Rate Term Notes due 2038 | USG0061WAC22 | 14/Jul/2003 | Listed | 10/Jun/2038 |
| ACA ABS 2003-1 LIMITED | Class A-T Floating Rate Term Notes due 2038 | USG0061WAA65 | 14/Jul/2003 | Listed | 10/Jun/2038 |
| ACA ABS 2003-1 LIMITED | Class B Floating Rate Term Notes due 2038 | USG0061WAD05 | 14/Jul/2003 | Listed | 10/Jun/2038 |
| ACA ABS 2003-1 LIMITED | Class C Floating Rate Deferrable Interest Term Notes due 2038 | USG0061WAE87 | 14/Jul/2003 | Listed | 10/Jun/2038 |
| ACA ABS 2003-1 LIMITED | Class D Floating Rate Deferrable Interest Term Notes due 2038 | USG0061WAF52 | 14/Jul/2003 | Listed | 10/Jun/2038 |
| ACA ABS 2003-2 LTD | Class A-1J Floating Rate Notes due December 2038 | USG00625AD85 | 12/Jan/2004 | Listed | 10/Dec/2038 |
| ACA ABS 2003-2 LTD | Class A-1SD Floating Rate Delayed Draw Notes due December 2038 | USG00625AA47 | 12/Jan/2004 | Listed | 10/Dec/2038 |
| ACA ABS 2003-2 LTD | Class A-1SU Floating Rate Notes due December 2038 | USG00625AC03 | 12/Jan/2004 | Listed | 10/Dec/2038 |
| ACA ABS 2003-2 LTD | Class A-1SW Floating Rate Notes due December 2038 | USG00625AB20 | 12/Jan/2004 | Listed | 10/Dec/2038 |
| ACA ABS 2003-2 LTD | Class A-2 Floating Rate Notes due December 2038 | USG00625AE68 | 12/Jan/2004 | Listed | 10/Dec/2038 |
| ACA ABS 2003-2 LTD | Class A-3 Floating Rate Deferrable Interest Notes due December 2038 | USG00625AF34 | 12/Jan/2004 | Listed | 10/Dec/2038 |
| ACA ABS 2003-2 LTD | Class B-F Fixed Rate Deferrable Interest Notes due December 2038 | USG00625AG17 | 12/Jan/2004 | Listed | 10/Dec/2038 |
| ACA ABS 2003-2 LTD | Class B-V Floating Rate Deferrable Interest Notes due December 2038 | USG00625AH99 | 12/Jan/2004 | Listed | 10/Dec/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACA ABS 2003-2 LTD | Class C Fixed Rate Notes due December 2038 | USG0062PAA06 | 12/Jan/2004 | Listed | 10/Dec/2038 |
| ACA ABS 2006-1, LIMITED | Class A-1LA Floating Rate Notes due June 2041 | USG0063CAA83 | 31/May/2006 | Listed | 10/Jun/2041 |
| ACA ABS 2006-1, LIMITED | Class A-1LB Floating Rate Notes due June 2041 | USG0063CAB66 | 31/May/2006 | Listed | 10/Jun/2041 |
| ACA ABS 2006-1, LIMITED | Class A-2L Floating Rate Notes due June 2041 | USG0063CAC40 | 31/May/2006 | Listed | 10/Jun/2041 |
| ACA ABS 2006-1, LIMITED | Class A-3L Deferrable Floating Rate Notes due June 2041 | USG0063CAD23 | 31/May/2006 | Listed | 10/Jun/2041 |
| ACA ABS 2006-1, LIMITED | Preference Securities par Value USD0.001 per share | KYG0063A1040 | 31/May/2006 | Listed | 10/Jun/2041 |
| ACA ABS 2006-1, LIMITED | USD Class B-1L Floating Rate Notes due June 2041 | USG0063CAE06 | 31/May/2006 | Listed | 10/Jun/2041 |
| ACACIA CDO 10, LTD. | Class A-1 First Priority Senior Secured Floating Rtae Notes due 2046 | USG0064GAA88 | 14/Aug/2006 | Listed | 07/Sep/2046 |
| ACACIA CDO 10, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2046 | USG0064GAB61 | 14/Aug/2006 | Listed | 07/Sep/2046 |
| ACACIA CDO 10, LTD. | Class B Third Priority Senior Secured Floating Rate Notes Due 2046 | USG0064GAC45 | 14/Aug/2006 | Listed | 07/Sep/2046 |
| ACACIA CDO 10, LTD. | Class C Fourth Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2046 | USG0064GAD28 | 14/Aug/2006 | Listed | 07/Sep/2046 |
| ACACIA CDO 10, LTD. | Class D Fifth Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2046 | USG0064GAE01 | 14/Aug/2006 | Listed | 07/Sep/2046 |
| ACACIA CDO 10, LTD. | Subordinated Notes due 2046 | USG0064EAA31 | 14/Aug/2006 | Listed | 07/Sep/2046 |
| ACACIA CDO 12, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2047 | USG0065RAA35 | 09/Jul/2007 | Listed | 08/Oct/2047 |
| ACACIA CDO 12, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2047 | USG0065RAB18 | 09/Jul/2007 | Listed | 08/Oct/2047 |
| ACACIA CDO 12, LTD. | Class B Third Priority Mezzanine Senior Secured Floating Rate Notes due 2047 | USG0065RAC90 | 09/Jul/2007 | Listed | 08/Oct/2047 |
| ACACIA CDO 12, LTD. | Class C Fourth Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2047 | USG0065RAD73 | 09/Jul/2007 | Listed | 08/Oct/2047 |
| ACACIA CDO 12, LTD. | Class D Fifth Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2047 | USG0065RAE56 | 09/Jul/2007 | Listed | 08/Oct/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACACIA CDO 12, LTD. | Subordinated Notes due 2047 | USG0065TAA90 | 09/Jul/2007 | Listed | 08/Oct/2047 |
| ACACIA CDO 5 LIMITED | 13875 Preference Shares | US0038842029 | 26/Jul/2004 | Listed | 08/Nov/2039 |
| ACACIA CDO 5 LIMITED | Class A First Priority Senior Secured Floating Rate Notes due 2039 | USG00621AA33 | 26/Jul/2004 | Listed | 08/Nov/2039 |
| ACACIA CDO 5 LIMITED | Class B Second Priority Senior Secured Floating Rate Notes due 2039 | USG00621AB16 | 26/Jul/2004 | Listed | 08/Nov/2039 |
| ACACIA CDO 5 LIMITED | Class C Third Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2039 | USG00621AC98 | 26/Jul/2004 | Listed | 08/Nov/2039 |
| ACACIA CDO 5 LIMITED | Class D Fourth Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2039 | USG00621AD71 | 26/Jul/2004 | Listed | 08/Nov/2039 |
| ACACIA CDO 5 LIMITED | Class E Fifth Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2039 | USG00621AE54 | 26/Jul/2004 | Listed | 08/Nov/2039 |
| ACACIA CDO 5 LIMITED | Class F Sixth Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2039 | USG00621AF20 | 26/Jul/2004 | Listed | 08/Nov/2039 |
| ACACIA CDO 7 LTD | Class A First Priority Senior Secured Floating Rate Notes due 2045 | USG0063LAA82 | 29/Mar/2005 | Listed | 12/Jan/2045 |
| ACACIA CDO 7 LTD | Class B Second Priority Senior Secured Floating Rate Notes due 2045 | USG0063LAB65 | 29/Mar/2005 | Listed | 12/Jan/2045 |
| ACACIA CDO 7 LTD | Class C Third Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2045 | USG0063LAC49 | 29/Mar/2005 | Listed | 12/Jan/2045 |
| ACACIA CDO 7 LTD | Class D Fourth Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2045 | USG0063LAD22 | 29/Mar/2005 | Listed | 12/Jan/2045 |
| ACACIA CDO 7 LTD | Class E Fifth Priority Mezzanine Secured Fixed Rate Deferrable Interest Notes due 2045 | USG0063LAE05 | 29/Mar/2005 | Listed | 12/Jan/2045 |
| ACACIA CDO 7 LTD | Subordinated Notes Due 2045 | USG00634AA61 | 29/Mar/2005 | Listed | 12/Jan/2045 |
| ACCESS GROUP INC | Federal Student Loan Asset Backed Floating Rate Notes Series 2005-2 Class A3 | US00432CCM10 | 08/Nov/2005 | Listed | 22/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCESS GROUP INC | Federal Student Loan Asset Backed Floating Rate Notes Series 2005-2 Class A4 | US00432CCP41 | 08/Nov/2005 | Listed | 22/Feb/2044 |
| ACCESS GROUP INC | Federal Student Loan Asset Backed Floating Rate Notes Series 2005-2 Class B | US00432CCR07 | 08/Nov/2005 | Listed | 22/Feb/2044 |
| ACCESS GROUP INC | Federal Student Loan Asset-Backed Floating Rate Notes Series 2005-1 Class A-4 | US00432CCG42 | 16/Sep/2005 | Listed | 22/Jun/2037 |
| ACCESS GROUP INC | Federal Student Loan Asset-Backed Floating Rate Notes Series 2005-1 Class B | US00432CCH25 | 16/Sep/2005 | Listed | 22/Sep/2037 |
| ACCESS GROUP INC | Series 2007-1 - Federal Student Loan Asset-Backed Floating Rate Notes Series 2007-1 Class A-5 | US00432CDQ15 | 28/Sep/2007 | Listed | 25/Oct/2035 |
| ACCESS GROUP INC | Series 2007-1 - Federal Student Loan Asset-Backed Floating Rate Notes Series 2007-1 Class B | US00432CDR97 | 28/Sep/2007 | Listed | 25/Oct/2035 |
| ACCESS GROUP INC | Series 2007-1 - Federal Student Loan Asset-Backed Floating Rate Notes Series 2007-1 Class C | US00432CDS70 | 28/Sep/2007 | Listed | 25/Oct/2035 |
| ACCESS GROUP INC | Series 2007-A - Federal Student Loan Asset-Backed Floating Rate Notes Series 2007-A Class A-2 | US00432CDH16 | 30/Mar/2007 | Listed | 25/Aug/2026 |
| ACCESS GROUP INC | Series 2007-A - Federal Student Loan Asset-Backed Floating Rate Notes Series 2007-A Class A-3 | US00432CDJ71 | 30/Mar/2007 | Listed | 27/May/2036 |
| ACCESS GROUP INC | Series 2007-A - Federal Student Loan Asset-Backed Floating Rate Notes Series 2007-A Class B | US00432CDK45 | 30/Mar/2007 | Listed | 25/Feb/2037 |
| ACCESS GROUP INC | Series 2008-1 - Federal Student Loan Asset-Backed Floating Rate Notes Series 2008-1 Class A | US00432CDT53 | 30/Jun/2009 | Listed | 27/Oct/2025 |
| ACCESS GROUP INC | Series 2008-1 - Federal Student Loan Asset-Backed Floating Rate Notes Series 2008-1 Class B | US00432CDU27 | 30/Jun/2009 | Listed | 27/Apr/2026 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Serie ECP1581 - Issue of EUR 4,050,000.00 Notes | XS2736009817 | 14/Dec/2023 | Listed | 12/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Serie ECP192 - Serie ECP192 Issue of EUR 10,000,000 Notes | XS2916849800 | 08/Oct/2024 | Listed | 09/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 1 - Issue of EUR 500,000,000 0.375 per cent Green Fixed Rate Bonds due October 2027 | XS2388941077 | 07/Oct/2021 | Listed | 07/Oct/2027 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 2 - Issue of €500,000,000 1.375 per cent. Green Fixed Rate Notes due January 2032 | XS2436160183 | 26/Jan/2022 | Listed | 26/Jan/2032 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 3 - Issue of €500,000,000 3.75 per cent. Green Fixed Rate Notes due April 2030 | XS2610209129 | 25/Apr/2023 | Listed | 25/Apr/2030 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 4 - Issue of €500,000,000 5.125 per cent. Green Fixed Rate Notes due April 2031 | XS2698998593 | 23/Oct/2023 | Listed | 23/Apr/2031 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP156 - Issue of EUR 5,600,000.00 Notes | XS2790216142 | 20/Mar/2024 | Listed | 17/Mar/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1578 - Issue of EUR 8,000,000 Euro-Commercial Paper Notes | XS2735497062 | 13/Dec/2023 | Listed | 11/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1584 - Issue of EUR 5,200,000.00 Notes | XS2736440087 | 15/Dec/2023 | Listed | 13/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1586 - Serie ECP1586 Issue of EUR 3,700,000 Notes | XS2737028063 | 18/Dec/2023 | Listed | 13/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1588 - Issue of EUR 22,000,000.00 Notes | XS2737020672 | 18/Dec/2023 | Listed | 16/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1590 & Series ECP1589 - Issue of EUR 2,100,000.00 Notes Euro Commercial Paper due 17 December 2024 | XS2737655220 | 20/Dec/2023 | Listed | 17/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1600 & Series ECP1604 - Issue of EUR 1,000,000.00 Notes | XS2741070143 | 27/Dec/2023 | Listed | 23/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1606 - Serie ECP1606 Issue of EUR 1,200,000 Notes | XS2741791391 | 28/Dec/2023 | Listed | 23/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1610 - Issue of EUR 1,000,000 Notes | XS2743095718 | 03/Jan/2024 | Listed | 02/Jul/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1617 - Issue of EUR 2,000,000 Notes | XS2744206777 | 04/Jan/2024 | Listed | 02/Jan/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1618 - Issue of EUR 7,000,000 Notes Euro Commercial Paper due 30 December 2024 | XS2744837761 | 05/Jan/2024 | Listed | 30/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1623 & ECP1612 - Issue of EUR 1,700,000 Euro-Commercial Paper Notes due 03 January 2025 | XS2744204301 | 05/Jan/2024 | Listed | 03/Jan/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1625 - Issue of EUR 4,300,000 Notes | XS2744959367 | 08/Jan/2024 | Listed | 03/Jan/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1630 - Issue of EUR 1,000,000 Notes | XS2746117071 | 09/Jan/2024 | Listed | 07/Jan/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1640 - Issue of EUR 1,700,000 Notes Euro-Commercial Paper Notes | XS2748207219 | 11/Jan/2024 | Listed | 09/Jan/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP171 - Series ECP171 Issue of EUR 7,000,000 Notes | XS2833390508 | 30/May/2024 | Listed | 28/Feb/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP172 - Issue of EUR 5,000,000.00 Notes | XS2836960901 | 07/Jun/2024 | Listed | 02/Jun/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP173 - Serie ECP173 Issue of EUR 6,000,000 Notes | XS2845715684 | 18/Jun/2024 | Listed | 16/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP177 - Series ECP177 Issue of EUR 15,000,000 Notes | XS2851480496 | 26/Jun/2024 | Listed | 20/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP178 - Serie ECP178 Issue of EUR 8,100,000 Notes | XS2852111660 | 25/Jun/2024 | Listed | 24/Jun/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP180 - Series ECP180 Issue of EUR 25,100,000 Notes | XS2858072049 | 10/Jul/2024 | Listed | 08/Jan/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP184 - Issue of EUR 33,000,000.00 Notes | XS2895642416 | 30/Aug/2024 | Listed | 28/Feb/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP186 - Issue of EUR 12,000,000 Notes Green Euro Commercial Paper due 29 November 2024 | XS2895513013 | 02/Sep/2024 | Listed | 29/Nov/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP187 & ECP189 - Issue of EUR 16,000,000.00 Green Euro Commercial Notes | XS2907250034 | 19/Sep/2024 | Listed | 19/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP188 - Issue of EUR 15,000,000 Green Euro-Commercial Paper Notes | XS2907253640 | 20/Sep/2024 | Listed | 20/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP190 - Issue of EUR 9,210,000 Green Euro-Commercial Paper Notes | XS2908727741 | 23/Sep/2024 | Listed | 23/Dec/2024 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP191 - Issue of EUR 7,000,000.00 Notes | XS2911215940 | 26/Sep/2024 | Listed | 25/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP193 - Serie ECP193 Issue of EUR 13,100,000 Notes | XS2917900032 | 08/Oct/2024 | Listed | 08/Jan/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP194 & Series ECP195 - Serie ECP195 Issue of EUR 10,000,000 Notes | XS2920498461 | 11/Oct/2024 | Listed | 08/Jan/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP196 - Serie ECP196 Issue of EUR 11,550,000 Notes | XS2937254204 | 08/Nov/2024 | Listed | 10/Feb/2025 |
| ACCIONA ENERGIA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP197 - Serie ECP197 Issue of EUR 1,200,000 Notes | XS2937295496 | 08/Nov/2024 | Listed | 07/Nov/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1656 - Issue of EUR 1,200,000.00 Notes | XS2754719255 | 23/Jan/2024 | Listed | 20/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1762 - Issue of EUR 1,000,000 Notes Euro Commercial Paper due 5 December 2024 | XS2837806608 | 06/Jun/2024 | Listed | 05/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1763 - Serie ECP1763 Issue of EUR 3,600,000 Notes | XS2837805030 | 06/Jun/2024 | Listed | 04/Jun/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1769 - Issue of EUR 1,000,000 Notes | XS2840021484 | 07/Jun/2024 | Listed | 09/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1772 - Issue of EUR 18,000,000 Notes | XS2840087311 | 07/Jun/2024 | Listed | 06/Jun/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1776 - Serie ECP1776 Issue of EUR 2,000,000 Notes | XS2841185023 | 11/Jun/2024 | Listed | 09/Jun/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1777 - Issue of EUR 1,000,000 Notes | XS2841243673 | 10/Jun/2024 | Listed | 10/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1809 - Serie ECP1809 Issue of EUR 3,230,000 Notes | XS2862936114 | 16/Jul/2024 | Listed | 15/Jul/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1812 - Serie ECP1812 Issue of EUR 1,000,000 Notes | XS2865527498 | 18/Jul/2024 | Listed | 01/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1825 - Serie ECP1825 Issue of EUR 7,700,000 Notes | XS2871051004 | 29/Jul/2024 | Listed | 28/Jul/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1829 - Serie ECP1829 Issue of EUR 1,000,000 Notes | XS2872164830 | 30/Jul/2024 | Listed | 29/Jul/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1837 - Issue of EUR 2,000,000 Notes Euro-Commercial Paper Programme | XS2876585246 | 07/Aug/2024 | Listed | 06/Aug/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1864 - Serie ECP1864 Issue of EUR 1,900,000 Notes | XS2908599132 | 23/Sep/2024 | Listed | 24/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1897 - Issue of EUR 2,000,000 Notes | XS2939335530 | 12/Nov/2024 | Listed | 07/Nov/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1898 - Serie ECP1898 Issue of EUR 32,000,000 Notes | XS2940291250 | 12/Nov/2024 | Listed | 12/May/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1899 - Serie ECP1899 Issue of EUR 20,000,000 Notes | XS2939343807 | 12/Nov/2024 | Listed | 11/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1901 - Issue of EUR 12,000,000 Notes | XS2940383966 | 13/Nov/2024 | Listed | 13/May/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | ECP1906 - Serie ECP1906 Issue of EUR 10,000,000 Notes | XS2942604120 | 14/Nov/2024 | Listed | 12/May/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Serie ECP1794 - Serie ECP1794 Issue of EUR 1,600,000 Notes | XS2856121103 | 05/Jul/2024 | Listed | 07/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP 1862 - Issue of EUR 10,168,000 Euro-Commercial Paper Notes due 17 March 2025 | XS2904651176 | 16/Sep/2024 | Listed | 17/Mar/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1795 - Serie ECP1795 Issue of EUR 7,000,000 Notes | XS2856829598 | 08/Jul/2024 | Listed | 07/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1857 - Issue of EUR 1,500,000 Euro Commercial Paper Notes Due 10 March 2025 | XS2900373791 | 09/Sep/2024 | Listed | 10/Mar/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 10 - Issue of EURO 39,500,000 4.25 per cent Green Senior Unsecured Notes due 25 November 2031 | XS1525867104 | 25/Nov/2016 | Listed | 25/Nov/2031 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 20 - EUR 90,600,000 4.25 per cent Green Fixed Rate Notes due 20 December 2030 | XS1684805556 | 20/Sep/2017 | Listed | 20/Dec/2030 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 28 - Issue of Euro 10,000,000 1.517 per cent Green Fixed Rate Notes due 6th August 2026 | XS2914567313 | 07/Oct/2024 | Listed | 06/Aug/2026 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 28 - Issue of Euro 174,200,000 1.517 per cent Green Fixed Rate Notes due August 2026 | XS2036691868 | 06/Aug/2019 | Listed | 06/Aug/2026 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 29 - Issue of Euro 35,500,000 1.128 per cent Fixed Rate Notes due December 2024 | XS2056571008 | 25/Sep/2019 | Listed | 23/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 36 - Issue of EUR 30,000,000 3.00 per cent. Green Fixed Rate Notes due 23 October 2035 | XS2498530620 | 06/Jul/2022 | Listed | 23/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 36 - Issue of EUR 91,500,000 3.00 per cent Green Fixed Rate Notes due 23 October 2035 | XS2248078136 | 23/Oct/2020 | Listed | 23/Oct/2035 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 37 - Issue of EUR 120,000,000 3.00 per cent Green Fixed Rate Notes due 2 December 2039 | XS2267085616 | 02/Dec/2020 | Listed | 02/Dec/2039 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 39 - Issue of EUR 19,000,000 1.862 per cent. Green Fixed Rate Notes due February 2028 | XS2300169419 | 15/Feb/2021 | Listed | 15/Feb/2028 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 39 - Issue of Euro 30,000,000 1.862 per cent Green Fixed Rate Notes due February 2028 | XS2443894063 | 11/Feb/2022 | Listed | 15/Feb/2028 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 40 - Issue of JPY 10,000,000,000 Green 1.80 per cent Fixed Rate Notes due 2031 | XS2309352891 | 11/Mar/2021 | Listed | 11/Mar/2031 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 41 - EUR 109,900,000 1.70 per cent. Green Fixed Rate Notes due March 2027 | XS2318337149 | 23/Mar/2021 | Listed | 23/Mar/2027 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 41 - Issue of EUR 17,000,000 1.70 per cent. Green Fixed Rate Notes due 23 March 2027 | XS2845160956 | 24/Jun/2024 | Listed | 23/Mar/2027 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 41 - Issue of EUR 20,000,000 1.70 per cent. Green Fixed Rate Notes due 23 March 2027 | XS2920449258 | 17/Oct/2024 | Listed | 23/Mar/2027 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 41 - Issue of EUR 30,000,000 1.70 per cent Green Fixed Rate Notes due March 2027 | XS2348609921 | 03/Jun/2021 | Listed | 23/Mar/2027 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 42 - Issue of RON 62,000,000 3.75 per cent. Fixed Rate Notes due 07 April 2025 | XS2327979675 | 07/Apr/2021 | Listed | 07/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 43 - Issue of PLN 25,000,000 3.09 per cent. Fixed Rate Notes due 07 April 2027 | XS2327979832 | 07/Apr/2021 | Listed | 07/Apr/2027 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 45 - Green 1.20 per cent Fixed Rate Notes due January 2025 | XS2343532417 | 14/May/2021 | Listed | 14/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 46 - Issue of JPY 10,000,000,000 1.15 per cent. Fixed Rate Green Bonds due 25 May 2027 | XS2343370412 | 25/May/2021 | Listed | 25/May/2027 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 47 - Issue of USD 90,000,000 3.705 per cent. Fixed Rate Green Bonds due 25 May 2031 | XS2343361007 | 25/May/2021 | Listed | 25/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 49 - Issue of EUR 70,000,000 1.90 per cent Fixed Rate Green Bonds due 28 June 2034 | XS2357748016 | 28/Jun/2021 | Listed | 28/Jun/2034 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 51 - Issue of JPY 5,000,000,000 1.285 per cent. Fixed Rate Notes due 15 February 2034 | XS2440688807 | 15/Feb/2022 | Listed | 15/Feb/2034 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 52 - EUR 205,000,000 1.20 per cent. Green Fixed Rate Bonds due 17th March 2025 | XS2458558934 | 17/Mar/2022 | Listed | 17/Mar/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 53 - Issue of EUR 10,000,000 2.458 per cent. Green Fixed Rate Notes due 13 April 2030 | XS2924149516 | 22/Oct/2024 | Listed | 13/Apr/2030 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 53 - Issue of EUR 20,000,000 2.458% per cent. Fixed Rate Green Bonds due 13 April 2030 | XS2468952879 | 13/Apr/2022 | Listed | 13/Apr/2030 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 54 - Issue of EUR 35,000,000 2.501 per cent. Green Fixed Rate Notes due 24 January 2028 | XS2484362558 | 24/May/2022 | Listed | 24/Jan/2028 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 56 - Issue of EUR 11,200,000 Green Floating Rate Notes due 8 February 2025 | XS2581457558 | 08/Feb/2023 | Listed | 08/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 57 - EUR 105,300,000 4.90 per cent. Green Fixed Rate Bonds due 30th October 2025 | XS2596338348 | 09/Mar/2023 | Listed | 30/Oct/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 58 - Issue of EUR 40,000,000 5.288 per cent. Green Fixed Rate Bonds due 26 September 2035 | XS2690028753 | 26/Sep/2023 | Listed | 26/Sep/2035 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 59 - EUR 60,000,000 4.314 per cent. Green Fixed Rate Notes due 23 April 2027 | XS2724493767 | 23/Nov/2023 | Listed | 23/Apr/2027 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 60 - Issue of EUR 30,000,000 Fixed Rate Green Notes due 27 February 2038 | XS2769667150 | 27/Feb/2024 | Listed | 27/Feb/2038 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 61 - Issue of EUR 20,000,000 Green Floating Rate Notes due 13 March 2026 | XS2785673117 | 13/Mar/2024 | Listed | 13/Mar/2026 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 62 - Issue of EUR 11,800,000 4.42 per cent. Green Fixed Rate Notes due 27 June 2027 | XS2839001778 | 27/Jun/2024 | Listed | 27/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 63 - Issue of JPY 5,000,000,000 2.34 per cent. Green Fixed Rate Notes due 20 September 2030 | XS2905429101 | 20/Sep/2024 | Listed | 20/Sep/2030 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 64 - Issue of JPY 5,000,000,000 2.83 per cent. Green Fixed Rate Notes due 20 September 2034 | XS2905429440 | 20/Sep/2024 | Listed | 20/Sep/2034 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 65 - Issue of EUR 10,000,000 3.70 per cent. Green Fixed Rate Notes due 18 September 2026 | XS2905576315 | 20/Sep/2024 | Listed | 18/Sep/2026 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series 66 - Issue of JPY 1,000,000,000 2.33 per cent. Green Fixed Rate Notes due 8 October 2030 | XS2912263618 | 08/Oct/2024 | Listed | 08/Oct/2030 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP 1834 - Issue of EUR 1,500,000 Euro-Commercial Papter Notes | XS2875216694 | 06/Aug/2024 | Listed | 04/Aug/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1558 - Issue of EUR 1,400,000 Notes | XS2729293865 | 06/Mar/2024 | Listed | 27/Nov/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1605 - Issue of EUR 3,300,000 Notes | XS2741778612 | 06/Mar/2024 | Listed | 23/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1651 - Issue of EUR 6,000,000.00 Euro-Commercial Paper Notes due 16 January 2025 | XS2753434393 | 19/Jan/2024 | Listed | 16/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1670 - Issue of EUR 1,000,000.00 Notes Euro Commercial Paper due 3 February 2025 | XS2763634339 | 07/Feb/2024 | Listed | 03/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1672 - Issue of EUR 2,000,000 Notes | XS2764857681 | 08/Feb/2024 | Listed | 05/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1675 - Issue of EUR 2,000,000 Notes | XS2769851325 | 15/Feb/2024 | Listed | 15/Nov/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1677 - Issue of EUR 1,000,000 Notes | XS2770919335 | 19/Feb/2024 | Listed | 19/Nov/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1682 - Issue of EUR 5,000,000 Euro-Commercial Paper Notes | XS2776693074 | 27/Feb/2024 | Listed | 25/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1683 - Issue of EUR 5,000,000 Notes | XS2777621371 | 29/Feb/2024 | Listed | 29/Nov/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1684 - Issue of EUR 1,000,000 Euro-Commercial Paper Notes due 28 February 2025 | XS2778368238 | 01/Mar/2024 | Listed | 28/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1691 - Issue of EUR 1,500,000.00 Notes | XS2784371325 | 11/Mar/2024 | Listed | 10/Mar/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1692 - Issue of EUR 12,000,000.00 Notes Euro Commercial Paper due 13 December 2024 | XS2787168058 | 13/Mar/2024 | Listed | 13/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1694 - Issue of EUR 2,000,000.00 Notes | XS2787170112 | 14/Mar/2024 | Listed | 13/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1698 - Issue of EUR 1,200,000.00 Euro-Commercial Paper Notes | XS2794485966 | 26/Mar/2024 | Listed | 30/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1699 - Issue of EUR 1,000,000.00 Notes Euro Commercial Paper due 25 March 2025 | XS2795575062 | 27/Mar/2024 | Listed | 25/Mar/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1704 - Issue of EUR 2,000,000.00 Notes | XS2798152620 | 03/Apr/2024 | Listed | 01/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1713 - Issue of EUR 1,000,000 Notes | XS2801274262 | 08/Apr/2024 | Listed | 07/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1732 - Issue of EUR 8,000,000 Notes | XS2812597925 | 26/Apr/2024 | Listed | 27/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1734 & Series ECP1737 - Issue of EUR 1,200,000.00 Notes | XS2818312675 | 08/May/2024 | Listed | 05/May/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1736 - Issue of EUR 2,700,000 Notes | XS2819223277 | 09/May/2024 | Listed | 07/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1742 - Issue of EUR 2,000,000 Notes | XS2821807232 | 13/May/2024 | Listed | 12/May/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1749 - Issue of EUR 1,000,000 Notes | XS2824770684 | 17/May/2024 | Listed | 17/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1750 - Issue of EUR 2,000,000.00 Notes | XS2826726007 | 21/May/2024 | Listed | 20/May/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1752 - Issue of EUR 2,000,000.00 Notes | XS2829149645 | 23/May/2024 | Listed | 25/Nov/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1753 - Issue of EUR 12,775,000.00 Notes | XS2829146971 | 07/Jun/2024 | Listed | 22/Nov/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1754 - Issue of EUR 2,400,000.00 Notes | XS2828838560 | 23/May/2024 | Listed | 22/Nov/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1756 - Series ECP1756 Issue of EUR 1,150,000.00 Notes | XS2831091512 | 27/May/2024 | Listed | 24/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1761 - Issue of EUR 1,300,000.00 Notes | XS2837087563 | 06/Jun/2024 | Listed | 03/Jun/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1764 - Serie ECP1764 Issue of EUR 1,200,000 Notes | XS2837795058 | 06/Jun/2024 | Listed | 03/Jun/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1766 - Serie ECP1766 Issue of EUR 5,000,000 Notes | XS2838991441 | 07/Jun/2024 | Listed | 06/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1767 - Serie ECP1767 Issue of EUR 1,900,000 Notes | XS2838496862 | 06/Jun/2024 | Listed | 05/Jun/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1774 - Serie ECP1774 Issue of EUR 3,000,000 Notes | XS2841144772 | 11/Jun/2024 | Listed | 16/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1778 - Issue of EUR 5,900,000.00 Notes | XS2842038874 | 11/Jun/2024 | Listed | 11/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1779 - Serie ECP1779 Issue of EUR 2,400,000 Notes | XS2841952059 | 13/Jun/2024 | Listed | 10/Jun/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1780 - Serie ECP1780 Issue of EUR 1,000,000 Notes | XS2841951325 | 13/Jun/2024 | Listed | 11/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1781 - Serie ECP1781 Issue of EUR 4,000,000 Notes | XS2842027240 | 13/Jun/2024 | Listed | 11/Jun/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1785 & Series ECP1787 - Issue of EUR 1,000,000 Notes | XS2849672329 | 24/Jun/2024 | Listed | 20/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1786 - Serie ECP1786 Issue of EUR 1,200,000 Notes | XS2849647990 | 24/Jun/2024 | Listed | 19/Jun/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1788 - Serie ECP1788 Issue of EUR 2,900,000 Notes | XS2852128557 | 26/Jun/2024 | Listed | 27/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1789 - Serie ECP1789 Issue of EUR 1,700,000 Notes | XS2852022644 | 26/Jun/2024 | Listed | 25/Jun/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1790 - Serie ECP1790 Issue of EUR 1,000,000 Notes | XS2852228266 | 26/Jun/2024 | Listed | 20/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1791 - Issue of EUR 1,500,000 Notes | XS2854302754 | 02/Jul/2024 | Listed | 27/Jun/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1792 - Issue of EUR 1,600,000.00 Notes | XS2854300543 | 28/Jun/2024 | Listed | 27/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1797 - Issue of EUR 2,000,000.00 Notes | XS2858051399 | 09/Jul/2024 | Listed | 07/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1798 - Serie ECP1798 Issue of EUR 4,000,000 Notes | XS2858855823 | 10/Jul/2024 | Listed | 08/Jul/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1799 - Series ECP1799 Issue of EUR 1,900,000 Notes | XS2858732667 | 10/Jul/2024 | Listed | 07/Jul/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1803 - Serie ECP1803 Issue of EUR 20,000,000 Notes | XS2861030497 | 11/Jul/2024 | Listed | 13/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1805 - Serie ECP1805 Issue of EUR 1,500,000 Notes | XS2861725120 | 12/Jul/2024 | Listed | 11/Jul/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1806 - Serie ECP1806 Issue of EUR 1,000,000 Notes | XS2861740517 | 12/Jul/2024 | Listed | 10/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1808 - Serie ECP1808 Issue of EUR 1,000,000 Notes | XS2862934176 | 16/Jul/2024 | Listed | 16/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1810 - Serie ECP1810 Issue of EUR 1,150,000 Notes | XS2864356709 | 16/Jul/2024 | Listed | 18/Nov/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1811 - Issue of EUR 3,000,000 Notes | XS2864312835 | 18/Jul/2024 | Listed | |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1813 - Serie ECP1813 Issue of EUR 4,758,000 Notes | XS2866422921 | 19/Jul/2024 | Listed | 20/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1814 - Serie ECP1814 Issue of EUR3,250,000 Notes | XS2867286002 | 22/Jul/2024 | Listed | 21/Jul/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1817 - Issue of EUR 1.500.000 Notes Euro Commercial Paper due 23 July 2024 | XS2867959517 | 23/Jul/2024 | Listed | 16/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1818 & ECP1821 - EUR 3014000 Notes | XS2869544994 | 25/Jul/2024 | Listed | 23/Jul/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1819 & ECP1820 - Issue of EUR 1,000,000 Notes | XS2869544564 | 25/Jul/2024 | Listed | 24/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1822 - Issue of EUR 1,000,000 Notes Euro Commercial Paper due 27 January 2025 | XS2870267221 | 29/Jul/2024 | Listed | 27/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1824 - Issue of EUR 1,300,000 Notes | XS2870280836 | 29/Jul/2024 | Listed | 24/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1826 - Issue of EUR 24,900,000 Notes Euro Commercial Paper due 27 January 2025 | XS2870916215 | 29/Jul/2024 | Listed | 27/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1832 - Issue of EUR 1,500,000 Notes Euro-Commercial Paper Notes | XS2873306349 | 01/Aug/2024 | Listed | 03/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1835 - Issue of EUR 3,000,000.00 Notes Euro Commercial Paper due 5 February 2025 | XS2875189271 | 06/Aug/2024 | Listed | 05/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1839 - Serie ECP1839 Issue of EUR 1,000,000 Notes | XS2878822977 | 09/Aug/2024 | Listed | 08/Aug/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1842 - Serie ECP1842 Issue of EUR 1,200,000 Notes | XS2880642967 | 13/Aug/2024 | Listed | 13/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1843 - Serie ECP1843 Issue of EUR 4,000,000 Notes | XS2881677020 | 14/Aug/2024 | Listed | 13/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1844 - Issue of EUR 4,100,000 Euro Commercial Paper Notes Due 15.11.2024 | XS2883317666 | 16/Aug/2024 | Listed | 15/Nov/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1846 & ECP1847 - Serie ECP1847 Issue of EUR 2,100,000 Notes | XS2884004743 | 19/Aug/2024 | Listed | 19/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1849 - Issue of EUR 1,500,000 Euro Commercial Paper Notes Due 22 May 2025 | XS2888469876 | 23/Aug/2024 | Listed | 22/May/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1850 - Issue of EUR 1,000,000 Euro Commercial Paper Notes Due 26.11.2024 | XS2889370875 | 26/Aug/2024 | Listed | 26/Nov/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1851 - Issue of EUR 1,400,000 Euro Commercial Paper Notes Due 28.02.2025 | XS2894166680 | 29/Aug/2024 | Listed | 28/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1854 - Issue of EUR 2,000,000 Euro Commercial Paper Notes Due 05.12.2024 | XS2898795526 | 09/Sep/2024 | Listed | 05/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1855 - Issue of EUR 1,000,000 Euro Commercial Paper Notes Due 6 December 2024 | XS2899634302 | 09/Sep/2024 | Listed | 06/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1856 - Issue of EUR 5,000,000 Euro Commercial Paper Notes Due 23.12.2024 | XS2900373957 | 10/Sep/2024 | Listed | 23/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1858 - Issue of EUR 1,400,000 Euro Commercial Paper Notes Due 16.12.2024 | XS2901351689 | 10/Sep/2024 | Listed | 16/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1860 - Issue of EUR 1,500,000 Euro Commercial Paper Notes Due 13.03.2025 | XS2903430119 | 13/Sep/2024 | Listed | 13/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1861 - Issue of EUR 2,400,000 Euro Commercial Paper Notes Due 10.03.2025 | XS2904543878 | 16/Sep/2024 | Listed | 10/Mar/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1863 - Issue of EUR 5,000,000 Euro Commercial Paper Notes | XS2906210542 | 18/Sep/2024 | Listed | 17/Sep/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1865 - Serie ECP1865 Issue of EUR 3,700,000 Notes | XS2910505739 | 25/Sep/2024 | Listed | 26/Mar/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1867 - Issue of EUR 1,500,000 Notes Euro Commercial Paper Notes Due 31 March 2025 | XS2912328171 | 01/Oct/2024 | Listed | 31/Mar/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1868 - Issue of EUR 1,000,000 Euro Commercial Paper Notes Due 28.03.2025 | XS2912499576 | 30/Sep/2024 | Listed | 28/Mar/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1869 - Issue of EUR 1,000,000.00 Notes | XS2913270364 | 02/Oct/2024 | Listed | 01/Jul/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1870 - Issue of EUR 3,400,000.00 Notes | XS2914761551 | 07/Oct/2024 | Listed | 04/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1871 - Issue of EUR 1,000,000 Notes | XS2917000478 | 07/Oct/2024 | Listed | 07/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1872 - Issue of EUR 2,500,000 Notes | XS2916464840 | 07/Oct/2024 | Listed | 07/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1873 - Issue of EUR 1,000,000.00 Notes | XS2916471977 | 07/Oct/2024 | Listed | 04/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1874 - Issue of EUR 1,000,000 Notes | XS2919884150 | 11/Oct/2024 | Listed | 10/Oct/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1876 - Serie ECP1876 Issue of EUR 1,000,000 Notes | XS2921384827 | 14/Oct/2024 | Listed | 14/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1877 & Series ECP1879 - Serie ECP1879 Issue of EUR 6000000 Notes | XS2922022707 | 16/Oct/2024 | Listed | 11/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1878 - Issue of EUR 10,000,000 Notes | XS2922023937 | 16/Oct/2024 | Listed | 11/Jul/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1880 - Series ECP1880 Issue of EUR 1,500,000 Notes 16th April 2025 | XS2922726349 | 16/Oct/2024 | Listed | 16/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1881 - Series ECP1881 Issue of EUR 10,000,000 Notes | XS2924993889 | 18/Oct/2024 | Listed | 08/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1882 - Issue of EUR 1,000,000 Notes due 21 October 2025 | XS2927543020 | 23/Oct/2024 | Listed | 21/Oct/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1883 - Series ECP1883 Issue of EUR 10,000,000 Notes | XS2930103317 | 28/Oct/2024 | Listed | 28/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1884 - Issue of EUR 4,600,000.00 Notes | XS2930494914 | 28/Oct/2024 | Listed | 03/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1885 - Issue of EUR 60,000,000 Euro Commercial Paper Notes Due 02.12.2024 | XS2931907716 | 31/Oct/2024 | Listed | 02/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1886 - Issue of EUR 1,000,000 Notes due 30 April 2025 | XS2931929876 | 30/Oct/2024 | Listed | 30/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1887 - Issue of EUR 1,200,000.00 Notes | XS2931948074 | 31/Oct/2024 | Listed | 30/Jan/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1888 - Issue of EUR 1,000,000.00 Notes | XS2932858538 | 31/Oct/2024 | Listed | 30/Apr/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1889 - Issue of EUR 65,000,000 Euro Commercial Paper Notes Due 02.12.2024 | XS2933447448 | 31/Oct/2024 | Listed | 02/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1890 - Issue of EUR 1,000,000 Euro Commercial Paper Notes Due 13.02.2025 | XS2934474466 | 06/Nov/2024 | Listed | 13/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1891 - Issue of EUR 1,500,000 Euro Commercial Paper Notes Due 08.05.2025 | XS2934474979 | 06/Nov/2024 | Listed | 08/May/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1892 - Issue of EUR 1,000,000 Euro Commercial Paper Notes Due 06.02.2025 | XS2936649198 | 06/Nov/2024 | Listed | 06/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1894 - Issue of EUR 99,800,000 Notes | XS2937250988 | 08/Nov/2024 | Listed | 06/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1895 - Issue of EUR 15,000,000 Notes | XS2937302888 | 08/Nov/2024 | Listed | 09/Dec/2024 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1896 - Issue of EUR 2,300,000 Notes Euro Commercial Paper due 8 May 2025 | XS2939335704 | 13/Nov/2024 | Listed | 08/May/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1900 - Issue of EUR 10,000,000 Notes Euro Commercial Paper due 13 February 2025 | XS2940389732 | 13/Nov/2024 | Listed | 13/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1904 - Issue of EUR 6,000,000 Notes | XS2942509055 | 15/Nov/2024 | Listed | 17/Feb/2025 |
| ACCIONA FINANCIACIÓN FILIALES, S.A. UNIPERSONAL | Series ECP1905 - Issue of EUR 1,500,000 Notes | XS2942497889 | 15/Nov/2024 | Listed | 15/May/2025 |
| ACHMEA B.V. | Series 10 - Issue of €300,000,000 Tier 2 Subordinated Fixed Rate Reset Notes due 26 December 2043 | XS2637069357 | 26/Jun/2023 | Listed | 26/Dec/2043 |
| ACHMEA B.V. | Series 11 - Issue of €750,000,000 Tier 2 Subordinated Fixed Rate Reset Notes due 2 November 2044 | XS2809859536 | 02/May/2024 | Listed | 02/Nov/2044 |
| ACHMEA B.V. | Series 2 - Series 2 Fixed Rate Capital Securities | XS0362173246 | 23/May/2008 | Listed | 01/Jan/2100 |
| ACHMEA B.V. | Series 6 - Issue of EUR 750000000 Fixed to Floating Undated (Perpetual) Subordinated Option B Notes (the Notes) | XS1180651587 | 04/Feb/2015 | Listed | |
| ACHMEA B.V. | Series 7 - Issue of €250,000,000 Tier 2 Subordinated Fixed Rate Reset Notes due 24 September 2039 | XS2056491660 | 24/Sep/2019 | Listed | 24/Sep/2039 |
| ACHMEA B.V. | Series 8 - Issue of €750,000,000 Senior Notes due 26 May 2027 | XS2175967343 | 26/May/2020 | Listed | 26/May/2027 |
| ACHMEA B.V. | Series 9 - Issue of €500,000,000 Senior Green Notes due 29 November 2025 | XS2560411543 | 29/Nov/2022 | Listed | 29/Nov/2025 |
| ACHMEA BANK N.V. | Series 17 - Issue of EUR25000000 Fixed Rate Notes due 2029 | XS1045711238 | 19/Mar/2014 | Listed | 19/Mar/2029 |
| ACHMEA BANK N.V. | Series 19 - Issue of EUR 110000000 Fixed Rate Notes due 04 May 2025 | XS1225043527 | 04/May/2015 | Listed | 04/May/2025 |
| ACHMEA BANK N.V. | Series 26 - Issue of EUR 30,000,000 Fixed Rate Notes due 15 September 2025 | XS1282757118 | 15/Sep/2015 | Listed | 15/Sep/2025 |
| ACHMEA BANK N.V. | Series 27 - Issue of EUR 68,000,000 1.10 per cent. Notes due 9 September 2025 | XS1288847004 | 09/Sep/2015 | Listed | 09/Sep/2025 |
| ACHMEA BANK N.V. | Series 28 - Issue of EUR 50,000,000 Fixed Rate Notes due 15 September 2025 (the "Notes") | XS1290992327 | 15/Sep/2015 | Listed | 15/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACHMEA BANK N.V. | Series 7 - Issue of EUR25000000 Fixed Rate Notes due August 2025 (the notes) | XS0963869747 | 21/Aug/2013 | Listed | 21/Aug/2025 |
| ACHMEA BANK N.V. | Series 9 - Issue of EUR 25000000 Fixed Rate Notes due September 2026 (the notes) | XS0964654759 | 02/Sep/2013 | Listed | 02/Sep/2026 |
| ACS ACTIVIDADES DE CONSTRUCCIÓN Y SERVICIOS S.A. | Serie ECP640 - Issue of EUR 33,000,000 Notes | XS2914144949 | 02/Oct/2024 | Listed | 30/Dec/2024 |
| ACS ACTIVIDADES DE CONSTRUCCIÓN Y SERVICIOS S.A. | Serie ECP642 - Serie ECP642 Issue of EUR 5,000,000 Notes | XS2916979177 | 07/Oct/2024 | Listed | 30/Dec/2024 |
| ACS ACTIVIDADES DE CONSTRUCCIÓN Y SERVICIOS S.A. | Series 5 - €37,100,000 4.75 per cent. Notes due November 2026 | XS2560385796 | 30/Nov/2022 | Listed | 30/Nov/2026 |
| ACS ACTIVIDADES DE CONSTRUCCIÓN Y SERVICIOS S.A. | Series 5 - Issue of €12,900,000 4.75 per cent. Notes due November 2026 | XS2587312633 | 21/Feb/2023 | Listed | 30/Nov/2026 |
| ACS ACTIVIDADES DE CONSTRUCCIÓN Y SERVICIOS S.A. | Series 5 - Issue of EUR 750,000,000 1.375 per cent. Notes due June 2025 | XS2189592616 | 17/Jun/2020 | Listed | 17/Jun/2025 |
| ACS ACTIVIDADES DE CONSTRUCCIÓN Y SERVICIOS S.A. | Series ECP641 - Serie ECP641 Issue of EUR 1,900,000 Notes | XS2915497486 | 07/Oct/2024 | Listed | 30/Dec/2024 |
| ACS ACTIVIDADES DE CONSTRUCCIÓN Y SERVICIOS S.A. | Series ECP643 & Series ECP644 - Series ECP644 Issue of EUR 8,900,000 Notes | XS2919736988 | 11/Oct/2024 | Listed | 13/Jan/2025 |
| ACS ACTIVIDADES DE CONSTRUCCIÓN Y SERVICIOS S.A. | Series ECP645 - Series ECP645 Issue of EUR 1,200,000 Notes | XS2922058057 | 16/Oct/2024 | Listed | 15/Jan/2025 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 101 - Issue of USD 20,000,000 Zero Coupon Callable Notes due 8 March 2049 | XS1958264126 | 08/Mar/2019 | Listed | 08/Mar/2049 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 102 - Issue of USD 30,000,000 Zero Coupon Callable Notes due 4 March 2049 | XS1958650787 | 04/Mar/2019 | Listed | 04/Mar/2049 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 103 - Issue of USD 30,000,000 Zero Coupon Callable Notes due 5 March 2049 | XS1959443851 | 05/Mar/2019 | Listed | 05/Mar/2049 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 106 - Issue of US $20,000,000 Zero Coupon Notes due 23 April 2049 | XS1982836220 | 23/Apr/2019 | Listed | 23/Apr/2049 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 107 - Issue of US $50,000,000 Zero Coupon Notes due 24 April 2049 | XS1984266954 | 24/Apr/2019 | Listed | 24/Apr/2049 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 117 - Issue of U.S. $20,000,000 Zero Coupon Notes due 27 June 2049 | XS2015342160 | 27/Jun/2019 | Listed | 27/Jun/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADCB FINANCE (CAYMAN) LIMITED | Series 118 - Issue of U.S. $30,000,000 Zero Coupon Callable Notes due 25 June 2049 | XS2017468252 | 25/Jun/2019 | Listed | 25/Jun/2049 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 121 - Issue of USD 40,000,000 Zero Coupon Notes due 8 August 2059 | XS2038926593 | 08/Aug/2019 | Listed | 08/Aug/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 122 - US$30,000,000 Zero Coupon Callable Notes due 9 August 2059 | XS2039687012 | 09/Aug/2019 | Listed | 09/Aug/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 123 - Issue of USD 40,000,000 Multi-Callable Zero Coupon Notes due 24 September 2059 | XS2055724574 | 24/Sep/2019 | Listed | 24/Sep/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 124 - Issue of USD 25,000,000 Multi-Callable Zero Coupon Notes due 25 September 2049 | XS2056513570 | 25/Sep/2019 | Listed | 25/Sep/2049 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 125 - Issue of U.S. $40,000,000 Multi-Callable Zero Coupon Notes due 8 October 2059 | XS2063297779 | 08/Oct/2019 | Listed | 08/Oct/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 126 - US$30,000,000 Multi-Callable Zero Coupon Notes due 9 October 2049 | XS2063496033 | 09/Oct/2019 | Listed | 12/Oct/2049 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 127 - Issue of U.S. $30,000,000 Zero Coupon Notes due 16 October 2049 | XS2064306058 | 16/Oct/2019 | Listed | 16/Oct/2049 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 128 - Issue of US $20,000,000 Zero Coupon Notes due 16 October 2049 | XS2064450682 | 16/Oct/2019 | Listed | 16/Oct/2049 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 131 - Issue of US $30,000,000 Multi-Callable Zero Coupon Notes due 21 October 2059 | XS2065594116 | 21/Oct/2019 | Listed | 21/Oct/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 133 - Issue of U.S. $50,000,000 Zero Coupon Notes due 15 October 2059 | XS2066059796 | 15/Oct/2019 | Listed | 15/Oct/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 134 - Issue of AUD 25,000,000 2.696 per cent. Notes due 18 October 2029 | XS2066877973 | 18/Oct/2019 | Listed | 18/Oct/2029 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 135 - Issue of USD 30,000,000 Zero Coupon Notes due 25 October 2059 | XS2068120109 | 25/Oct/2019 | Listed | 25/Oct/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 136 - Issue of US $40,000,000 Multi-Callable Zero Coupon Notes due 22 October 2059 | XS2068085195 | 22/Oct/2019 | Listed | 22/Oct/2059 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADCB FINANCE (CAYMAN) LIMITED | Series 137 - Issue of USD 50,000,000 Zero Coupon Notes due 23 October 2059 | XS2068975973 | 23/Oct/2019 | Listed | 23/Oct/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 138 - Issue of US $50,000,000 Zero Coupon Notes due 24 October 2059 | XS2069486988 | 24/Oct/2019 | Listed | 24/Oct/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 140 - Issue of USD 20,000,000 Zero Coupon Notes due 4 November 2059 | XS2071972389 | 04/Nov/2019 | Listed | 04/Nov/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 141 - Issue of USD 50,000,000 Zero Coupon Notes due 29 October 2059 | XS2072840841 | 29/Oct/2019 | Listed | 29/Oct/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 143 - USD 40,000,000 Zero Coupon Notes due 30 October 2059 | XS2073867744 | 30/Oct/2019 | Listed | 30/Oct/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 144 - Issue of US $50,000,000 Zero Coupon Notes due 31 October 2059 | XS2074580742 | 31/Oct/2019 | Listed | 31/Oct/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 145 - Issue of USD 40,000,000 Multi-Callable Zero Coupon Notes due 5 November 2059 | XS2076086458 | 05/Nov/2019 | Listed | 05/Nov/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 146 - Issue of USD 40,000,000 Zero Coupon Notes due 5 November 2059 | XS2076160105 | 05/Nov/2019 | Listed | 05/Nov/2059 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 149 - Issue of U.S. $50,000,000 Zero Coupon Notes due 15 January 2060 | XS2102389132 | 15/Jan/2020 | Listed | 15/Jan/2060 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 150 - Issue of AUD 40,000,000 2.80 per cent. Notes due 17 January 2030 unconditionally and irrevocably guaranteed by ABU DHABI COMMERCIAL BANK PJSC | XS2104007534 | 17/Jan/2020 | Listed | 17/Jan/2030 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 151 - U.S. $20,000,000 Multi-Callable Zero Coupon Notes due 31 January 2060 | XS2107561834 | 31/Jan/2020 | Listed | 31/Jan/2060 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 152 - Issue of U.S. $300,000,000 Floating Rate Notes due 12 February 2025 | XS2109444195 | 12/Feb/2020 | Listed | 12/Feb/2025 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 32 - Issue of USD 50,000,000 Zero Coupon Notes due 21 January 2045 | XS1167506788 | 21/Jan/2015 | Listed | 21/Jan/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADCB FINANCE (CAYMAN) LIMITED | Series 40 - Issue of USD 22000000 4.65 per cent. Notes due 24th March 2036 | XS1386160029 | 24/Mar/2016 | Listed | 24/Mar/2036 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 74 - Issue of USD 30,000,000 Zero Coupon Callable Notes due 25th January 2048 | XS1753818480 | 25/Jan/2018 | Listed | 25/Jan/2048 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 75 - Issue of USD 20,000,000 Callable Zero Coupon Callable Notes due 25 January 2048 | XS1758705476 | 25/Jan/2018 | Listed | 25/Jan/2048 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 79 - Issue of USD 50,000,000 Zero Coupon Callable Notes due 9 March 2048 | XS1785890242 | 13/Mar/2018 | Listed | 09/Mar/2048 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 90 - Issue of USD 20,000,000 Floating Rate Notes due 9 August 2028 | XS1861611496 | 09/Aug/2018 | Listed | 09/Aug/2028 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 91 - Issue of USD 30,000,000 Zero Coupon Callable Notes due 15 August 2048 | XS1864073850 | 15/Aug/2018 | Listed | 15/Aug/2048 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 92 - Issue of USD 30,000,000 Zero Coupon Callable Notes due 20th September 2048 | XS1878834230 | 20/Sep/2018 | Listed | 20/Sep/2048 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 93 - Issue of US $30,000,000 Zero Coupon Callable Notes due 31 October 2048 | XS1897624703 | 31/Oct/2018 | Listed | 31/Oct/2048 |
| ADCB FINANCE (CAYMAN) LIMITED | Series 97 - Issue of USD 50,000,000 Zero Coupon Multi-Callable Notes due 25 January 2049 | XS1937709324 | 25/Jan/2019 | Listed | 25/Jan/2049 |
| ADIRONDACK 2005-1 LTD. | Class A-1LT-a Floating Rate Notes due 2040 | USG00857AA38 | 26/May/2005 | Listed | 08/Jul/2040 |
| ADIRONDACK 2005-1 LTD. | Class A-2 Floating Rate Notes due 2040 | USG00857AB11 | 26/May/2005 | Listed | 08/Jul/2040 |
| ADIRONDACK 2005-1 LTD. | Class B Floating Rate Notes due 2040 | USG00857AC93 | 26/May/2005 | Listed | 08/Jul/2040 |
| ADIRONDACK 2005-1 LTD. | Class C Floating Rate Deferred Notes due 2040 | USG00857AD76 | 26/May/2005 | Listed | 08/Jul/2040 |
| ADIRONDACK 2005-1 LTD. | Class D Floating Rate Notes Due 2040 | USG00857AE59 | 26/May/2005 | Listed | 08/Jul/2040 |
| ADRIANA INFRASTRUCTURE CLO 2008-1 B.V. | Class A1 Senior Floating Rate Notes due October 2044 | XS0349666569 | 17/Apr/2008 | Listed | 25/Oct/2044 |
| ADRIANA INFRASTRUCTURE CLO 2008-1 B.V. | Class A2 Senior Floating Rate Notes due October 2044 | XS0349680636 | 17/Apr/2008 | Listed | 25/Oct/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADRIANA INFRASTRUCTURE CLO 2008-1 B.V. | Class B Subordinated Notes due October 2044 | XS0349686088 | 17/Apr/2008 | Listed | 25/Oct/2044 |
| AERCAP GLOBAL AVIATION TRUST | USD 400000000 6.250% Notes due 2065 | US44965UAA25 | 14/May/2014 | Listed | 21/Dec/2065 |
| AERCAP GLOBAL AVIATION TRUST | USD 600000000 Floating Rate Notes due 2065 | US44965TAA51 | 14/May/2014 | Listed | 21/Dec/2065 |
| AEROPORTI DI ROMA SPA | Series 2 - EUR 432,821,000 1.625 per cent. Notes due 08th June 2027 | XS1627947440 | 08/Jun/2017 | Listed | 08/Jun/2027 |
| AEROPORTI DI ROMA SPA | Series 3 - Issue of €300,000,000 1.625 per cent. Notes due 2 February 2029 | XS2265521620 | 02/Dec/2020 | Listed | 02/Feb/2029 |
| AEROPORTI DI ROMA SPA | Series 4 - Issue of €500,000,000 1.750% Sustainability-Linked Notes due 30 July 2031 | XS2337326727 | 30/Apr/2021 | Listed | 30/Jul/2031 |
| AEROPORTI DI ROMA SPA | Series 5 - Issue of €400,000,000 4.875% Sustainability-Linked Notes due 10 July 2033 | XS2644240975 | 10/Jul/2023 | Listed | 10/Jul/2033 |
| AFRICA FINANCE CORPORATION | Series 10 - Issue of U.S. $650,000,000 4.375 per cent. Notes due 17 April 2026 | XS1983289791 | 17/Apr/2019 | Listed | 17/Apr/2026 |
| AFRICA FINANCE CORPORATION | Series 11 - Issue of U.S. $500,000,000 3.750 per cent. Notes due 2029 | XS2072933778 | 30/Oct/2019 | Listed | 30/Oct/2029 |
| AFRICA FINANCE CORPORATION | Series 14 - Issue of U.S. $700,000,000 3.125 per cent. Notes due 2025 (the "Notes") | XS2189425122 | 16/Jun/2020 | Listed | 16/Jun/2025 |
| AFRICA FINANCE CORPORATION | Series 16 - Issue of EUR15,000,000 1.625 per cent. Fixed Rate Notes due 17 November 2038 | XS2255691342 | 17/Nov/2020 | Listed | 17/Nov/2038 |
| AFRICA FINANCE CORPORATION | Series 17 - Issue of EUR35,000,000 1.75 per cent. Fixed Rate Notes due 17 May 2041 | XS2255707361 | 17/Nov/2020 | Listed | 17/May/2041 |
| AFRICA FINANCE CORPORATION | Series 18 - Issue of EUR15,000,000 1.625 per cent. Fixed Rate Notes due 2 December 2047 | XS2264881389 | 02/Dec/2020 | Listed | 02/Dec/2047 |
| AFRICA FINANCE CORPORATION | Series 19 - Issue of EUR40,000,000 1.35 per cent. Fixed Rate Notes due 19 August 2031 | XS2305037538 | 19/Feb/2021 | Listed | 19/Aug/2031 |
| AFRICA FINANCE CORPORATION | Series 20 - Issue of EUR15,000,000 1.30 per cent. Fixed Rate Notes due 21 August 2034 | XS2331933569 | 13/Apr/2021 | Listed | 21/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AFRICA FINANCE CORPORATION | Series 21 - Issue of U.S. $750,000,000 2.875 per cent. Notes due 2028 | XS2337067792 | 07/Jun/2022 | Listed | 28/Apr/2028 |
| AFRICA FINANCE CORPORATION | Series 22 - Issue of USD 50,000,000 2.90 per cent. Fixed Rate Notes due 21 July 2031 | XS2365460638 | 21/Jul/2021 | Listed | 21/Jul/2031 |
| AFRICA FINANCE CORPORATION | Series 23 - Issue of USD50,000,000 2.87 per cent. Fixed Rate Notes due 13 August 2031 | XS2373639579 | 13/Aug/2021 | Listed | 13/Aug/2031 |
| AFRICA FINANCE CORPORATION | Series 24 - Issue of U.S. $500,000,000 5.55 per cent. Notes due 2029 | XS2913968363 | 08/Oct/2024 | Listed | 08/Oct/2029 |
| AGSM AIM S.P.A. | €46,000,000 5.537 % Senior Unsecured Fixed Rate Green Notes due 7 August 2031 | XS2856134858 | 07/Aug/2024 | Listed | 07/Aug/2031 |
| AHLI BANK Q.P.S.C. | U.S.$300,000,000 Perpetual Additional Tier 1 Capital Securities | XS2244837592 | 17/Feb/2021 | Listed | |
| AHLI UNITED BANK B.S.C. | USD 400,000,000 Perpetual Tier 1 Capital Securities | XS1133289832 | 29/Apr/2015 | Listed | |
| AHLI UNITED PERPETUAL SUKUK LTD. | U.S.$600,000,000 Tier 1 Capital Certificates | XS2342243875 | 17/Jun/2021 | Listed | |
| AIB GROUP PLC | Series 10 - Issue of €750,000,000 Fixed Rate Callable Resettable Senior Notes due 2029 | XS2578472339 | 23/Jan/2023 | Listed | 23/Jul/2029 |
| AIB GROUP PLC | Series 11 - Issue of €750,000,000 Fixed Rate Callable Resettable Senior Notes due 2031 | XS2707169111 | 23/Oct/2023 | Listed | 23/Oct/2031 |
| AIB GROUP PLC | Series 12 - Issue of €650,000,000 Fixed Rate Callable Resettable Subordinated Notes due 2035 | XS2823235085 | 20/May/2024 | Listed | 20/May/2035 |
| AIB GROUP PLC | Series 2 - Issue of EUR 500,000,000 Senior Unsecured 2.250 per cent. Notes due 03rd July 2025 | XS1849550592 | 03/Jul/2018 | Listed | 03/Jul/2025 |
| AIB GROUP PLC | Series 3 - Issue of U.S. $750,000,000 Fixed-to-Floating Rate Senior Notes due 2026 | USG0R4HJAC07 | 14/Oct/2022 | Listed | 14/Oct/2026 |
| AIB GROUP PLC | Series 4 - Issue of €500,000,000 Fixed Rate Callable Resettable Subordinated Notes due 2029 | XS2080767010 | 19/Nov/2019 | Listed | 19/Nov/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AIB GROUP PLC | Series 4 - Issue of U.S. $1,000,000,000 Fixed-to-Floating Rate Senior Notes due 2029 | USG0R4HJAD89 | 13/Sep/2023 | Listed | 13/Sep/2029 |
| AIB GROUP PLC | Series 5 - Issue of €1,000,000,000 Fixed Rate Callable Resettable Subordinated Notes due 2031 | XS2230399441 | 30/Sep/2020 | Listed | 30/May/2031 |
| AIB GROUP PLC | Series 5 - Issue of S. $1,000,000,000 Fixed-to-Floating Rate Senior Notes due 2035 under the U.S. $10,000,000,000 Reg 144A | US00135TAE47 | 28/Mar/2024 | Listed | 28/Mar/2035 |
| AIB GROUP PLC | Series 5 - Issue of S. $1,000,000,000 Fixed-to-Floating Rate Senior Notes due 2035 under the U.S. $10,000,000,000 Reg S | USG0R4HJAF38 | 28/Mar/2024 | Listed | 28/Mar/2035 |
| AIB GROUP PLC | Series 6 - Issue of €750,000,000 Fixed Rate Callable Resettable Senior Notes due 2027 | XS2343340852 | 17/May/2021 | Listed | 17/Nov/2027 |
| AIB GROUP PLC | Series 7 - Issue of €1,000,000,000 Fixed Rate Callable Resettable Senior Notes due 2028 | XS2464405229 | 04/Apr/2022 | Listed | 04/Apr/2028 |
| AIB GROUP PLC | Series 8 - Issue of €750,000,000 Fixed Rate Callable Resettable Senior Notes due 2026 | XS2491963638 | 04/Jul/2022 | Listed | 04/Jul/2026 |
| AIB GROUP PLC | Series 9 - Issue of €750,000,000 Fixed Rate Callable Resettable Senior Notes due 2029 | XS2555925218 | 16/Nov/2022 | Listed | 16/Feb/2029 |
| AIB MORTGAGE BANK U.C. | Series 12 - Issue of EUR 10000000 Fixed Rate MOrtgage Covered Securities due 12 February 2030 | XS0486207870 | 12/Feb/2010 | Listed | 12/Feb/2030 |
| AIB MORTGAGE BANK U.C. | Series 13 - Issue of EUR 10000000 Fixed Rate Mortgage Covered Securities due 1 March 2030 | XS0489775535 | 01/Mar/2010 | Listed | 01/Mar/2030 |
| AIB MORTGAGE BANK U.C. | Series 14 - Issue of EUR 5000000 Fixed Rate Mortgage Covered Securities due 28 April 2028 | XS0504676510 | 28/Apr/2010 | Listed | 28/Apr/2028 |
| AIB MORTGAGE BANK U.C. | Series 33 - Issue of EUR 750,000,000 Floating Rate Mortgage Covered Securities due 24th February 2027 | XS1572428651 | 24/Feb/2017 | Listed | 24/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AIB MORTGAGE BANK U.C. | Series 35 - Issue of EUR 750,000,000 Floating Rate Mortgage Covered Securities due 13 July 2027 | XS1647082095 | 13/Jul/2017 | Listed | 13/Jul/2027 |
| AIB MORTGAGE BANK U.C. | Series 36 - Issue of EUR 750,000,000 Floating Rate Mortgage Covered Securities due 15 November 2024 | XS1910291787 | 15/Nov/2018 | Listed | 15/Nov/2024 |
| AIB MORTGAGE BANK U.C. | Series 37 - Issue of EUR 750,000,000 Floating Rate Mortgage Covered Securities due 15 May 2025 | XS1910291605 | 15/Nov/2018 | Listed | 15/May/2025 |
| AIB MORTGAGE BANK U.C. | Series 38 - Issue of EUR 750,000,000 Floating Rate Mortgage Covered Securities due 15 November 2025 | XS1910291514 | 15/Nov/2018 | Listed | 15/Nov/2025 |
| AIB MORTGAGE BANK U.C. | Series 39 - Issue of EUR 750,000,000 Floating Rate Mortgage Covered Securities due 15 May 2026 | XS1910291431 | 15/Nov/2018 | Listed | 15/May/2026 |
| AIB MORTGAGE BANK U.C. | Series 40 - Issue of €750,000,000 Floating Rate Mortgage Covered Securities due 15 July 2028 | XS2104301135 | 23/Jan/2020 | Listed | 15/Jul/2028 |
| AIB MORTGAGE BANK U.C. | Series 41 - Issue of €750,000,000 Floating Rate Mortgage Covered Securities due 15 January 2028 | XS2104301309 | 23/Jan/2020 | Listed | 15/Jan/2028 |
| AIB MORTGAGE BANK U.C. | Series 43 - Issue of EUR 1,000,000,000 Floating Rate Mortgage Covered Securities due 15 November 2028 | XS2629504338 | 25/May/2023 | Listed | 15/Nov/2028 |
| AIB MORTGAGE BANK U.C. | Series 44 - Issue of EUR 1,000,000,000 Floating Rate Mortgage Covered Securities due 15 May 2029 | XS2630115462 | 25/May/2023 | Listed | 15/May/2029 |
| AIB MORTGAGE BANK U.C. | Series 45 - Issue of EUR 1,000,000,000 Floating Rate Mortgage Covered Securities due 15 November 2029 | XS2630115546 | 25/May/2023 | Listed | 15/Nov/2029 |
| AIB MORTGAGE BANK U.C. | Series 46 - Issue of EUR 750,000,000 Floating Rate Mortgage Covered Securities due 15 June 2030 | XS2913090382 | 15/Oct/2024 | Listed | 15/Jun/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AIB MORTGAGE BANK U.C. | Series 47 - Series 47 EUR 750,000,000 Floating Rate Mortgage Covered Securities due 15 December 2030 | XS2913090978 | 15/Oct/2024 | Listed | 15/Dec/2030 |
| AIB MORTGAGE BANK U.C. | Series 48 - Series 48 EUR 750,000,000 Floating Rate Mortgage Covered Securities due 15 June 2031 | XS2913091430 | 15/Oct/2024 | Listed | 15/Jun/2031 |
| AIR DUKE 1 FUNDING LIMITED | U.S.$78,230,000 3.488 per cent. fixed rate guaranteed notes due 2024 | XS0943769124 | 30/Aug/2013 | Listed | 30/Nov/2024 |
| AKBANK T.A.S. | GMTN-2015-B2 - 5.125 per cent. Notes due 2025 | XS1210422074 | 27/Mar/2015 | Listed | 31/Mar/2025 |
| AKBANK T.A.S. | Series 63 - Issue of EUR 10000000 4.00 per cent Notes due 17 September 2029 | XS1111017874 | 17/Sep/2014 | Listed | 17/Sep/2029 |
| AKBANK T.A.S. | U.S$50,000,000 6.05 per cent. Notes due 2024 | XS2211119313 | 11/Aug/2020 | Listed | 15/Nov/2024 |
| AKBANK T.A.S. | U.S.$ 500,000,000 6.800 per cent. Notes due 2026 | US00971YAG52 | 08/Jul/2020 | Listed | 06/Feb/2026 |
| AKBANK T.A.S. | U.S.$500,000,000 Fixed Rate Resettable Sustainability Tier 2 Notes due 2031 | XS2355183091 | 22/Jun/2021 | Listed | 22/Jun/2031 |
| AKBANK T.A.S. | U.S.$600,000,000 Perpetual Fixed Rate Resettable Additional Tier 1 Notes | XS2783589844 | 14/Mar/2024 | Listed | |
| AKELIUS RESIDENTIAL PROPERTY AB (PUBL) | Issue of EUR 334,701,000 Subordinated Fixed to Reset Rate Capital Securities due 2081 | XS2110077299 | 17/Feb/2020 | Listed | 17/May/2081 |
| AKELIUS RESIDENTIAL PROPERTY AB (PUBL) | Series 1 - Issue of EUR 600,000,000 1.75 per cent. Notes due 7 February 2025 | XS1622421722 | 30/May/2017 | Listed | 07/Feb/2025 |
| AKELIUS RESIDENTIAL PROPERTY AB (PUBL) | Series 2 - Issue of £400,000,000 2.375 per cent. Notes due 15 August 2025 | XS1684269761 | 15/Sep/2017 | Listed | 15/Aug/2025 |
| AKELIUS RESIDENTIAL PROPERTY FINANCING B.V. | Series 10 - Issue of EUR 500,000,000 1.125 per cent. Notes due January 2029 | XS2251233651 | 11/Nov/2020 | Listed | 11/Jan/2029 |
| AKELIUS RESIDENTIAL PROPERTY FINANCING B.V. | Series 11 - Issue of EUR 600,000,000 0.750 per cent. Notes due February 2030 | XS2301127119 | 22/Feb/2021 | Listed | 22/Feb/2030 |
| AKELIUS RESIDENTIAL PROPERTY FINANCING B.V. | Series 9 - Issue of EUR 500,000,000 1.000 per cent. Notes due January 2028 | XS2228897158 | 17/Sep/2020 | Listed | 17/Jan/2028 |
| AKROPOLIS GROUP, UAB | EUR 300,000,000 2.875% Guarantee Notes due 2026 | XS2346869097 | 02/Jun/2021 | Listed | 02/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALBA 11 SPV S.R.L. | € 131,100,000.00 Class C Asset-Backed Floating Rate Notes due September 2040 | IT0005413254 | 25/Jun/2020 | Listed | 27/Sep/2040 |
| ALBA 11 SPV S.R.L. | € 143,600,000.00 Class B Asset-Backed Floating Rate Notes due September 2040 | IT0005413247 | 25/Jun/2020 | Listed | 27/Sep/2040 |
| ALBA 11 SPV S.R.L. | € 300,000,000.00 Class A2 Asset-Backed Floating Rate Notes due September 2040 | IT0005413239 | 25/Jun/2020 | Listed | 27/Sep/2040 |
| ALBA 11 SPV S.R.L. | € 498,700,000.00 Class A1 Asset-Backed Floating Rate Notes due September 2040 | IT0005413205 | 25/Jun/2020 | Listed | 27/Sep/2040 |
| ALBA 12 SPV S.R.L. | € 225,200,000 Class A2 Asset-Backed Floating Rate Notes due October 2041 | IT0005466120 | 16/Nov/2021 | Listed | 27/Oct/2041 |
| ALBA 12 SPV S.R.L. | € 238,400,000 Class B Asset-Backed Floating Rate Notes due October 2041 | IT0005466138 | 16/Nov/2021 | Listed | 27/Oct/2041 |
| ALBA 12 SPV S.R.L. | € 474,700,000 Class A1 Asset-Backed Floating Rate Notes due October 2041 | IT0005466112 | 16/Nov/2021 | Listed | 27/Oct/2041 |
| ALBA 13 SPV S.R.L. | Euro 263,100,000 Class A2 Asset-Backed Floating Rate Notes due 2042 (Class A2 Notes) | IT0005548927 | 27/Jun/2023 | Listed | 29/Dec/2042 |
| ALBA 13 SPV S.R.L. | Euro 267,600,000 Class B Asset-Backed Floating Rate Notes due 2042 (Class B Notes) | IT0005548935 | 27/Jun/2023 | Listed | 29/Dec/2042 |
| ALBA 13 SPV S.R.L. | Euro 522,600,000 Class A1 Asset-Backed Floating Rate Notes due 2042 (Class A1 Notes) | IT0005548919 | 27/Jun/2023 | Listed | 29/Dec/2042 |
| ALBA 2005-1 PLC | Class A3 mortgage backed floating rate notes due November 2042 | XS0235712006 | 30/Nov/2005 | Listed | 25/Nov/2042 |
| ALBA 2005-1 PLC | Class B mortgage backed floating rate notes due November 2042 | XS0235713152 | 30/Nov/2005 | Listed | 25/Nov/2042 |
| ALBA 2005-1 PLC | Class C mortgage backed floating rate notes due November 2042 | XS0235713822 | 30/Nov/2005 | Listed | 25/Nov/2042 |
| ALBA 2005-1 PLC | Class D mortgage backed floating rate notes due November 2042 | XS0235715363 | 30/Nov/2005 | Listed | 25/Nov/2042 |
| ALBA 2005-1 PLC | Class E mortgage backed floating rate notes due November 2042 | XS0235715793 | 30/Nov/2005 | Listed | 25/Nov/2042 |
| ALBA 2005-1 PLC | Subordinated Notes due 2042 | XS0235726055 | 30/Nov/2005 | Listed | 25/Nov/2042 |

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|---|---|---|---|---|---|
| ALBA 2005-1 PLC | The Mortgage Early Repayment Certificates due 2042 | XS0235728697 | 30/Nov/2005 | Listed | 25/Nov/2042 |
| ALBA 2005-1 PLC | The Residual Certificates due 2042 | XS0235735478 | 30/Nov/2005 | Listed | 25/Nov/2042 |
| ALBA 2006 - 2 PLC | EUR60000000 Class A3b Mortgaged Backed Floating Rate Notes due Dec 2038 | XS0272876623 | 08/Nov/2006 | Listed | 15/Dec/2038 |
| ALBA 2006 - 2 PLC | GBP163750000 Class A3a Mortgaged Backed Floating Rate Notes due Dec 2038 | XS0271529967 | 08/Nov/2006 | Listed | 15/Dec/2038 |
| ALBA 2006 - 2 PLC | GBP17200000 Class E Mortgaged Backed Floating Rate Notes due Dec 2038 | XS0271531435 | 08/Nov/2006 | Listed | 15/Dec/2038 |
| ALBA 2006 - 2 PLC | GBP19850000 Class D Mortgaged Backed Floating Rate Notes due Dec 2038 | XS0271530973 | 08/Nov/2006 | Listed | 15/Dec/2038 |
| ALBA 2006 - 2 PLC | GBP28450000 Class C Mortgaged Backed Floating Rate Notes due Dec 2038 | XS0271530544 | 08/Nov/2006 | Listed | 15/Dec/2038 |
| ALBA 2006 - 2 PLC | GBP3491000 Subordinated Notes due 2038 | XS0271780651 | 08/Nov/2006 | Listed | 15/Dec/2038 |
| ALBA 2006 - 2 PLC | GBP44050000 Class B Mortgaged Backed Floating Rate Notes due Dec 2038 | XS0271530114 | 08/Nov/2006 | Listed | 15/Dec/2038 |
| ALBA 2006 - 2 PLC | GBP8600000 Class F Mortgaged Backed Floating Rate Notes due Dec 2038 | XS0272877514 | 08/Nov/2006 | Listed | 15/Dec/2038 |
| ALBA 2006 - 2 PLC | Mortgage Early Repayment Certificates due 2038 | XS0272869172 | 08/Nov/2006 | Listed | 15/Dec/2038 |
| ALBA 2006 - 2 PLC | Residual Certificates due 2038 | XS0272907287 | 08/Nov/2006 | Listed | 15/Dec/2038 |
| ALBA 2007-1 PLC | A3 Notes Floating Rate Mortgage backed Notes due March 2039 | XS0301721832 | 15/Jun/2007 | Listed | 17/Mar/2039 |
| ALBA 2007-1 PLC | Class B Notes Floating Rate Mortgage backed Notes due March 2039 | XS0301706288 | 15/Jun/2007 | Listed | 17/Mar/2039 |
| ALBA 2007-1 PLC | Class C Floating Rate Mortgage backed Notes due March 2039 | XS0301707096 | 15/Jun/2007 | Listed | 17/Mar/2039 |
| ALBA 2007-1 PLC | Class D Floating Rate Mortgage backed Notes due March 2039 | XS0301708060 | 15/Jun/2007 | Listed | 17/Mar/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALBA 2007-1 PLC | Class E Notes Floating Rate Mortgage backed Notes due March 2039 | XS0301708573 | 15/Jun/2007 | Listed | 17/Mar/2039 |
| ALBA 2007-1 PLC | Class F Notes Floating Rate Mortgage backed Notes due March 2039 | XS0301708813 | 15/Jun/2007 | Listed | 17/Mar/2039 |
| ALBA 2007-1 PLC | MERCS due 2039 | XS0301709621 | 15/Jun/2007 | Listed | 17/Mar/2039 |
| ALBA 2007-1 PLC | Residual Certificates | XS0301965389 | 15/Jun/2007 | Listed | 01/Jan/2100 |
| ALBA 2007-1 PLC | Subordinated Notes due 2039 | XS0301962444 | 15/Jun/2007 | Listed | 17/Mar/2039 |
| ALBARAKA SUKUK LTD. | USD 250000000 Fixed Rate Resettable Tier 2 Trust Certificates due 2025 | XS1301525207 | 30/Nov/2015 | Listed | 30/Nov/2025 |
| ALBION NO.5 PLC | £350,000,000 class A asset backed floating rate notes due July 2066 | XS2673394909 | 21/Sep/2023 | Listed | 17/Jul/2066 |
| ALDAR SUKUK (NO.2) LIMITED | U.S. $ 500,000,000 Trust Certificates due 2029 | XS2068063465 | 22/Oct/2019 | Listed | 22/Oct/2029 |
| ALDAR SUKUK LIMITED | U.S.$500,000,000 Trust Certificates due 2025 | XS1887479902 | 01/Oct/2018 | Listed | 29/Sep/2025 |
| ALERION CLEAN POWER S.P.A | Euro 100,000,000 Senior Unsecured Fixed Rate Notes due 2028 | XS2455938212 | 17/May/2022 | Listed | 17/May/2028 |
| ALERION CLEAN POWER S.P.A | Issue of Up to Euro 170,000,000 Senior Unsecured Fixed Rate Notes due 2029 | XS2717294487 | 12/Dec/2023 | Listed | 12/Dec/2029 |
| ALERION CLEAN POWER S.P.A | Senior Unsecured Notes due 2025 | XS2083187059 | 19/Dec/2019 | Listed | 19/Dec/2025 |
| ALERION CLEAN POWER S.P.A | Up to Euro 200,000,000 Senior Unsecured Fixed Rate Notes due 2027 | XS2395580892 | 03/Nov/2021 | Listed | 03/Nov/2027 |
| ALESCO PREFERRED FUNDING VI LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2035 | USG01595AA82 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING VI LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2035 | USG01595AB65 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING VI LTD | Class A-3 Second Priority Senior Secured Fixed-Floating Rate Notes due 2035 | USG01595AG52 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING VI LTD | Class B-1 Deferrable Third Priority Secured Floating Rate Notes due 2035 | USG01595AC49 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING VI LTD | Class B-2 Deferrable Third Priority Secured Fixed-Floating Rate Notes due 2035 | USG01595AH36 | 07/Jan/2005 | Listed | 23/Mar/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALESCO PREFERRED FUNDING VI LTD | Class C-1 Deferrable Mezzanine Secured Floating Rate Notes due 2035 | USG01595AD22 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING VI LTD | Class C-2 Mezzanine Secured Fixed-Floating Rate Notes due 2035 | USG01595AE05 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING VI LTD | Class C-3 Deferrable Mezzanine Secured Fixed-Floating Rate Notes due 2035 | USG01595AJ91 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING VI LTD | Class C-4 Deferrable Mezzanine Secured Fixed Rate Notes due 2035 | USG01595AL48 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING VI LTD | Class D-1 Deferrable Subordinate Secured Floating Rate Notes due 2035 | USG01595AF79 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING VI LTD | Class D-2 Deferrable Subordinate Secured Fixed-Floating Rate Notes due 2035 | USG01595AK64 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING VI LTD | Combination Notes due 2035 | USG01591AA78 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING VI LTD | Preferred Shares - Aggregate Liquidation Preference | KYG015912085 | 07/Jan/2005 | Listed | 23/Mar/2035 |
| ALESCO PREFERRED FUNDING III LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2034 | USG01586AA75 | 07/Apr/2004 | Listed | 01/May/2034 |
| ALESCO PREFERRED FUNDING III LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2034 | USG01586AB58 | 07/Apr/2004 | Listed | 01/May/2034 |
| ALESCO PREFERRED FUNDING III LTD | Class B-1 Mezzanine Secured Floating Rate Notes due 2034 | USG01586AC32 | 07/Apr/2004 | Listed | 01/May/2034 |
| ALESCO PREFERRED FUNDING III LTD | Class B-2 Mezzanine Secured Fixed-Floating Rate Notes due 2034 | USG01586AD15 | 07/Apr/2004 | Listed | 01/May/2034 |
| ALESCO PREFERRED FUNDING IV LTD | 33500 Preferred Shares | KYG015812095 | 20/May/2004 | Listed | 30/Jul/2034 |
| ALESCO PREFERRED FUNDING IV LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2034 | USG01582AA61 | 20/May/2004 | Listed | 30/Jul/2034 |
| ALESCO PREFERRED FUNDING IV LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2034 | USG01582AB45 | 20/May/2004 | Listed | 30/Jul/2034 |
| ALESCO PREFERRED FUNDING IV LTD | Class A-3 Second Priority Senior Secured Fixed/Floating Rate Notes due 2034 | USG01582AC28 | 20/May/2004 | Listed | 30/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALESCO PREFERRED FUNDING IV LTD | Class B-1 Mezzanine Secured Floating Rate Notes due 2034 | USG01582AD01 | 20/May/2004 | Listed | 30/Jul/2034 |
| ALESCO PREFERRED FUNDING IV LTD | Class B-2 Mezzanine Secured Fixed-Floating Rate Notes due 2034 | USG01582AE83 | 20/May/2004 | Listed | 30/Jul/2034 |
| ALESCO PREFERRED FUNDING IV LTD | Class B-3 Mezzanine Secured Fixed-Floating Rate Notes due 2034 | USG01582AF58 | 20/May/2004 | Listed | 30/Jul/2034 |
| ALESCO PREFERRED FUNDING IV LTD | Series I Combination Notes due 2034 | USG01581AA88 | 20/May/2004 | Listed | 30/Jul/2034 |
| ALESCO PREFERRED FUNDING IV LTD | Series II Combination Notes due 2034 | USG01581AB61 | 20/May/2004 | Listed | 30/Jul/2034 |
| ALESCO PREFERRED FUNDING IV LTD | Series III Combination Notes due 2034 | USG01581AC45 | 20/May/2004 | Listed | 30/Jul/2034 |
| ALESCO PREFERRED FUNDING IX, LTD. | Class A-1 First Priority Delayed Draw Senior Secured Floating Rate Notes Due 2036 | USG0158WAA02 | 05/Jan/2006 | Listed | 23/Jun/2036 |
| ALESCO PREFERRED FUNDING IX, LTD. | Class A-2A Second Priority Senior Secured Floating Rate Notes Due 2036 | USG0158WAB84 | 05/Jan/2006 | Listed | 23/Jun/2036 |
| ALESCO PREFERRED FUNDING IX, LTD. | Class A-2B Second Priority Senior Secured Fixed Floating Rate Notes Due 2036 | USG0158WAC67 | 05/Jan/2006 | Listed | 23/Jun/2036 |
| ALESCO PREFERRED FUNDING IX, LTD. | Class B-1 Deferrable Third Priority Secured Floating Rate Notes Due 2036 | USG0158WAD41 | 05/Jan/2006 | Listed | 23/Jun/2036 |
| ALESCO PREFERRED FUNDING IX, LTD. | Class B-2 Deferrable Third Priority Secured Fixed Floating Rate Notes Due 2036 | USG0158WAE24 | 05/Jan/2006 | Listed | 23/Jun/2036 |
| ALESCO PREFERRED FUNDING IX, LTD. | Class C-1 Deferrable Fourth Priority Mezzanine Secured Floating Rate Notes Due 2036 | USG0158WAF98 | 05/Jan/2006 | Listed | 23/Jun/2036 |
| ALESCO PREFERRED FUNDING IX, LTD. | Class C-2 Deferrable Fourth Priority Mezzanine Secured Fixed Floating Rate Notes Due 2036 | USG0158WAG71 | 05/Jan/2006 | Listed | 23/Jun/2036 |
| ALESCO PREFERRED FUNDING IX, LTD. | Class C-3 Deferrable Fourth Priority Mezzanine Secured Fixed Floating Rate Notes Due 2036 | USG0158WAH54 | 05/Jan/2006 | Listed | 23/Jun/2036 |
| ALESCO PREFERRED FUNDING IX, LTD. | Class C-4 Deferrable Fourth Priority Mezzanine Secured Fixed Floating Rate Notes Due 2036 | USG0158WAJ11 | 05/Jan/2006 | Listed | 23/Jun/2036 |
| ALESCO PREFERRED FUNDING IX, LTD. | Class D-1 Deferrable Fifth Priority Subordinate Secured Floating Rate Notes Due 2036 | USG0158WAK83 | 05/Jan/2006 | Listed | 23/Jun/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALESCO PREFERRED FUNDING IX, LTD. | Class D-2 Deferrable Fifth Priority Subordinate Secured Fixed Floating Rate Notes Due 2036 | USG0158WAL66 | 05/Jan/2006 | Listed | 23/Jun/2036 |
| ALESCO PREFERRED FUNDING IX, LTD. | Combination Notes Due 2036 | USG0158UAA46 | 05/Jan/2006 | Listed | 23/Jun/2036 |
| ALESCO PREFERRED FUNDING V LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2034 | USG01580AA06 | 21/Sep/2004 | Listed | 23/Dec/2034 |
| ALESCO PREFERRED FUNDING V LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2034 | USG01580AB88 | 21/Sep/2004 | Listed | 23/Dec/2034 |
| ALESCO PREFERRED FUNDING V LTD | Class B Deferrable Third Priority Secured Floating Rate Notes due 2034 | USG01580AC61 | 21/Sep/2004 | Listed | 23/Dec/2034 |
| ALESCO PREFERRED FUNDING V LTD | Class C-1 Deferrable Mezzanine Secured Floating Rate Notes due 2034 | USG01580AD45 | 21/Sep/2004 | Listed | 23/Dec/2034 |
| ALESCO PREFERRED FUNDING V LTD | Class C-2 Deferrable Mezzanine Secured Fixed-Floating Rate Notes due 2034 | USG01580AE28 | 21/Sep/2004 | Listed | 23/Dec/2034 |
| ALESCO PREFERRED FUNDING V LTD | Class C-3 Deferrable Mezzanine Secured Fixed-Floating Rate Notes due 2034 | USG01580AF92 | 21/Sep/2004 | Listed | 23/Dec/2034 |
| ALESCO PREFERRED FUNDING V LTD | Class D Deferrable Subordinate Secured Floating Rate Notes due 2034 | USG01580AG75 | 21/Sep/2004 | Listed | 23/Dec/2034 |
| ALESCO PREFERRED FUNDING V LTD | Preferred Shares Aggregate Liquidation Preference | KYG0158H1056 | 21/Sep/2004 | Listed | 23/Dec/2034 |
| ALESCO PREFERRED FUNDING V LTD | Series I Combination Notes due 2034 | USG0158HAA35 | 21/Sep/2004 | Listed | 23/Dec/2034 |
| ALESCO PREFERRED FUNDING V LTD | Series II Combination Notes due 2034 | USG0158HAB18 | 21/Sep/2004 | Listed | 23/Dec/2034 |
| ALESCO PREFERRED FUNDING V LTD | Series III Combination Notes due 2034 | USG0158HAC90 | 21/Sep/2004 | Listed | 23/Dec/2034 |
| ALESCO PREFERRED FUNDING VII, LTD | Class A-1A First Priority Senior Secured Floating Rate Notes due 2035 | USG0158RAA17 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VII, LTD | Class A-1B First Priority Senior Secured Floating Rate Notes due 2035 | USG0158RAB99 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VII, LTD | Class A-2 Second Priority Senior Secured Fixed-Floating Rate Notes due 2035 | USG0158RAC72 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VII, LTD | Class B Third Priority Secured Floating Rate Notes due 2035 | USG0158RAD55 | 16/May/2005 | Listed | 23/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALESCO PREFERRED FUNDING VII, LTD | Class C-1 Deferrable Mezzanine Secured Floating Rate Notes due 2035 | USG0158RAE39 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VII, LTD | Class C-2 Deferrable Mezzanine Secured Fixed-Floating Rate Notes due 2035 | USG0158RAF04 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VII, LTD | Class C-3 Deferrable Mezzanine Secured Fixed-Floating Rate Notes due 2035 | USG0158RAG86 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VII, LTD | Class C-4 Deferrable Mezzanine Secured Fixed-Floating Rate Notes due 2035 | USG0158RAH69 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VII, LTD | Class C-5 Deferrable Mezzanine Secured Fixed Rate Notes due 2035 | USG0158RAJ26 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VII, LTD | Income Notes | USG0158NAA03 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VII, LTD | Series I Combination Notes due 2035 | USG0158NAB85 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VII, LTD | Series II Combination Notes due 2035 | USG0158NAC68 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VII, LTD | Series III Combination Notes due 2035 | USG0158NAE25 | 16/May/2005 | Listed | 23/Jul/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Class A-1A First Priority Senior Secured Floating Rate Notes due 2035 | USG01583AA45 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Class A-1B First Delayed Draw Senior Secured Floating Rate Notes due 2035 | USG01583AB28 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2035 | USG01583AG15 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Class B-1 Deferrable Third Priority Secured Floating Rate Notes due 2035 | USG01583AH97 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Class B-2 Deferrable Third Priority Secured Fixed Floatng Rate Notes due 2035 | USG01583AJ53 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Class C-1 Deferrable Fourth Priority Mezzanine Secured Floating Rate Notes due 2035 | USG01583AK27 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Class C-2 Deferrable Fourth Priority Mezzanine Secured Fixed Floating Rate Notes due 2035 | USG01583AL00 | 02/Sep/2005 | Listed | 23/Dec/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALESCO PREFERRED FUNDING VIII, LTD. | Class C-3 Deferrable Fourth Priority Mezzanine Secured Fixed Floating Rate Notes due 2035 | USG01583AM82 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Class D-1 Deferrable Fifth Priority Subordiante Secured Floating Rate Notes due 2035 | USG01583AN65 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Class D-2 Deferrable Fifth Priority Subordinate Secured Fixed Floating Rate Notes due 2035 | USG01583AP14 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Class E Deferrable Sixth Priority Subirdinate Secured Floating Rate Notes due 2035 | USG01583AQ96 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Series X Combination Notes due 2035 | USG0158VAA29 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING VIII, LTD. | Series Y Combination Notes due 2035 | USG0158VAB02 | 02/Sep/2005 | Listed | 23/Dec/2035 |
| ALESCO PREFERRED FUNDING X, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes Due 2036 | USG0159JAA81 | 22/Mar/2006 | Listed | 23/Sep/2036 |
| ALESCO PREFERRED FUNDING X, LTD. | Class A-2A Second Priority Senior Secured Floating Rate Notes Due 2036 | USG0159JAB64 | 22/Mar/2006 | Listed | 23/Sep/2036 |
| ALESCO PREFERRED FUNDING X, LTD. | Class A-2B Second Priority Senior Secured Fixed-Floating Rate Notes Due 2036 | USG0159JAG51 | 22/Mar/2006 | Listed | 23/Sep/2036 |
| ALESCO PREFERRED FUNDING X, LTD. | Class B Deferrable Third Priority Secured Floating Rate Notes Due 2036 | USG0159JAC48 | 22/Mar/2006 | Listed | 23/Sep/2036 |
| ALESCO PREFERRED FUNDING X, LTD. | Class C-1 Deferrable Fourth Priority Mezzanine Secured Floating Rate Notes Due 2036 | USG0159JAD21 | 22/Mar/2006 | Listed | 23/Sep/2036 |
| ALESCO PREFERRED FUNDING X, LTD. | Class C-2 Deferrable Fourth Priority Mezzanine Secured Fixed Floating Rate Notes Due 2036 | USG0159JAE04 | 22/Mar/2006 | Listed | 23/Sep/2036 |
| ALESCO PREFERRED FUNDING X, LTD. | Class D-1 Deferrable Fifth Priority Subordinated Secured Floating Rate Notes Due 2036 | USG0159JAF78 | 22/Mar/2006 | Listed | 23/Sep/2036 |
| ALESCO PREFERRED FUNDING X, LTD. | Class D-2 Deferrable Fifth Priority Subordinate Secured Fixed-Floating Rate Notes Due 2036 | USG0159JAH35 | 22/Mar/2006 | Listed | 23/Sep/2036 |
| ALESCO PREFERRED FUNDING X, LTD. | Class D-3 Deferrable Fifth Priority Subordinate Secured Fixed-Floating Rate Notes Due 2036 | USG0159JAJ90 | 22/Mar/2006 | Listed | 23/Sep/2036 |

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|---|---|---|---|---|---|
| ALESCO PREFERRED FUNDING X, LTD. | Series X Combination Notes Due 2036 | USG01597AA49 | 22/Mar/2006 | Listed | 23/Sep/2036 |
| ALESCO PREFERRED FUNDING XI, LTD. | Class A-1A First Priority Senior Secured Floating Rate Notes Due 2036 | USG01599AA05 | 11/Jul/2006 | Listed | 23/Dec/2036 |
| ALESCO PREFERRED FUNDING XI, LTD. | Class A-1B First Priority Delayed Draw Senior Secured Floating Rate Notes Due 2036 | USG01599AF91 | 11/Jul/2006 | Listed | 23/Dec/2036 |
| ALESCO PREFERRED FUNDING XI, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes Due 2036 | USG01599AB87 | 11/Jul/2006 | Listed | 23/Dec/2036 |
| ALESCO PREFERRED FUNDING XI, LTD. | Class B Deferrable Third Priority Secured Floating Rate Notes Due 2036 | USG01599AC60 | 11/Jul/2006 | Listed | 23/Dec/2036 |
| ALESCO PREFERRED FUNDING XI, LTD. | Class C-1 Deferrable Fourth Priority Mezzanine Secured Floating Rate Notes Due 2036 | USG01599AD44 | 11/Jul/2006 | Listed | 23/Dec/2036 |
| ALESCO PREFERRED FUNDING XI, LTD. | Class C-2 Deferrable Fourth Priority Mezzanine Secured Fixed Floating Rate Notes Due 2036 | USG01599AE27 | 11/Jul/2006 | Listed | 23/Dec/2036 |
| ALESCO PREFERRED FUNDING XI, LTD. | Class C-3 Deferrable Fourth Priority Mezzanine Secured Fixed Rate Notes Due 2036 | USG01599AH57 | 11/Jul/2006 | Listed | 23/Dec/2036 |
| ALESCO PREFERRED FUNDING XI, LTD. | Class D Deferrable Fifth Priority Subordinate Secured Fixed Rate Notes Due 2036 | USG01598AA22 | 11/Jul/2006 | Listed | 23/Dec/2036 |
| ALESCO PREFERRED FUNDING XIII, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2037 | USG0159TAB47 | 14/Dec/2006 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING XIII, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2037 | USG0159TAC20 | 14/Dec/2006 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING XIII, LTD. | Class B Deferrable Third Priority Secured Floating Rate Notes due 2037 | USG0159TAD03 | 14/Dec/2006 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING XIII, LTD. | Class C-1 Deferrable Fourth Priority Mezzanine Secured Floating Rate Notes due 2037 | USG0159TAE85 | 14/Dec/2006 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING XIII, LTD. | Class C-2 Deferrable Fourth Priority Mezzanine Secured Fixed Floating Rate Notes due 2037 | USG0159TAF50 | 14/Dec/2006 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING XIII, LTD. | Class D-1 Deferrable Fifth Priority Subordinate Secured Floating Rate Notes due 2037 | USG0159TAG34 | 14/Dec/2006 | Listed | 23/Sep/2037 |

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|---|---|---|---|---|---|
| ALESCO PREFERRED FUNDING XIII, LTD. | Class D-2 Deferrable Fifth Priority Subordinate Secured Fixed Floating Rate Notes due 2037 | USG0159TAH17 | 14/Dec/2006 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING XIII, LTD. | Class X First Priority Senior Secured Floating Rate Notes due 2016 | USG0159TAA63 | 14/Dec/2006 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING XV, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2037 | USG0159XAA75 | 25/Apr/2007 | Listed | 23/Dec/2037 |
| ALESCO PREFERRED FUNDING XV, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2037 | USG0159XAB58 | 25/Apr/2007 | Listed | 23/Dec/2037 |
| ALESCO PREFERRED FUNDING XV, LTD. | Class B-1 Deferrable Third Priority Secured Floating Rate Notes due 2037 | USG0159XAC32 | 25/Apr/2007 | Listed | 23/Dec/2037 |
| ALESCO PREFERRED FUNDING XV, LTD. | Class B-2 Deferrable Third Priority Secured Monthly Pay Floating Rate Notes due 2037 | USG0159XAG46 | 25/Apr/2007 | Listed | 23/Dec/2037 |
| ALESCO PREFERRED FUNDING XV, LTD. | Class C-1 Deferrable Fourth Priority Mezzanine Secured Floating Rate Notes due 2037 | USG0159XAD15 | 25/Apr/2007 | Listed | 23/Dec/2037 |
| ALESCO PREFERRED FUNDING XV, LTD. | Class C-2 Deferrable Fourth Priority Mezzanine Secured Fixed Floating Rate Notes due 2037 | USG0159XAE97 | 25/Apr/2007 | Listed | 23/Dec/2037 |
| ALESCO PREFERRED FUNDING XV, LTD. | Class D Deferrable Fifth Priority Subordinated Secured Floating Rate Notes due 2037 | USG0159XAF62 | 25/Apr/2007 | Listed | 23/Dec/2037 |
| ALESCO PREFERRED FUNDING XVI, LTD. | Class A First Priority Senior Secured Floating Rate Notes due 2038 | USG0159WAA92 | 16/Jul/2007 | Listed | 23/Mar/2038 |
| ALESCO PREFERRED FUNDING XVI, LTD. | Class B Deferrable Second Priority Secured Fixed-Floating Rate Notes due 2038 | USG0159WAB75 | 16/Jul/2007 | Listed | 23/Mar/2038 |
| ALESCO PREFERRED FUNDING XVI, LTD. | Class C Deferrable Third Priority Mezzanine Secured Floating Rate Notes due 2038 | USG0159WAC58 | 16/Jul/2007 | Listed | 23/Mar/2038 |
| ALESCO PREFERRED FUNDING XVI, LTD. | Class D Deferrable Fourth Priority Subordinate Secured Floating Rate Notes due 2038 | USG0159WAE15 | 16/Jul/2007 | Listed | 23/Mar/2038 |
| ALESCO PREFERRED FUNDING XVII, LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2038 | USG0160CAA02 | 09/Nov/2007 | Listed | 23/Sep/2038 |
| ALESCO PREFERRED FUNDING XVII, LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2038 | USG0160CAB84 | 09/Nov/2007 | Listed | 23/Sep/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| ALESCO PREFERRED FUNDING XVII, LTD | Class B Deferrable Third Priority Secured Floating Rate Notes due 2038 | USG0160CAC67 | 09/Nov/2007 | Listed | 23/Sep/2038 |
| ALESCO PREFERRED FUNDING XVII, LTD | Class C-1 Deferrable Fourth Priority Mezzanine Secured Floating Rate Notes due 2038 | USG0160CAD41 | 09/Nov/2007 | Listed | 23/Sep/2038 |
| ALESCO PREFERRED FUNDING XVII, LTD | Class C-2 Deferrable Fourth Priority Mezzanine Secured Fixed-Floating Rate Notes due 2038 | USG0160CAE24 | 09/Nov/2007 | Listed | 23/Sep/2038 |
| ALESCO PREFERRED FUNDING XVII, LTD | Class D Deferrable Fifth Priority Subordinate Secured Floating Rate Notes due 2038 | USG0160CAF98 | 09/Nov/2007 | Listed | 23/Sep/2038 |
| ALESCO PREFERRED FUNDING® XII, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2037 | USG0159RAB80 | 10/Nov/2006 | Listed | 15/Jul/2037 |
| ALESCO PREFERRED FUNDING® XII, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2037 | USG0159RAC63 | 10/Nov/2006 | Listed | 15/Jul/2037 |
| ALESCO PREFERRED FUNDING® XII, LTD. | Class B Deferrable Third Priority Secured Floating Rate Notes due 2037 | USG0159RAD47 | 10/Nov/2006 | Listed | 15/Jul/2037 |
| ALESCO PREFERRED FUNDING® XII, LTD. | Class C-1 Deferrable Fourth Priority Mezzanine Secured Floating Rate Notes due 2037 | USG0159RAE20 | 10/Nov/2006 | Listed | 15/Jul/2037 |
| ALESCO PREFERRED FUNDING® XII, LTD. | Class C-2 Deferrable Fourth Priority Mezzanine Secured Fixed-Floating Rate Notes due 2037 | USG0159RAF94 | 10/Nov/2006 | Listed | 15/Jul/2037 |
| ALESCO PREFERRED FUNDING® XII, LTD. | Class D Deferrable Fifth Priority Subordinate Secured Floating Rate Notes Due 2037 | USG0159RAG77 | 10/Nov/2006 | Listed | 15/Jul/2037 |
| ALESCO PREFERRED FUNDING® XII, LTD. | Class X First Priority Senior Secured Floating Rate Notes due 2016 | USG0159RAA08 | 10/Nov/2006 | Listed | 15/Jul/2037 |
| ALESCO PREFERRED FUNDING® XIV, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2037 | USG0158YAB41 | 13/Feb/2007 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING® XIV, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2037 | USG0158YAC24 | 13/Feb/2007 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING® XIV, LTD. | Class B Deferrable Third Priority Secured Floating Rate Notes due 2037 | USG0158YAD07 | 13/Feb/2007 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING® XIV, LTD. | Class C-1 Deferrable Fourth Priority Mezzanine Secured Floating Rate Notes due 2037 | USG0158YAE89 | 13/Feb/2007 | Listed | 23/Sep/2037 |

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|---|---|---|---|---|---|
| ALESCO PREFERRED FUNDING® XIV, LTD. | Class C-2 Deferrable Fourth Priority Mezzanine Secured Fixed-Floating Rate Notes due 2037 | USG0158YAF54 | 13/Feb/2007 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING® XIV, LTD. | Class C-3 Deferrable Fourth Priority Mezzanine Secured Fixed-Floating Rate Notes due 2037 | USG0158YAH11 | 13/Feb/2007 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING® XIV, LTD. | Class D-1 Deferrable Fifth Priority Subordinate Secured Floating Rate Notes due 2037 | USG0158YAG38 | 13/Feb/2007 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING® XIV, LTD. | Class D-2 Deferrable Fifth Priority Subordinate Secured Fixed-Floating Rate Notes due 2037 | USG0158YAJ76 | 13/Feb/2007 | Listed | 23/Sep/2037 |
| ALESCO PREFERRED FUNDING® XIV, LTD. | Class I Combination Notes due 2037 | USG0159AAA72 | 13/Feb/2007 | Listed | 23/Sep/2037 |
| ALEXANDRIA CAPITAL PLC | Series 2007-1 - Notes due 4 April 2039 Series 2007-1 | XS0298486704 | 30/Aug/2007 | Listed | 04/Apr/2039 |
| ALFA BOND ISSUANCE PUBLIC LIMITED COMPANY | Series 10 - U.S. $400,000,000 5.950 per cent. Loan Participation Notes due 2030 | XS2063279959 | 15/Oct/2019 | Suspended | 15/Apr/2030 |
| ALFA BOND ISSUANCE PUBLIC LIMITED COMPANY | SERIES 11 - U.S. $450,000,000 5.950 per cent. Loan Participation Notes | XS2080273878 | 27/Nov/2019 | Suspended | 15/Apr/2030 |
| ALFA BOND ISSUANCE PUBLIC LIMITED COMPANY | Series 12 - Issue of RUB15,000,000,000 6.75 per cent. Loan Participation Notes due 2025 | XS2107554896 | 30/Jan/2020 | Suspended | 30/Jan/2025 |
| ALFA BOND ISSUANCE PUBLIC LIMITED COMPANY | Series 13 - U.S. $350,000,000 5.5 per cent. Loan Participation Notes due 2031 | XS2333280571 | 26/Apr/2021 | Suspended | 26/Oct/2031 |
| ALFA BOND ISSUANCE PUBLIC LIMITED COMPANY | Series 14 - Issue of Series 14 RUB10,000,000,000 7.85 per cent. Loan Participation Notes due 2025 | XS2368111584 | 04/Aug/2021 | Suspended | 04/Aug/2025 |
| ALFA BOND ISSUANCE PUBLIC LIMITED COMPANY | Series 2 - U.S.250,000,000 9.5 per cent. Loan Participation Notes due 2025 | XS1135611652 | 18/Nov/2014 | Suspended | 18/Feb/2025 |
| ALFA BOND ISSUANCE PUBLIC LIMITED COMPANY | Series 4 - USD 700000000 8.00 per cent. Perpetual Loan Participation Notes | XS1513741311 | 03/Nov/2016 | Suspended | |
| ALFA BOND ISSUANCE PUBLIC LIMITED COMPANY | Series 8 - USD 500,000,000 6.95 per cent. Perpetual Loan Participation Notes | XS1760786340 | 30/Jan/2018 | Suspended | |
| ALFA LAVAL TREASURY INTERNATIONAL AB (PUBL) | Series 4 - Issue of EUR 300,000,000 0.875 per cent. Notes due 2026 | XS2444281260 | 18/Feb/2022 | Listed | 18/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALFA LAVAL TREASURY INTERNATIONAL AB (PUBL) | Series 5 - Issue of EUR 300,000,000 1.375 per cent. Notes due 2029 | XS2444286145 | 18/Feb/2022 | Listed | 18/Feb/2029 |
| ALFA LAVAL TREASURY INTERNATIONAL AB (PUBL) | Series 6 - Issue of SEK 1,000,000,000 4.235 per cent. Fixed rate Notes due 3 November 2025 | XS2618504943 | 03/May/2023 | Listed | 03/Nov/2025 |
| ALHAMBRA SME FUNDING 2019-1 DAC | €13,800,000 Class E Residential Mortgage Backed Floating Rate Notes Due 2028 | XS2074551990 | 21/Nov/2019 | Listed | 30/Nov/2028 |
| ALHAMBRA SME FUNDING 2019-1 DAC | €132,500,000 Class A Residential Mortgage Backed Floating Rate Notes 2028 | XS2074549820 | 21/Nov/2019 | Listed | 30/Nov/2028 |
| ALHAMBRA SME FUNDING 2019-1 DAC | €16,500,000 Class B Residential Mortgage Backed Floating Rate Notes Due 2028 | XS2074551305 | 21/Nov/2019 | Listed | 30/Nov/2028 |
| ALHAMBRA SME FUNDING 2019-1 DAC | €19,300,000 Class Z1 Residential Mortgage Backed Floating Rate Notes Due 2028 | XS2074554820 | 21/Nov/2019 | Listed | 30/Nov/2028 |
| ALHAMBRA SME FUNDING 2019-1 DAC | €19,300,000 Class Z2 Residential Mortgage Backed Floating Rate Notes Due 2028 | IE00BKZ10F23 | 21/Nov/2019 | Listed | 30/Nov/2028 |
| ALHAMBRA SME FUNDING 2019-1 DAC | €23,600,000 Class D Residential Mortgage Backed Floating Rate Notes Due 2028 | XS2074551560 | 21/Nov/2019 | Listed | 30/Nov/2028 |
| ALHAMBRA SME FUNDING 2019-1 DAC | €61,000,000 Class C Residential Mortgage Backed Floating Rate Notes Due 2028 | XS2074551487 | 21/Nov/2019 | Listed | 30/Nov/2028 |
| ALIA SERVIZI AMBIENTALI S.P.A. | EUR 7,143,000 5.60% Senior Unsecured Amortising Fixed Rate Notes due 9 September 2025 | XS1577353573 | 09/Mar/2017 | Listed | 09/Sep/2025 |
| ALIA SERVIZI AMBIENTALI S.P.A. | Euro 90,000,000 Senior Unsecured Floating Rate Notes due 23 February 2028 | IT0005467680 | 23/Feb/2022 | Listed | 23/Feb/2028 |
| ALLEGRO CLO II-S, LTD. | USD 37800000 Subordinated Notes due 2028 | USG01763AC86 | 28/Jan/2015 | Listed | 21/Oct/2028 |
| ALLIED IRISH BANKS PUBLIC LIMITED COMPANY | 109 - Series 109 12.5 per cent Subordinated Notes due 25 June 2035 | XS0435957682 | 25/Jun/2009 | Listed | 25/Jun/2035 |
| ALLIED IRISH BANKS PUBLIC LIMITED COMPANY | 43 - Subordinated Callable Fixed-Floating Rate Notes due 2035 | XS0214107053 | 10/Mar/2005 | Listed | 10/Mar/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALLIED IRISH BANKS PUBLIC LIMITED COMPANY | 50 - Callable Subordinated Step-Up Floating Rate Notes due 2035 | XS0232498393 | 24/Oct/2005 | Listed | 24/Oct/2035 |
| ALPERIA S.P.A. | Series 3 - Issue of EUR 150,000,000 2.50 per cent. "Green Bond" Notes due 23rd December 2026 | XS1540956593 | 23/Dec/2016 | Listed | 23/Dec/2026 |
| ALPERIA S.P.A. | Series 4 - Issue of NOK 935,000,000 3.116 per cent. 'Green Bond' Notes due 18 October 2027 | XS1703060746 | 18/Oct/2017 | Listed | 18/Oct/2027 |
| ALPERIA S.P.A. | Series 5 - Issue of €500,000,000 5.701 per cent. "Green Bond" Notes due 5 July 2028 | XS2641794081 | 05/Jul/2023 | Listed | 05/Jul/2028 |
| ALPERIA S.P.A. | Up to Euro 250,000,000 Senior Unsecured Green Fixed Rate Notes due June 2029 | IT0005595373 | 05/Jun/2024 | Listed | 05/Jun/2029 |
| ALPHABETA ACCESS PRODUCTS LIMITED | Series 17 - Issue of USD 500,000,000 Certificates linked to the Shares of MSP (Europe) I LTD due 1 March 2029 | XS1940854604 | 01/Mar/2019 | Listed | 01/Mar/2029 |
| ALPHABETA ACCESS PRODUCTS LIMITED | Series 20 - Issue of U.S. $500,000,000 Certificates linked to the Shares of RAM (Cayman) Systematic DIVALPHA Limited due 19 March 2030 | XS2115100054 | 19/Mar/2020 | Listed | 19/Mar/2030 |
| ALPHABETA ACCESS PRODUCTS LIMITED | Series 25 - Issue of U.S $1,000,000,000 Series 25 Certificates linked to the Shares of Bayforest Cayman Fund Limited | XS2214441169 | 19/Aug/2020 | Listed | 19/Aug/2030 |
| ALPHABETA ACCESS PRODUCTS LIMITED | Series 26 - Issue of U.S $2,000,000,000 Certificates linked to the Shares of AQR Commodity 1 (Cayman) Limited | XS2421177788 | 15/Dec/2021 | Listed | 14/Dec/2031 |
| ALPHABETA ACCESS PRODUCTS LIMITED | Series 27 - Issue of Series 27 €1,000,000,000 Certificates linked to the Shares of Man Custom Hedging II Limited | XS2440677867 | 09/Feb/2022 | Listed | 09/Feb/2032 |
| ALPHABETA ACCESS PRODUCTS LIMITED | Series 29 - Issue of U.S $2,000,000,000 Series 29 Certificates linked to the Shares of AQR Commodity 2 (Cayman) Limited | XS2585200095 | 15/Feb/2023 | Listed | 14/Feb/2033 |
| ALPHABETA ACCESS PRODUCTS LIMITED | Series 6 - Issue of USD 500000000 Certificates linked to the shares of Lynx (Cayman) Fund Ltd | XS1076710307 | 10/Jun/2014 | Listed | 10/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALPHABETA ACCESS PRODUCTS LIMITED | Series 9 - Issue of $1,000,000,000 Certificates linked to the shares of IPM (Cayman) Fund Limited due 07 August 2025 | XS1266847117 | 06/Aug/2015 | Listed | 07/Aug/2025 |
| ALTERNATIFBANK A.S. | USD 200,000,000 Perpetual Fixed Rate Resettable Additional Tier 1 Notes | XS2327872524 | 31/Mar/2021 | Listed | |
| ALTIUS IV FUNDING, LTD. | Class A-1b Floating Rate Notes due 2042 | USG0227HAC63 | 21/Aug/2007 | Listed | 02/Nov/2042 |
| ALTIUS IV FUNDING, LTD. | Class A-1F Floating Rate Notes due 2042 | USG0227HAB80 | 21/Aug/2007 | Listed | 02/Nov/2042 |
| ALTIUS IV FUNDING, LTD. | Class A-1V Floating Rate Notes due 2042 | USG0227HAD47 | 21/Aug/2007 | Listed | 02/Nov/2042 |
| ALTIUS IV FUNDING, LTD. | Class A-2a Floating Rate Notes due 2042 | USG0227HAE20 | 21/Aug/2007 | Listed | 02/Nov/2042 |
| ALTIUS IV FUNDING, LTD. | Class A-2b Floating Rate Notes due 2042 | USG0227HAJ17 | 21/Aug/2007 | Listed | 02/Nov/2042 |
| ALTIUS IV FUNDING, LTD. | Class B Floating Rate Notes Due 2042 | USG0227HAF94 | 21/Aug/2007 | Listed | 02/Nov/2042 |
| ALTIUS IV FUNDING, LTD. | Class C Floating Rate Deferrable Notes due 2042 | USG0227HAG77 | 21/Aug/2007 | Listed | 02/Nov/2042 |
| ALTIUS IV FUNDING, LTD. | Class D Floating Rate Deferrable Notes due 2042 | USG0227HAH50 | 21/Aug/2007 | Listed | 02/Nov/2042 |
| ALTIUS IV FUNDING, LTD. | Income Notes due 2042 | USG0227GAB08 | 21/Aug/2007 | Listed | 02/Nov/2042 |
| ALUM BAY DESIGNATED ACTIVITY COMPANY | Series 1 GBP 250,000,000Inflation-Linked Note due 2055 | XS1909101211 | 23/Nov/2018 | Listed | 04/Oct/2055 |
| ALUM BAY DESIGNATED ACTIVITY COMPANY | Series 10 £129,408,759 Inflation-Linked Note due 2051 | XS2275376122 | 28/Jan/2021 | Listed | 31/Mar/2051 |
| ALUM BAY DESIGNATED ACTIVITY COMPANY | Series 2 GBP 200,000,000 Inflation-Linked Note due 2051 | XS1909103340 | 23/Nov/2018 | Listed | 04/Apr/2051 |
| ALUM BAY DESIGNATED ACTIVITY COMPANY | Series 3 GBP 46,779,735 Inflation-Linked Note due 2046 | XS1909103696 | 23/Nov/2018 | Listed | 03/Apr/2046 |
| ALUM BAY DESIGNATED ACTIVITY COMPANY | Series 4 GBP 30,083,428 Inflation-Linked Note due 2041 | XS1909103852 | 23/Nov/2018 | Listed | 02/Apr/2041 |
| ALUM BAY DESIGNATED ACTIVITY COMPANY | Series 5 GBP 30,083,428 Inflation-Linked Note due 2041 | XS1909104074 | 23/Nov/2018 | Listed | 02/Apr/2041 |
| ALUM BAY DESIGNATED ACTIVITY COMPANY | Series 6 GBP 30,083,428 Inflation-Linked Note due 2041 | XS1909105634 | 23/Nov/2018 | Listed | 02/Apr/2041 |
| ALUM BAY DESIGNATED ACTIVITY COMPANY | Series 7 GBP 46,779,735 Inflation-Linked Note due 2046 | XS1909105717 | 23/Nov/2018 | Listed | 03/Apr/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALUM BAY DESIGNATED ACTIVITY COMPANY | Series 8 GBP 46,779,735 Inflation-Linked Note due 2046 | XS1909106103 | 23/Nov/2018 | Listed | 03/Apr/2046 |
| ALUM BAY DESIGNATED ACTIVITY COMPANY | Series 9 GBP 46,779,735 Inflation-Linked Note due 2046 | XS1909106285 | 23/Nov/2018 | Listed | 03/Apr/2046 |
| AMADEUS IT GROUP, S.A. | Series ECP04 - Serie ECP4 Issue of EUR 100,000,000 Notes | XS2823906719 | 16/May/2024 | Listed | 15/Nov/2024 |
| AMETHYST STRUCTURED FINANCE P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268643995 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| AMETHYST STRUCTURED FINANCE P.L.C | 2006-4 - Series 2006-4 Floating RateSecured Senior Notes due May 2040 | XS0274275295 | 10/Nov/2006 | Listed | 10/May/2040 |
| AMETHYST STRUCTURED FINANCE P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279934516 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| AMETHYST STRUCTURED FINANCE P.L.C | 2007-15 - Series 2007-15 Floating Rate Secured Senior Notes due January 2040 | XS0309697315 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| AMETHYST STRUCTURED FINANCE P.L.C | 2007-17 - Series 2007-17 HUF 5,600,000,000 Floating Rate Secured Senior Notes due January 2040 | XS0309702172 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| AMETHYST STRUCTURED FINANCE P.L.C | 2007-19 - Series No 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321801911 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| AMETHYST STRUCTURED FINANCE P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280829168 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| AMETHYST STRUCTURED FINANCE P.L.C | Series 2013-25 - EUR 196000000 Floating Rate Secured Senior Notes due May 2040 (the “Notes”) | XS0950408707 | 09/Jul/2013 | Listed | 09/May/2040 |
| AMETHYST STRUCTURED FINANCE P.L.C | Series 2013-27 - Issue of CZK 450,000,000 Floating Rate Secured Senior Notes due January 2040 (the “Notes”) | XS0950405786 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| AMETHYST STRUCTURED FINANCE P.L.C | Series 2015-28 - Issue of 100,000,000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1279452335 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| AMGEN INC. | GBP 475000000 5.50 per cent Senior Notes due 2026 | XS0710091140 | 05/Dec/2011 | Listed | 07/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AMGEN INC. | GBP 700000000 4.000 per cent Senior Notes due 2019 | XS0829324457 | 13/Sep/2012 | Listed | 13/Sep/2029 |
| AMMC CLO XII, LIMITED | USD 40000000 Subordinated Notes due 2025 | USG03383AC33 | 31/May/2013 | Listed | 10/May/2025 |
| ANADOLU EFES BIRACILIK VE MALT SANAYI A.S. | USD 500,000,000 3.375% Notes due 2028 - 144A | US032523AB81 | 29/Jun/2021 | Listed | 29/Jun/2028 |
| ANADOLU EFES BIRACILIK VE MALT SANAYI A.S. | USD 500,000,000 3.375% Notes due 2028 - RegS | XS2355105292 | 29/Jun/2021 | Listed | 29/Jun/2028 |
| ANDERSON MEZZANINE FUNDING 2007-1, LTD. | Class A-1a Floating Rate Notes due 2042 | USG03652AB38 | 29/Mar/2007 | Listed | 12/Jul/2042 |
| ANDERSON MEZZANINE FUNDING 2007-1, LTD. | Class A-1b Floating Rate Notes due 2042 | USG03652AC11 | 29/Mar/2007 | Listed | 12/Jul/2042 |
| ANDERSON MEZZANINE FUNDING 2007-1, LTD. | Class A-2 Floating Rate Notes due 2042 | USG03652AD93 | 29/Mar/2007 | Listed | 12/Jul/2042 |
| ANDERSON MEZZANINE FUNDING 2007-1, LTD. | Class B Floating Rate Notes Due 2042 | USG03652AE76 | 29/Mar/2007 | Listed | 12/Jul/2042 |
| ANDERSON MEZZANINE FUNDING 2007-1, LTD. | Class C Deferrable Floating Rate Notes due 2042 | USG03652AF42 | 29/Mar/2007 | Listed | 12/Jul/2042 |
| ANDERSON MEZZANINE FUNDING 2007-1, LTD. | Class D Deferrable Floating Rate Notes due 2042 | USG03652AG25 | 29/Mar/2007 | Listed | 12/Jul/2042 |
| ANDERSON MEZZANINE FUNDING 2007-1, LTD. | Income Notes due 2042 | USG03651AA71 | 29/Mar/2007 | Listed | 12/Jul/2042 |
| ANDORRA CAPITAL AGRICOL REIG, B.V. | Series 1 - Issue of EUR 25,000,000 Fixed Coupon Notes due 18th February 2031 | XS1363164192 | 18/Feb/2016 | Listed | 18/Feb/2031 |
| ANDROMEDA FINANCE S.R.L. | EUR 97600000 Class A1 5.715 per cent. Fixed Rate Notes due 2028 | IT0004657125 | 15/Dec/2010 | Listed | 30/Nov/2028 |
| ANDROMEDA FINANCE S.R.L. | EUR 97600000 Class A2 4.839 per cent. Fixed Rate Notes due 2028 | IT0004657380 | 15/Dec/2010 | Listed | 30/Nov/2028 |
| ANTHRACITE CDO III LTD | Class B-FL Notes due 23 March 2039 | USG1918TAB47 | 07/May/2004 | Listed | 23/Mar/2039 |
| ANTHRACITE CDO III LTD | Class B-FX Notes due 23 March 2039 | USG1918TAH17 | 07/May/2004 | Listed | 23/Mar/2039 |
| ANTHRACITE CDO III LTD | Class C-FL Notes due 23 March 2039 | USG1918TAC20 | 07/May/2004 | Listed | 23/Mar/2039 |
| ANTHRACITE CDO III LTD | Class C-FX Notes due 23 March 2039 | USG1918TAJ72 | 07/May/2004 | Listed | 23/Mar/2039 |
| ANTHRACITE CDO III LTD | Class D-FL Notes due 23 March 2039 | USG1918TAD03 | 07/May/2004 | Listed | 23/Mar/2039 |
| ANTHRACITE CDO III LTD | Class D-FX Notes due 23 March 2039 | USG1918TAK46 | 07/May/2004 | Listed | 23/Mar/2039 |
| ANTHRACITE CDO III LTD | Class E-FL Notes due 23 March 2039 | USG1918TAE85 | 07/May/2004 | Listed | 23/Mar/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANTHRACITE CDO III LTD | Class E-FX Notes due 23 March 2039 | USG1918TAL29 | 07/May/2004 | Listed | 23/Mar/2039 |
| ANTHRACITE CDO III LTD | Class F Notes due 23 March 2039 | USG1918TAF50 | 07/May/2004 | Listed | 23/Mar/2039 |
| ANTHRACITE CDO III LTD | Class G Notes due 23 March 2039 | USG1918TAG34 | 07/May/2004 | Listed | 23/Mar/2039 |
| APHEX CAPITAL PLC | Series 1 - Series 1 Bearer Notes due 2033 | XS0179980304 | 30/Jun/2005 | Listed | 01/Feb/2033 |
| ARAB PETROLEUM INVESTMENTS CORPORATION | Series 10 - Issue of USD 70,000,000 Floating Rate Notes due March 2029 | XS2786901723 | 20/Mar/2024 | Listed | 20/Mar/2029 |
| ARAB PETROLEUM INVESTMENTS CORPORATION | Series 12 - Issue of U.S. $750,000,000 5.428 per cent. Green Notes due 2029 | XS2706264244 | 02/May/2024 | Listed | 02/May/2029 |
| ARAB PETROLEUM INVESTMENTS CORPORATION | Series 3 - Issue of U.S. $250,000,000 1.460 per cent. Notes due 2025 | XS2247623999 | 21/Oct/2020 | Listed | 30/Jun/2025 |
| ARAB PETROLEUM INVESTMENTS CORPORATION | Series 3 - Issue of U.S. $750,000,000 1.460 per cent. Notes due 2025 | XS2166383799 | 30/Jun/2020 | Listed | 30/Jun/2025 |
| ARAB PETROLEUM INVESTMENTS CORPORATION | Series 5 - Issue of U.S. $250,000,000 1.260 per cent. Notes due 2026 | XS2309350762 | 10/Mar/2021 | Listed | 10/Feb/2026 |
| ARAB PETROLEUM INVESTMENTS CORPORATION | Series 5 - Issue of U.S. $750,000,000 1.260 per cent. Notes due 2026 | XS2294493544 | 10/Feb/2021 | Listed | 10/Feb/2026 |
| ARAB PETROLEUM INVESTMENTS CORPORATION | Series 6 - Issue of U.S. $750,000,000 1.483 per cent. Green Notes due 2026 | XS2389123931 | 06/Oct/2021 | Listed | 06/Oct/2026 |
| ARAB PETROLEUM INVESTMENTS CORPORATION | Series 7 - Issue of USD 100,000,000 5.00 per cent. Fixed Rate Notes due 31 October 2025 | XS2551092351 | 08/Nov/2022 | Listed | 31/Oct/2025 |
| ARAB PETROLEUM INVESTMENTS CORPORATION | U.S.$325,000,000 Floating Rate Notes due 2024 | XS2082322822 | 04/Dec/2019 | Listed | 04/Dec/2024 |
| ARCELIK A.S. | EUR 350,000,000 3.000 per cent. Notes due 2026 | XS2346972263 | 27/May/2021 | Listed | 27/May/2026 |
| ARCOBALENO FINANCE S R L | Class A Asset-Backed Floating Rate Notes due 2030 | IT0004095672 | 08/Aug/2006 | Listed | 28/Oct/2030 |
| ARCOBALENO FINANCE S R L | Class B Asset-Backed Floating Rate Notes due 2030 | IT0004095680 | 08/Aug/2006 | Listed | 28/Oct/2030 |
| ARCOBALENO FINANCE S R L | Class C Asset-Backed Floating Rate Notes due 2030 | IT0004095706 | 08/Aug/2006 | Listed | 28/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARCOBALENO FINANCE S R L | EUR 117000000 Class A Guaranteed Asset-Backed Floating Rate Notes due 2033 | IT0004737166 | 23/Jun/2011 | Listed | 20/Oct/2033 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2030 - 144A | XS1775910091 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A | XS1775906818 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS | XS1775906578 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A | XS1775906909 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS | XS1775906735 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A | XS1775907030 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A | XS1775907469 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS | XS1775907113 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A | XS1775907626 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS | XS1775907204 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A | XS1775907543 | 06/Apr/2018 | Listed | 14/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A | XS1775908194 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS | XS1775907899 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - 144A | XS1775908517 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - RegS | XS1775907972 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes - 144A | XS1775908350 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A | XS1775908780 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS | XS1775908434 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A | XS1775909085 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS | XS1775908863 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A | XS1775908947 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A | XS1775909671 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS | XS1775909168 | 06/Apr/2018 | Listed | 14/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A | XS1775909754 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS | XS1775909325 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A | XS1775909598 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2030 - 144A | XS1775910174 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 11,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 | XS1775909911 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 22,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 | XS1775909242 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 228,000,000 Class A Senior Secured Floating Rate Notes due 2030 | XS1775906651 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 | XS1775909838 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 26,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 | XS1775908608 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 29,800,000 Class B-1 Senior Secured Floating Rate Notes due 2030 | XS1775907386 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 | XS1775908277 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 42,500,000 Subordinated Notes due 2030 | XS1775910331 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARES EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2030 - 144A | XS1775910257 | 06/Apr/2018 | Listed | 14/Oct/2030 |
| ARGENTUM CAPITAL S.A. | Series 2017-52 - CHF 12,000,000 Secured Repackaged Notes | XS1549445085 | 02/Oct/2017 | Listed | 30/Sep/2037 |
| ARGENTUM CAPITAL S.A. | 2014-69 - EUR 10000000 Secured Repackaged Notes due 2044 | XS1130790709 | 13/Nov/2014 | Listed | 05/Nov/2044 |
| ARGENTUM CAPITAL S.A. | 2017 - 53 - CHF 3,000,000 Secured Repackaged Notes | XS1549451307 | 02/Oct/2017 | Listed | 30/Sep/2042 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARGENTUM CAPITAL S.A. | 2017-48 - EUR 23,500,000 Secured Repackaged Notes due 2059 | XS1549445598 | 20/Jul/2017 | Listed | 15/Jun/2059 |
| ARGENTUM CAPITAL S.A. | 2017-62 - EUR 3,000,000 Credit Linked Notes due 2025 | XS1549448774 | 20/Sep/2017 | Listed | 20/Jun/2025 |
| ARGENTUM CAPITAL S.A. | 2017-62 - USD 2,400,000 Credit Linked Notes due 2025 | XS1549453691 | 20/Sep/2017 | Listed | 20/Jun/2025 |
| ARGENTUM CAPITAL S.A. | Series 2014-20 - EUR 10000000 Secured Repackaged Notes due 2034 | XS1056161471 | 09/May/2014 | Listed | 04/Aug/2034 |
| ARGENTUM CAPITAL S.A. | Series 2015-11 - Secured Repackaged Notes due 2025 | XS1198104777 | 09/Apr/2015 | Listed | 31/Dec/2025 |
| ARGENTUM CAPITAL S.A. | Series 2015-33 - EUR 5000000 Secured Repackaged Notes due 2034 | XS1241112009 | 23/Jun/2015 | Listed | 09/Jun/2034 |
| ARGENTUM CAPITAL S.A. | Series 2015-40 - EUR 6000000 Secured Repackaged Notes due 2030 | XS1245681967 | 25/Jun/2015 | Listed | 20/Feb/2030 |
| ARGENTUM CAPITAL S.A. | Series 2015-41. - EUR 8,000,000 Secured Repackaged Notes due 2038. | XS1257777323 | 03/Jul/2015 | Listed | 20/Jan/2038 |
| ARGENTUM CAPITAL S.A. | Series 2015-42 - EUR 15,000,000 Secured Repackaged Notes due 2030 | XS1257021557 | 05/Aug/2015 | Listed | 05/Dec/2030 |
| ARGENTUM CAPITAL S.A. | Series 2015-6 - EUR 15000000 Secured Repackaged Notes due 2044 | XS1190987856 | 06/Mar/2015 | Listed | 04/Nov/2044 |
| ARGENTUM CAPITAL S.A. | Series 2016- 12 - USD 10,000,000 Credit Linked Notes due 2025 | XS1261169855 | 31/Oct/2017 | Listed | 02/Apr/2025 |
| ARGENTUM CAPITAL S.A. | Series 2016-30 - USD 50000000 Secured Repackaged Notes due 2032 | XS1261181397 | 08/Jun/2016 | Listed | 20/Sep/2032 |
| ARGENTUM CAPITAL S.A. | Series 2016-40 - EUR 54,000,000 Secured Repackaged Notes due 2033 | XS1261170358 | 18/Aug/2016 | Listed | 10/Nov/2033 |
| ARGENTUM CAPITAL S.A. | Series 2016-58 - EUR 12,000,000 Credit-linked Notes due 2030 | XS1261174939 | 17/Nov/2017 | Listed | 22/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARGENTUM CAPITAL S.A. | Series 2016-70 - Class A SEK 27,230,000 Secured Repackaged Equity Index-Linked Notes due 02 April 2025 | XS1261164203 | 14/Mar/2017 | Listed | 02/Apr/2025 |
| ARGENTUM CAPITAL S.A. | Series 2016-70 - Class B SEK 14,960,000 Secured Repackaged Equity-Linked Notes due 2 April 2025 | XS1261161951 | 14/Mar/2017 | Listed | 02/Apr/2025 |
| ARGENTUM CAPITAL S.A. | Series 2016-70 - Class C SEK 7,930,000 Secured Repackaged Certificate-Linked Notes due 2 April 2025 | XS1261165515 | 14/Mar/2017 | Listed | 02/Apr/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017 - 92 - EUR 10,000,000 Secured Repackaged Notes due 2032. | XS1549442579 | 20/Dec/2017 | Listed | 30/Nov/2032 |
| ARGENTUM CAPITAL S.A. | Series 2017 - 95 - CHF 1,600,000 Secured Repackaged Notes due 2038 | XS1549439278 | 03/Apr/2018 | Listed | 31/Mar/2038 |
| ARGENTUM CAPITAL S.A. | Series 2017-02 - Class B EUR 10,000,000 Secured Repackaged Notes due 2025 | XS2177687212 | 11/Dec/2020 | Listed | 02/May/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-02 - EUR 20000000 Secured Repackaged Notes due 2036 | XS1549315205 | 26/Jan/2017 | Listed | 25/Jun/2036 |
| ARGENTUM CAPITAL S.A. | Series 2017-08 - EUR 20000000 Secured Repackaged Notes due 2046 | XS1549458815 | 28/Feb/2017 | Listed | 02/Nov/2046 |
| ARGENTUM CAPITAL S.A. | Series 2017-09 - Class A SEK 9,300,000 Secured Repackaged Equity Index-Linked Notes due 02 April 2025 | XS1549463062 | 26/Apr/2017 | Listed | 02/Apr/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-09 - Class B SEK 7,460,000 Secured Repackaged Equity-Linked Notes due 02 April 2025 | XS1549460472 | 26/Apr/2017 | Listed | 02/Apr/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-09 - Class C SEK 5,240,000 Secured Repackaged Equity-Linked Notes due 02 April 2025 | XS1549462924 | 26/Apr/2017 | Listed | 02/Apr/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-100 - EUR 37,000,000 Secured Repackaged Notes due 2041 | XS1549442140 | 22/Jan/2018 | Listed | 20/Sep/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARGENTUM CAPITAL S.A. | Series 2017-16 - EUR 3000000 Secured Repackaged Notes due 2027 issued under the Secured Note Programme | XS1549458062 | 09/Mar/2017 | Listed | 28/Jan/2027 |
| ARGENTUM CAPITAL S.A. | Series 2017-18 - EUR 12,000,000 Secured Repackaged Notes due 2027 | XS1549457684 | 28/Mar/2017 | Listed | 28/Jan/2027 |
| ARGENTUM CAPITAL S.A. | Series 2017-23 - EUR 2500000 Secured Repackaged Notes due 2027 | XS1549457098 | 23/Mar/2017 | Listed | 28/Jan/2027 |
| ARGENTUM CAPITAL S.A. | Series 2017-28 - Issue of Class A SEK 14,030,000 Secured Repackaged Equity-Linked Notes due 15th August 2025 | XS1549455712 | 14/Jun/2017 | Listed | 15/Aug/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-28 - Issue of Class B SEK 8,000,000 Secured Repackaged Certificate-Linked Notes due 15 August 2025 | XS1549455399 | 14/Jun/2017 | Listed | 15/Aug/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-28 - Issue of Class C SEK 20,580,000 Secured Repackaged Equity-Linked Notes due 15th August 2025 | XS1549454749 | 14/Jun/2017 | Listed | 15/Aug/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-32 - EUR 25,000,000 Secured Repackaged Notes due 2032 | XS1549453188 | 28/Apr/2017 | Listed | 20/Jul/2032 |
| ARGENTUM CAPITAL S.A. | Series 2017-33 - EUR 10,000,000 Secured Repackaged Notes due 2044 | XS1549459540 | 21/Jun/2017 | Listed | 02/Mar/2044 |
| ARGENTUM CAPITAL S.A. | Series 2017-34 - EUR 10000000 Secured Repackaged Notes due 2030 | XS1549451489 | 23/May/2017 | Listed | 06/Dec/2030 |
| ARGENTUM CAPITAL S.A. | Series 2017-37 - Issue of Class A up to SEK 12,760,000 Secured Repackaged Equity-Linked Notes due 15 August 2025 | XS1549451216 | 13/Jul/2017 | Listed | 15/Aug/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-37 - Issue of Class B up to SEK 11,830,000 Secured Repackaged Equity-Linked Notes due 15 August 2025. | XS1549458146 | 13/Jul/2017 | Listed | 15/Aug/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-37 - Issue of Class C up to SEK 5,660,000 Secured Repackaged Equity-Linked Notes due 15 August 2025 | XS1549451059 | 13/Jul/2017 | Listed | 15/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARGENTUM CAPITAL S.A. | Series 2017-37 - Issue of Class D up to SEK 2,590,000 Secured Repackaged Equity-Linked Notes due 15 August 2025 | XS1549457924 | 13/Jul/2017 | Listed | 15/Aug/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-42 - Class A SEK 8,760,000 Secured Repackaged Equity-Linked Notes due 24 November 2025 | XS1549453006 | 27/Sep/2017 | Listed | 24/Nov/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-42 - Class B SEK 8,000,000 Secured Repackaged Equity-Linked Notes due 24 November 2025 | XS1549456520 | 27/Sep/2017 | Listed | 24/Nov/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-42 - Class C SEK 4,380,000 Secured Repackaged Equity-Linked Notes due 24 November 2025 | XS1549456280 | 27/Sep/2017 | Listed | 24/Nov/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-42 - Class D SEK 2,050,000 Secured Repackaged Equity-Linked Notes due 24 November 2025 | XS1549452701 | 27/Sep/2017 | Listed | 24/Nov/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-50 - EUR 25,000,000 Secured Repackaged Notes due 2034 issued under the Secured Note Programme | XS1549451562 | 18/Jul/2017 | Listed | 09/Jun/2034 |
| ARGENTUM CAPITAL S.A. | Series 2017-61 - Class A SEK 7,730,000 Secured Repackaged Equity-Linked Notes due 2025 | XS1549454822 | 08/Nov/2017 | Listed | 24/Nov/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-61 - Class B SEK 4,890,000 Secured Repackaged Equity - Linked Notes due 11 November 2025 | XS1549449319 | 08/Nov/2017 | Listed | 24/Nov/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-61 - Class E SEK 16,080,000 Secured Repackaged Equity-Linked Notes due 24 November 2025 | XS1549443627 | 08/Nov/2017 | Listed | 24/Nov/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-61 - Issue of Class C SEK 5,070,000 Secured Repackaged Equity-Linked Notes due 24 November 2025 | XS1549449152 | 08/Nov/2017 | Listed | 24/Nov/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-66 - Issue of Class A up to SEK 18,080,000 Secured Repackaged Equity-Linked Notes due 24th Novemebr 2025 | XS1549452370 | 18/Dec/2017 | Listed | 24/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARGENTUM CAPITAL S.A. | Series 2017-72 - EUR 10,000,000 Credit Linked Notes due 2025 | XS1549449665 | 31/Oct/2017 | Listed | 10/Feb/2025 |
| ARGENTUM CAPITAL S.A. | Series 2017-80 Class A - Issue of Class A SEK 18,370,000 Secured Repackaged Equity-Linked Notes due 03rd February 2026 (the "Class A Notes") | XS1549447966 | 24/Jan/2018 | Listed | 03/Feb/2026 |
| ARGENTUM CAPITAL S.A. | Series 2017-83 - EUR 10,000,000 Secured Repackaged Notes due 2032 | XS1549444948 | 29/Nov/2017 | Listed | 17/Sep/2032 |
| ARGENTUM CAPITAL S.A. | Series 2017-93 - CHF 10,670,000 Secured Repackaged Notes due 2038 | XS1549442652 | 03/Apr/2018 | Listed | 31/Mar/2038 |
| ARGENTUM CAPITAL S.A. | Series 2017-94 - CHF 1,530,000 Secured Repackaged Notes due 2043 | XS1549439435 | 03/Apr/2018 | Listed | 31/Mar/2043 |
| ARGENTUM CAPITAL S.A. | Series 2017-96 - CHF 1,200,000 Secured Repackaged Notes due 2043 | XS1549442223 | 03/Apr/2018 | Listed | 31/Mar/2043 |
| ARGENTUM CAPITAL S.A. | Series 2017-97 - Class A Issue up to SEK 27,370,000 Secured Repackaged Equity-Linked Notes due 22 October 2026 | XS1549441845 | 13/Mar/2018 | Listed | 22/Oct/2026 |
| ARGENTUM CAPITAL S.A. | Series 2017-99 - EUR 5,000,000 Secured Repackaged Notes due 2032 | XS1549442496 | 22/Jan/2018 | Listed | 20/Sep/2032 |
| ARGENTUM CAPITAL S.A. | Series 2018 - 04 - EUR 15,000,000 Credit-linked Notes due 2028 | XS1549440953 | 21/Feb/2018 | Listed | 20/Dec/2028 |
| ARGENTUM CAPITAL S.A. | Series 2018 - 11 - EUR 35,000,000 Secured Repackaged Notes due 2046 | XS1549439948 | 06/Mar/2018 | Listed | 04/Aug/2046 |
| ARGENTUM CAPITAL S.A. | Series 2018 - 18 - EUR 15,000,000 Secured Repackaged Notes due 2033 | XS1549439351 | 21/Mar/2018 | Listed | 19/Jan/2033 |
| ARGENTUM CAPITAL S.A. | Series 2018 - 29 - EUR 5,000,000 Secured Repackaged Notes due 2047 | XS1794371986 | 25/May/2018 | Listed | 19/Feb/2047 |
| ARGENTUM CAPITAL S.A. | Series 2018-24 - CHF 12,300,000 Secured Repackaged Notes due 2038 | XS1794371473 | 02/Jul/2018 | Listed | 30/Jun/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARGENTUM CAPITAL S.A. | Series 2018-25 - CHF 2,900,000 Secured Repackaged Notes due 2043 | XS1794371556 | 02/Jul/2018 | Listed | 30/Jun/2043 |
| ARGENTUM CAPITAL S.A. | Series 2018-27 - CHF 2,900,000 Secured Repackaged Notes due 2038 | XS1794371713 | 02/Jul/2018 | Listed | 30/Jun/2038 |
| ARGENTUM CAPITAL S.A. | Series 2018-39 - EUR 3,000,000 Secured Repackaged Notes due 2037 | XS1794373099 | 29/Jun/2018 | Listed | 31/Mar/2037 |
| ARGENTUM CAPITAL S.A. | Series 2018-42 - EUR 12,000,000 Secured Repackaged Notes due 2032 | XS1794373339 | 29/Jun/2018 | Listed | 22/Sep/2032 |
| ARGENTUM CAPITAL S.A. | Series 2018-44 - EUR 30,500,000 Secured Repackaged Notes due 2026 | XS1794373503 | 03/Dec/2018 | Listed | 01/Oct/2026 |
| ARGENTUM CAPITAL S.A. | Series 2018-66 - EUR 25,000,000 Secured Credit-linked Notes due 2026 | XS1794376274 | 30/Oct/2018 | Listed | 20/Dec/2026 |
| ARGENTUM CAPITAL S.A. | Series 2018-67 - EUR 25,000,000 Secured Credit-linked Notes due 2026 | XS1794376357 | 01/Nov/2018 | Listed | 20/Dec/2026 |
| ARGENTUM CAPITAL S.A. | Series 2018-76 - EUR 10,000,000 Secured Credit Linked Notes due 2040 | XS1794377595 | 12/Dec/2018 | Listed | 11/Sep/2040 |
| ARGENTUM CAPITAL S.A. | Series 2018-79 - EUR 10,000,000 Secured Repackaged Notes due 2038 | XS1794377835 | 07/Jan/2019 | Listed | 20/Jan/2038 |
| ARGENTUM CAPITAL S.A. | Series 2019-01 - EUR 15,000,000 Secured Credit Linked Notes due 2040 | XS1794378213 | 24/Jan/2019 | Listed | 23/Sep/2040 |
| ARGENTUM CAPITAL S.A. | Series 2019-03 - Series 2019-03 CHF 5,480,000 Secured Repackaged Notes due 2039 | XS1794378486 | 01/Apr/2019 | Listed | 31/Mar/2039 |
| ARGENTUM CAPITAL S.A. | Series 2019-04 - Series 2019-04 CHF 1,800,000 Secured Repackaged Notes due 2044 | XS1794378569 | 01/Apr/2019 | Listed | 31/Mar/2044 |
| ARGENTUM CAPITAL S.A. | Series 2019-05 - Series 2019-05 CHF 770,000 Secured Repackaged Notes due 2039 | XS1794378643 | 01/Apr/2019 | Listed | 31/Mar/2039 |
| ARGENTUM CAPITAL S.A. | Series 2019-06 - CHF 1,950,000 Secured Repackaged Notes due 2044 | XS1794378726 | 01/Apr/2019 | Listed | 31/Mar/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARGENTUM CAPITAL S.A. | Series 2019-61 - EUR 10,000,000 Secured Credit Linked Notes due 2025 issued under the Secured Note Programme | XS1947916406 | 06/Jun/2019 | Listed | 10/Feb/2025 |
| ARGENTUM NETHERLANDS B.V. | EUR 500,000,000 Fixed Rate Notes due 2025 | XS1875331636 | 17/Sep/2018 | Listed | 17/Sep/2025 |
| ARGENTUM NETHERLANDS B.V. | EUR 750000000 Perpetual Fixed to Floating Rate Notes | XS1245292807 | 16/Jun/2015 | Listed | |
| ARGENTUM NETHERLANDS B.V. | EUR 800,000,000 Fixed Rate Notes due 2030 | XS1879112495 | 17/Sep/2018 | Listed | 17/Sep/2030 |
| ARGENTUM NETHERLANDS B.V. | Fixed to Floating Rate Notes - EUR 750000000 Fixed to Floating Rate Notes due 2046 | XS1418788755 | 24/May/2016 | Listed | 01/Oct/2046 |
| ARGENTUM NETHERLANDS B.V. | Fixed-to-Floating Rate Non Step-Up Callable Notes - USD 800,000,000 Fixed-to-Floating Rate Non Step-Up Callable Notes with a scheduled maturity in 2052 | XS1423777215 | 02/Jun/2016 | Listed | 15/Aug/2052 |
| ARGENTUM NETHERLANDS B.V. | Fixed-to-Floating Rate Non Step-Up Callable Notes - U.S.$700,000,000 Fixed-to-Floating Rate Non Step-Up Callable Notes with a scheduled maturity in 2050 issued under the Secured Note Programme | XS1261170515 | 13/Nov/2015 | Listed | 15/Aug/2050 |
| ARGENTUM NETHERLANDS B.V. | Non Step-Up Callable Notes - U.S.D 400,000,000 6.05% Non Step-Up Callable Notes with a scheduled maturity in 2056 | XS1389124774 | 11/Apr/2016 | Listed | 15/Feb/2056 |
| ARGENTUM NETHERLANDS B.V. | Series 2017 - USD 750000000 Perpetual Fixed Spread Callable Notes issued under the Secured Note Programme | XS1640851983 | 06/Jul/2017 | Listed | |
| ARGENTUM NETHERLANDS B.V. | SERIES 2017-3 - EUR 46,000,000 CREDIT-LINKED NOTES DUE 2024 | XS1549453857 | 12/Apr/2017 | Listed | 18/Nov/2024 |
| ARGENTUM NETHERLANDS B.V. | Series 2018 - 01 - USD 500m Fixed Rate Reset Dated Notes due 2048 issued under the Secured Note Programme secured by US$500m Fixed Rate Reset Dated Subordinated Notes due 2048 of Zurich Insurance Company Ltd ("ZIC") | XS1757449753 | 28/Feb/2018 | Listed | 02/Oct/2048 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARGENTUM NETHERLANDS B.V. | Series 2018-13 - USD 500,000,000 Fixed Rate Reset Dated Notes due 2048 secured by USD 500,000,000 Fixed Rate Reset Dated Subordinated Notes due 2048 of ZURICH INSURANCE COMPANY LTD | XS1795323952 | 24/Apr/2018 | Listed | 01/Jun/2048 |
| ARGENTUM NETHERLANDS B.V. | Series 2019-01 - EUR 500,000,000 Fixed-to-Floating Rate Notes due 2049 | XS1942708527 | 19/Feb/2019 | Listed | 19/Feb/2049 |
| ARGON CAPITAL PLC | Series 40 - Series 40 Limited Recourse Secured Variable Rate Notes due 2033 | XS0201893046 | 01/Dec/2004 | Listed | 07/Jul/2033 |
| ARGON CAPITAL PLC | Series 60 - Series 60 USD 51000000 Limited Recourse Secured Credit-Linked Floating Rate Notes due 2051 | XS0262913303 | 17/Oct/2006 | Listed | 20/Dec/2051 |
| ARGON CAPITAL PLC | Series 61 - Series 61 Limited Recourse Secured Credit-Linked Floating Rate Notes due 2051 | XS0262913485 | 17/Oct/2006 | Listed | 20/Dec/2051 |
| ARGON CAPITAL PLC | Series 62 - Series 62 Limited Recourse Secured Credit-Linked Floating Rate Notes due 2051 | XS0262913642 | 17/Oct/2006 | Listed | 20/Dec/2051 |
| ARGON CAPITAL PLC | Series 64 - Series 64 Limited Recourse Secured Floating Rate Notes due 2026 | XS0267092889 | 10/Oct/2006 | Listed | 05/May/2026 |
| ARGON CAPITAL PLC | Series 77 - Series 77 Limited Recourse Secured Variable Rate Credit-Linked Notes due 2047 | XS0293812672 | 25/Apr/2007 | Listed | 20/Apr/2047 |
| ARIMA MORTGAGES PLC | £2,000,000 Class R Mortgage Backed Zero Rate Notes due July 2056 - 144A | XS2698480063 | 17/Oct/2023 | Listed | 28/Jul/2056 |
| ARIMA MORTGAGES PLC | £2,000,000 Class R Mortgage Backed Zero Rate Notes due July 2056 - Reg S | XS2698470692 | 17/Oct/2023 | Listed | 28/Jul/2056 |
| ARIMA MORTGAGES PLC | £2,844,000 Class A2 Mortgage Backed Floating Rate Notes due July 2056 - 144A | XS2698479644 | 17/Oct/2023 | Listed | 28/Jul/2056 |
| ARIMA MORTGAGES PLC | £2,844,000 Class A2 Mortgage Backed Floating Rate Notes due July 2056 - Reg S | XS2698469686 | 17/Oct/2023 | Listed | 28/Jul/2056 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARIMA MORTGAGES PLC | £24,371,000 Class Z Mortgage Backed Zero Rate Notes due July 2056 - 144A | XS2698479727 | 17/Oct/2023 | Listed | 28/Jul/2056 |
| ARIMA MORTGAGES PLC | £24,371,000 Class Z Mortgage Backed Zero Rate Notes due July 2056 - Reg S | XS2698470189 | 17/Oct/2023 | Listed | 28/Jul/2056 |
| ARIMA MORTGAGES PLC | £54,021,000 Class A1 Mortgage Backed Floating Rate Notes due July 2056 - 144A | XS2698472631 | 17/Oct/2023 | Listed | 28/Jul/2056 |
| ARIMA MORTGAGES PLC | £54,021,000 Class A1 Mortgage Backed Floating Rate Notes due July 2056 - Reg S | XS2698468365 | 17/Oct/2023 | Listed | 28/Jul/2056 |
| ARLINGTON (NO.3) BOND ISSUER PLC | GBP 39000000 Secured Fixed Rate Amortising Notes due 2047 | XS1368696396 | 08/Mar/2016 | Listed | 30/Dec/2047 |
| ARLINGTON (NO.3) BOND ISSUER PLC | GBP 55000000 Secured Indexed Rate Amortising Notes due 2047 | XS1368693534 | 08/Mar/2016 | Listed | 30/Dec/2047 |
| ARLO II LIMITED | Series CLN-25 - USD 10,000,000 Secured Limited Recourse Credit-Linked Notes due 25 January 2029 | XS1956103391 | 24/Apr/2019 | Listed | 25/Jan/2029 |
| ARLO XII LIMITED | Series Repack-9 - JPY 1,000,000,000 Secured Limited Recourse Fixed Rate Notes due 17 March 2027 | XS2063505981 | 12/Mar/2020 | Listed | 17/Mar/2027 |
| AROUNDTOWN SA | EUR 400,000,000 Undated Subordinated Notes subject to Interest Rate Reset with a First Call Date in 2024 | XS1752984440 | 17/Jan/2018 | Listed | |
| AROUNDTOWN SA | Series 1 - Issue of USD 400,000,000 4.75 per cent. Notes due 27 March 2032 | XS1586386739 | 27/Mar/2017 | Listed | 27/Mar/2032 |
| AROUNDTOWN SA | Series 11 - Issue of EUR 150,000,000 Fixed to Floating Rate Notes due 20 September 2030 | XS1879567144 | 20/Sep/2018 | Listed | 20/Sep/2030 |
| AROUNDTOWN SA | Series 14 - Issue of EUR 50,000,000 2.70 per cent. Notes due 31 October 2028 | XS1901137106 | 31/Oct/2018 | Listed | 31/Oct/2028 |
| AROUNDTOWN SA | Series 15 - Issue of €76,000,000 3.25 per cent. Notes due 12 November 2032 | XS1905592546 | 12/Nov/2018 | Listed | 12/Nov/2032 |
| AROUNDTOWN SA | Series 18 - Issue of USD 600,000,000 5.375 per cent. Notes due 21 March 2029 | XS1964701822 | 21/Mar/2019 | Listed | 21/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AROUNDTOWN SA | Series 19 - Issue of NOK 1,735,000,000 4.43 per cent. Notes due 27 March 2029 | XS1966277748 | 27/Mar/2019 | Listed | 27/Mar/2029 |
| AROUNDTOWN SA | Series 2 - Issue of NOK 750,000,000 3.295 per cent. Notes due 05 July 2027 | XS1639847760 | 05/Jul/2017 | Listed | 05/Jul/2027 |
| AROUNDTOWN SA | Series 20 - Issue of GBP 400,000,000 3.625 per cent. Notes due 10 April 2031 | XS1980255779 | 10/Apr/2019 | Listed | 10/Apr/2031 |
| AROUNDTOWN SA | Series 21 - Issue of JPY 7,000,000,000 1.42 per cent. Notes due 23 May 2029 | XS1999746370 | 22/May/2019 | Listed | 23/May/2029 |
| AROUNDTOWN SA | Series 22 - Issue of GBP 400,000,000 4.75 per cent. Undated Subordinated Notes | XS2017788592 | 25/Jun/2019 | Listed | |
| AROUNDTOWN SA | Series 23 - EUR 772,800,000 0.625 per cent. Notes due 2025 | XS2023872174 | 09/Jul/2019 | Listed | 09/Jul/2025 |
| AROUNDTOWN SA | Series 24 - Issue of EUR 600,000,000 1.450 per cent. Notes due 2028 | XS2023873149 | 09/Jul/2019 | Listed | 09/Jul/2028 |
| AROUNDTOWN SA | Series 25 - Issue of EUR 500,000,000 2.875 per cent. Undated Subordinated Notes | XS2027946610 | 12/Jul/2019 | Listed | |
| AROUNDTOWN SA | Series 26 - Issue of NOK 500,000,000 Floating Rate Notes due July 2025 | XS2198981263 | 03/Jul/2020 | Listed | 03/Jul/2025 |
| AROUNDTOWN SA | Series 27 - €941,700,000 0.000 per cent. Notes due 2026 | XS2273810510 | 16/Dec/2020 | Listed | 16/Jul/2026 |
| AROUNDTOWN SA | Series 28 - Issue of €600,000,000 1.625 per cent. Undated Subordinated Notes | XS2287744721 | 15/Jan/2021 | Listed | |
| AROUNDTOWN SA | Series 29 - €124,950,000 0.375 per cent. Notes due 2027 | XS2421195848 | 15/Dec/2021 | Listed | 15/Apr/2027 |
| AROUNDTOWN SA | Series 3 - €240,900,000 1.875 per cent. Notes due 19 January 2026 | XS1649193403 | 19/Jul/2017 | Listed | 19/Jan/2026 |
| AROUNDTOWN SA | Series 4 - Issue of GBP 500,000,000 3.000 per cent. Notes due 16 October 2029 | XS1700429308 | 16/Oct/2017 | Listed | 16/Oct/2029 |
| AROUNDTOWN SA | Series 5 - EUR 671,800,000 1.00 per cent. Notes due 7 january 2025 | XS1715306012 | 07/Nov/2017 | Listed | 07/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AROUNDTOWN SA | Series 8 - Issue of EUR 800,000,000 1.625 per cent. Notes due 31st January 2028 | XS1761721262 | 31/Jan/2018 | Listed | 31/Jan/2028 |
| AROUNDTOWN SA | Series 9 - EUR 300,200,000 2.00 per cent. Notes due 02nd November 2026 | XS1815135352 | 02/May/2018 | Listed | 02/Nov/2026 |
| ARTEMIS MORTGAGES PLC | £12,002,000 Class Z Mortgage Backed Notes due June 2052 | XS2827930756 | 11/Jun/2024 | Listed | 21/Jun/2052 |
| ARTEMIS MORTGAGES PLC | £13,998,000 Class C Mortgage Backed Floating Rate Notes due June 2052 | XS2827929584 | 11/Jun/2024 | Listed | 21/Jun/2052 |
| ARTEMIS MORTGAGES PLC | £27,996,000 Class B Mortgage Backed Floating Rate Notes due June 2052 | XS2827929238 | 11/Jun/2024 | Listed | 21/Jun/2052 |
| ARTEMIS MORTGAGES PLC | £3,999,000 Class F Mortgage Backed Floating Rate Notes due June 2052 | XS2827930673 | 11/Jun/2024 | Listed | 21/Jun/2052 |
| ARTEMIS MORTGAGES PLC | £327,964,000 Class A Mortgage Backed Floating Rate Notes due June 2052 | XS2827929154 | 11/Jun/2024 | Listed | 21/Jun/2052 |
| ARTEMIS MORTGAGES PLC | £5,999,000 Class E Mortgage Backed Floating Rate Notes due June 2052 | XS2827930590 | 11/Jun/2024 | Listed | 21/Jun/2052 |
| ARTEMIS MORTGAGES PLC | £7,999,000 Class D Mortgage Backed Floating Rate Notes due June 2052 | XS2827930087 | 11/Jun/2024 | Listed | 21/Jun/2052 |
| AS AIR BALTIC CORPORATION | €340,000,000 14.500 per cent. Secured Bonds due 2029 - 144A | XS2819725966 | 14/May/2024 | Listed | 14/Aug/2029 |
| AS AIR BALTIC CORPORATION | €380,000,000 14.500 per cent. Secured Bonds due 2029 - RegS | XS2800678224 | 14/May/2024 | Listed | 14/Aug/2029 |
| AS CITADELE BANKA | EUR 200,000,000 Fixed / Floating Rate Notes due 2026 | XS2393742122 | 22/Nov/2021 | Listed | 22/Nov/2026 |
| AS LHV GROUP | EUR 100,000,000 8.750 per cent. Fixed/Floating Rate Notes due October 2027 | XS2693753704 | 03/Oct/2023 | Listed | 03/Oct/2027 |
| AS LHV GROUP | EUR 300,000,000 5.375 per cent. Fixed/Floating Rate Notes due May 2028 | XS2822574245 | 24/May/2024 | Listed | 24/May/2028 |
| AS LHV PANK | Series 1 - Issue of EUR 250,000,000 0.100 per cent. Covered Bonds due 9 June 2025 | XS2185891111 | 09/Jun/2020 | Listed | 09/Jun/2025 |
| AS LHV PANK | Series 3 - Issue of EUR 250,000,000 Covered Bonds due November 2026 | XS2721494453 | 20/Nov/2023 | Listed | 20/Nov/2026 |
| AS LHV PANK | Series 4 - Issue of EUR 250,000,000 3.000 per cent. Covered Bonds due 17 October 2028 | XS2921553793 | 17/Oct/2024 | Listed | 17/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ASIMI FUNDING 2024-1 PLC | £132,300,000 floating rate asset-backed notes | XS2856123224 | 25/Jul/2024 | Listed | 16/Sep/2031 |
| ASIMI FUNDING 2024-1 PLC | £14,700,000 floating rate asset-backed notes | XS2856123901 | 25/Jul/2024 | Listed | 16/Sep/2031 |
| ASIMI FUNDING 2024-1 PLC | £17,150,000 floating rate asset-backed notes | XS2856123810 | 25/Jul/2024 | Listed | 16/Sep/2031 |
| ASIMI FUNDING 2024-1 PLC | £22,050,000 floating rate asset-backed notes | XS2856123737 | 25/Jul/2024 | Listed | 16/Sep/2031 |
| ASIMI FUNDING 2024-1 PLC | £24,500,000 floating rate asset-backed notes | XS2856123497 | 25/Jul/2024 | Listed | 16/Sep/2031 |
| ASIMI FUNDING 2024-1 PLC | £24,500,000 floating rate asset-backed notes | XS2856123570 | 25/Jul/2024 | Listed | 16/Sep/2031 |
| ASIMI FUNDING 2024-1 PLC | £8,575,000 floating rate asset-backed notes | XS2856124032 | 25/Jul/2024 | Listed | 16/Sep/2031 |
| ASIMI FUNDING 2024-1 PLC | £9,800,000 floating rate asset-backed notes | XS2856123653 | 25/Jul/2024 | Listed | 16/Sep/2031 |
| ASPEN FUNDING I LIMITED | Class A-1L Floating Rate Notes Due July 2037 | USG0538QAA43 | 11/Feb/2003 | Listed | 10/Jul/2037 |
| ASPEN FUNDING I LIMITED | Class A-2L Floating Rate Notes Due July 2037 | USG0538QAB26 | 11/Feb/2003 | Listed | 10/Jul/2037 |
| ASPEN FUNDING I LIMITED | Class A-3L Floating Rate Notes Due July 2037 | USG0538QAC09 | 11/Feb/2003 | Listed | 10/Jul/2037 |
| ASPEN FUNDING I LIMITED | Class B-1 9.06% Notes Due July 2037 | USG0538QAD81 | 11/Feb/2003 | Listed | 10/Jul/2037 |
| ASSET REPACKAGING TRUST FIVE B.V. | Series 233 - EUR 49605254 Variable Rate Secured Notes due August 2052 | XS0701048653 | 28/Nov/2011 | Listed | 14/Aug/2052 |
| ASSET REPACKAGING TRUST SIX BV | Series 31 - EUR 100,000,000 OAT Linked Notes due 2035 | XS1084504791 | 25/Jul/2014 | Listed | 20/Dec/2038 |
| ASSET REPACKAGING TRUST SIX BV | Series 34 EUR 94,600,000 OAT Linked Notes due 2035 | XS1091752938 | 22/Aug/2014 | Listed | 15/Dec/2035 |
| ASTM S.P.A. | Series 1 - Issue of €750,000,000 1.000 per cent. Sustainability-Linked Notes due 25 November 2026 | XS2412267358 | 25/Nov/2021 | Listed | 25/Nov/2026 |
| ASTM S.P.A. | Series 2 - Issue of €1,250,000,000 1.500 per cent. Sustainability-Linked Notes due 25 January 2030 | XS2412267515 | 25/Nov/2021 | Listed | 25/Jan/2030 |
| ASTM S.P.A. | Series 3 - Issue of €1,000,000,000 2.375 per cent. Sustainability-Linked Notes due 25 November 2033 | XS2412267788 | 25/Nov/2021 | Listed | 25/Nov/2033 |
| ASTM S.P.A. | Series 3 - Issue of EUR 550.000.000 1.625% Secured Notes due 08 February 2028 | XS1765875718 | 08/Feb/2018 | Listed | 08/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AT SECURITIES B.V. | USD 200,000,000 Undated Subordinated Notes subject to Interest Rate Reset with a First Call Date in 2023 | XS1692921080 | 29/Sep/2017 | Listed | |
| AT SECURITIES B.V. | USD 500000000 Undated Subordinated Notes subject to Interest Rate Reset with a First Call Date in 2023 | XS1634523754 | 21/Jun/2017 | Listed | |
| ATF NETHERLANDS B.V. | EUR 600000000 Undated Subordinated Notes subject to Interest Rate Reset with a First Call Date in January 2023 | XS1508392625 | 20/Oct/2016 | Listed | |
| ATLAS COPCO FINANCE DAC | Series 1 - Issue of EUR 300,000,000 0.125 per cent. Fixed Rate Notes due 3 September 2029 | XS2046736752 | 03/Sep/2019 | Listed | 03/Sep/2029 |
| ATLAS COPCO FINANCE DAC | Series 2 - Issue of EUR 500,000,000 0.750 per cent. Notes due 8 February 2032 | XS2440690456 | 08/Feb/2022 | Listed | 08/Feb/2032 |
| ATTENTUS CDO I, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due May 2036 | USG0693NAA21 | 23/May/2005 | Listed | 10/May/2036 |
| ATTENTUS CDO I, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due May 2036 | USG0693NAB04 | 23/May/2005 | Listed | 10/May/2036 |
| ATTENTUS CDO I, LTD. | Class B Third Priority Senior Secured Floating Rate Notes due May 2036 | USG0693NAC86 | 23/May/2005 | Listed | 10/May/2036 |
| ATTENTUS CDO I, LTD. | Class C-1 Fourth Priority Deferrable Secured Floating Rate Notes due May 2036 | USG0693NAD69 | 23/May/2005 | Listed | 10/May/2036 |
| ATTENTUS CDO I, LTD. | Class C-2A Fifth Priority Deferrable Secured Floating Rate Notes due May 2036 | USG0693NAE43 | 23/May/2005 | Listed | 10/May/2036 |
| ATTENTUS CDO I, LTD. | Class C-2B Fifth Priority Deferrable Secured Fixed Floating Rate Notes due May 2036 | USG0693NAF18 | 23/May/2005 | Listed | 10/May/2036 |
| ATTENTUS CDO I, LTD. | Class D Sixth Priority Deferrable Secured Floating Rate Notes due May 2036 | USG0693NAG90 | 23/May/2005 | Listed | 10/May/2036 |
| ATTENTUS CDO I, LTD. | Class E Seventh Priority Deferrable Secured Floating Rate Notes due May 2036 | USG0693NAH73 | 23/May/2005 | Listed | 10/May/2036 |
| ATTENTUS CDO I, LTD. | Class J Combination Notes due May 2036 | USG06902AB96 | 23/May/2005 | Listed | 10/May/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ATTENTUS CDO I, LTD. | Subordinated Notes due May 2036 | USG06902AA14 | 23/May/2005 | Listed | 10/May/2036 |
| ATTENTUS CDO III, LTD. | USD 10000000 Class D Sixth Priority Deferrable Secured Fixed Floating Rate Notes Due 2042 | USG0693QAF49 | 26/Mar/2007 | Listed | 11/Oct/2042 |
| ATTENTUS CDO III, LTD. | USD 100000000 Class A-2 Third Priority Senior Secured Floating Rate Notes Due 2042 | USG0693QAC18 | 26/Mar/2007 | Listed | 11/Oct/2042 |
| ATTENTUS CDO III, LTD. | USD 15000000 Class C-2 Fifth Priority Deferrable Secured Fixed Floating Rate Notes Due 2042 | USG0693QAH05 | 26/Mar/2007 | Listed | 11/Oct/2042 |
| ATTENTUS CDO III, LTD. | USD 15000000 Class E-1 Seventh Priority Deferrable Secured Floating Rate Notes Due 2042 | USG0693QAG22 | 26/Mar/2007 | Listed | 11/Oct/2042 |
| ATTENTUS CDO III, LTD. | USD 150000000 Class A-1A First Priority Delayed Draw Senior Secured Floating Rate Notes Due 2042 | USG0693QAA51 | 26/Mar/2007 | Listed | 11/Oct/2042 |
| ATTENTUS CDO III, LTD. | USD 16000000 Class C-1 Fifth Priority Deferrable Secured Floating Rate Notes Due 2042 | USG0693QAE73 | 26/Mar/2007 | Listed | 11/Oct/2042 |
| ATTENTUS CDO III, LTD. | USD 24000000 Class F Eighth Priority Deferrable Fixed Floating Rate Notes Due 2042 | USG06901AA31 | 26/Mar/2007 | Listed | 11/Oct/2042 |
| ATTENTUS CDO III, LTD. | USD 34000000 Class B Fourth Priority Deferrable Secured Floating Rate Notes Due 2042 | USG0693QAD90 | 26/Mar/2007 | Listed | 11/Oct/2042 |
| ATTENTUS CDO III, LTD. | USD 35000000 Subordinated Notes due 2042 | USG06901AC96 | 26/Mar/2007 | Listed | 11/Oct/2042 |
| ATTENTUS CDO III, LTD. | USD 7000000 Class E-2 Seventh Priority Deferrable Secured Fixed Rate Notes Due 2042 | USG0693QAJ60 | 26/Mar/2007 | Listed | 11/Oct/2042 |
| AUTOSTRADE PER L'ITALIA S.P.A. | EUR 135000000 Zero Coupon Senior Guaranteed Notes due 2 April 2032 | XS0761524205 | 22/Dec/2016 | Listed | 02/Apr/2032 |
| AUTOSTRADE PER L'ITALIA S.P.A. | EUR 75000000 3.750 per cent. Senior Notes due 9 June 2033 | XS0928529899 | 22/Dec/2016 | Listed | 09/Jun/2033 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Euro 75000000 3.625 per cent. Senior Notes due 9 June 2038 | XS1024746353 | 22/Dec/2016 | Listed | 09/Jun/2038 |
| AUTOSTRADE PER L'ITALIA S.P.A. | JPY 20,000,000,000 Fixed Rate Notes due 10 December 2038 | XS0468468854 | 22/Dec/2016 | Listed | 10/Dec/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 10 - Issue of €500,000,000 4.250 per cent. Notes due 28 June 2032 | XS2775027043 | 28/Feb/2024 | Listed | 28/Jun/2032 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 11 - Issue of €500,000,000 4.625 per cent. Notes due 28 February 2036 | XS2775027472 | 28/Feb/2024 | Listed | 28/Feb/2036 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 11 - Issue of EUR 35000000 4.800 per cent. Senior Notes due 9 June 2032 | XS0789521480 | 11/Jun/2012 | Listed | 09/Jun/2032 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 16 - Issue of EUR125000000 3.24 per cent. Senior Notes due 10 June 2034 Guaranteed by AUTOSTRADE PER L'ITALIA S.P.A. | XS1075052024 | 10/Jun/2014 | Listed | 10/Jun/2034 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 2 - Issue of 500000000 1.875 per cent. Notes due November 04, 2025 | XS1316569638 | 04/Nov/2015 | Listed | 04/Nov/2025 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 3 - Issue of EUR 750,000,000 1.750 per cent. Notes due 26 June 2026 | XS1327504087 | 30/Nov/2015 | Listed | 26/Jun/2026 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 4 - Issue of EUR 600,000,000 1.750 per cent. Notes due 01st February 2027 | XS1528093799 | 01/Dec/2016 | Listed | 01/Feb/2027 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 5 - Issue of EUR 700,000,000 1.875 per cent. Notes due 26 September 2029 | XS1688199949 | 26/Sep/2017 | Listed | 26/Sep/2029 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 6 - Issue of €500,000,000 1.625 per cent. Notes due 25 January 2028 | XS2434701616 | 25/Jan/2022 | Listed | 25/Jan/2028 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 7 - Issue of €500,000,000 2.250 per cent. Notes due 25 January 2032 | XS2434702853 | 25/Jan/2022 | Listed | 25/Jan/2032 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 8 - Issue of €750,000,000 4.750 per cent. Notes due 24 January 2031 | XS2579897633 | 24/Jan/2023 | Listed | 24/Jan/2031 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 8 - Issue of EUR 500000000 Senior Guaranteed Notes due 16 September 2025 | XS0542534192 | 16/Sep/2010 | Listed | 16/Sep/2025 |
| AUTOSTRADE PER L'ITALIA S.P.A. | Series 9 - Issue of €750,000,000 5.125 per cent. Notes due 14 June 2033 | XS2636745882 | 14/Jun/2023 | Listed | 14/Jun/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVIVA INVESTORS EUROPEAN SECONDARY INFRASTRUCTURE CREDIT SV S.A. | EUR 25,000,000 Secured Revolving Profit Participating Notes due 2039 | XS1089180399 | 09/Sep/2014 | Listed | 15/Oct/2039 |
| AVIVA INVESTORS EUROPEAN SECONDARY INFRASTRUCTURE CREDIT SV S.A. | EUR 425,000,000 Secured Revolving Profit Participating Notes due 2039 | XS0861606332 | 25/Jul/2013 | Listed | 15/Oct/2039 |
| AVOCA CLO XI DESIGNATED ACTIVITY COMPANY | EUR 3,000,000 Class X Senior Secured Floating Rate Notes due 2030 | XS1605707840 | 26/May/2017 | Listed | 15/Jul/2030 |
| AVOCA CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 14,800,000 Class F-R Deferrable Junior Floating Rate Notes due 2031 | XS1701396829 | 13/Nov/2017 | Listed | 12/Jan/2031 |
| AVOCA CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class C-2R Deferrable Mezzanine Floating Rate Notes due 2031 | XS1705713631 | 13/Nov/2017 | Listed | 12/Jan/2031 |
| AVOCA CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 16,300,000 Class B-1R Senior Secured Fixed Rate Notes due 2031 | XS1701395698 | 13/Nov/2017 | Listed | 12/Jan/2031 |
| AVOCA CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class C-1R Deferrable Mezzanine Floating Rate Notes due 2031 | XS1701396233 | 13/Nov/2017 | Listed | 12/Jan/2031 |
| AVOCA CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2R Senior Secured Floating Rate Notes due 2031 | XS1704789087 | 13/Nov/2017 | Listed | 12/Jan/2031 |
| AVOCA CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2031 | XS1701396407 | 13/Nov/2017 | Listed | 12/Jan/2031 |
| AVOCA CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 25,700,000 Class E-R Deferrable Junior Floating Rate Notes due 2031 | XS1701396662 | 13/Nov/2017 | Listed | 12/Jan/2031 |
| AVOCA CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 274,400,000 Class A-1R Senior Secured Floating Rate Notes due 2031 | XS1701395342 | 13/Nov/2017 | Listed | 12/Jan/2031 |
| AVOCA CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 3,000,000 Class X Senior Secured Floating Rate Notes due 2031 | XS1701395185 | 13/Nov/2017 | Listed | 12/Jan/2031 |
| AVOCA CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 48,500,000 Class B-2R Senior Secured Floating Rate Notes due 2031 | XS1701395854 | 13/Nov/2017 | Listed | 12/Jan/2031 |
| AVOCA CLO XIV DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2031 | XS1235993224 | 23/Jun/2015 | Listed | 12/Jan/2031 |
| AVOCA CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 | XS1879601182 | 07/Nov/2018 | Listed | 15/Oct/2031 |
| AVOCA CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Deferrable Junior Floating Rate Notes due 2031 | XS1869412848 | 07/Nov/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 14,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 | XS1869412251 | 07/Nov/2018 | Listed | 15/Oct/2031 |
| AVOCA CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2031 | XS1869412095 | 07/Nov/2018 | Listed | 15/Oct/2031 |
| AVOCA CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 | XS1869412335 | 07/Nov/2018 | Listed | 15/Oct/2031 |
| AVOCA CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 21,250,000 Class E Deferrable Junior Floating Rate Notes due 2031 | XS1869412764 | 07/Nov/2018 | Listed | 15/Oct/2031 |
| AVOCA CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 24,250,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 | XS1869412509 | 07/Nov/2018 | Listed | 15/Oct/2031 |
| AVOCA CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 242,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 | XS1869412178 | 07/Nov/2018 | Listed | 15/Oct/2031 |
| AVOCA CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 28,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 | XS1869412418 | 07/Nov/2018 | Listed | 15/Oct/2031 |
| AVOCA CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 35,500,000 Subordinated Notes due 2031 | XS1869412921 | 07/Nov/2018 | Listed | 15/Oct/2031 |
| AVOCA CLO XV DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class F-R Deferrable Junior Mezzanine Floating Rate Notes due 2031 | XS1768031269 | 20/Feb/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XV DESIGNATED ACTIVITY COMPANY | EUR 24,600,000 Class M-1 Subordinated Notes due 15 April 2031 | XS1291087382 | 05/Nov/2015 | Listed | 15/Apr/2031 |
| AVOCA CLO XV DESIGNATED ACTIVITY COMPANY | EUR 26,500,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2031 | XS1768031186 | 20/Feb/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XV DESIGNATED ACTIVITY COMPANY | EUR 28,500,000 Class M-2 Subordinated Notes due 15 April 2031 | XS1296908442 | 05/Nov/2015 | Listed | 15/Apr/2031 |
| AVOCA CLO XV DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2031 | XS1768030709 | 20/Feb/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XV DESIGNATED ACTIVITY COMPANY | EUR 3,000,000 Class X Senior Secured Floating Rate Notes due 2031 | XS1768029792 | 20/Feb/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XV DESIGNATED ACTIVITY COMPANY | EUR 309,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 | XS1768029875 | 20/Feb/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XV DESIGNATED ACTIVITY COMPANY | EUR 34,000,000 Class E-R Deferrable Junior Mezzanine Floating Rate Notes due 2031 | XS1768031343 | 20/Feb/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA CLO XV DESIGNATED ACTIVITY COMPANY | EUR 44,500,000 Class B-2R Senior Secured Floating Rate Notes due 2031 | XS1768030535 | 20/Feb/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XV DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class B-1R Senior Secured Fixed Rate Notes due 2031 | XS1768030378 | 20/Feb/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | €13,500,000 Class A-2R Senior Secured Floating Rate Notes due 2031 | XS1858999185 | 08/Aug/2018 | Listed | 15/Jul/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F-R Deferrable Junior Floating Rate Notes due 2031 | XS1859000702 | 08/Aug/2018 | Listed | 15/Jul/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2R Deferrable Mezzanine Floating Rate Notes due 2031 | XS1859000298 | 08/Aug/2018 | Listed | 15/Jul/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | €16,300,000 Class B-3R Senior Secured Floating Rate Notes due 2031 | XS1858999771 | 08/Aug/2018 | Listed | 15/Jul/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | €16,900,000 Class C-1R Deferrable Mezzanine Floating Rate Notes due 2031 | XS1859000371 | 08/Aug/2018 | Listed | 15/Jul/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1R Senior Secured Fixed Rate Notes due 2031 | XS1858999698 | 08/Aug/2018 | Listed | 15/Jul/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | €20,400,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2031 | XS1859394212 | 08/Aug/2018 | Listed | 15/Jul/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | €265,500,000 Class A-1R Senior Secured Floating Rate Notes due 2031 | XS1858999003 | 08/Aug/2018 | Listed | 15/Jul/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | €29,500,000 Class E-R Deferrable Junior Floating Rate Notes due 2031 | XS1859000538 | 08/Aug/2018 | Listed | 15/Jul/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2031 | XS1859394055 | 08/Aug/2018 | Listed | 15/Jul/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2R Senior Secured Floating Rate Notes due 2031 | XS1859004365 | 08/Aug/2018 | Listed | 15/Jul/2031 |
| AVOCA CLO XVI DESIGNATED ACTIVITY COMPANY | EUR 46000000 Subordinated Notes due 2031 | XS1427880635 | 30/Jun/2016 | Listed | 15/Jul/2031 |
| AVOCA CLO XVIII DESIGNATED ACTIVITY COMPANY | EUR 14,500,000 Class F Deferrable Junior Floating Rate Notes due 2031 | XS1813265813 | 24/May/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XVIII DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 | XS1813264170 | 24/May/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA CLO XVIII DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 | XS1813265144 | 24/May/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XVIII DESIGNATED ACTIVITY COMPANY | EUR 28,000,000 Class E Deferrable Junior Floating Rate Notes due 2031 | XS1813265656 | 24/May/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XVIII DESIGNATED ACTIVITY COMPANY | EUR 295,000,000 Class A Senior Secured Floating Rate Notes due 2031 | XS1813202493 | 24/May/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XVIII DESIGNATED ACTIVITY COMPANY | EUR 31,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 | XS1813264766 | 24/May/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XVIII DESIGNATED ACTIVITY COMPANY | EUR 45,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 | XS1813263016 | 24/May/2018 | Listed | 15/Apr/2031 |
| AVOCA CLO XVIII DESIGNATED ACTIVITY COMPANY | EUR 45,650,000 Subordinated Notes due 2031 | XS1813266035 | 24/May/2018 | Listed | 15/Apr/2031 |
| AVOCA CREDIT OPPORTUNITIES PLC | Class E-1 Subordinated Notes due 2086 | XS0311294861 | 02/Aug/2007 | Listed | 10/Sep/2086 |
| AVOCA CREDIT OPPORTUNITIES PLC | Class E-4 Subordinated Notes due 2086 | XS0349661339 | 14/Mar/2008 | Listed | 10/Sep/2086 |
| AVOCA CREDIT OPPORTUNITIES PLC | Class E-5 Subordinated Notes due 2086 | XS0349662147 | 14/Mar/2008 | Listed | 10/Sep/2086 |
| AVOCA CREDIT OPPORTUNITIES PLC | Class E-6 Subordinated Notes due 2086 | XS0451376270 | 11/Sep/2009 | Listed | 10/Sep/2086 |
| AVOCA CREDIT OPPORTUNITIES PLC | Class E-7 Subordinated Notes due 2086 | XS0470986372 | 10/Dec/2009 | Listed | 10/Sep/2086 |
| AVON FINANCE NO. 3 PLC | £10,205,000 Class Z Mortgage Backed Zero Rate Notes due November 2050 - 144A | XS2667753003 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £10,205,000 Class Z Mortgage Backed Zero Rate Notes due November 2050 - Reg S | XS2667746569 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £11,106,000 Class D Mortgage Backed Floating Rate Notes due November 2050 - 144A | XS2667752617 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £11,106,000 Class D Mortgage Backed Floating Rate Notes due November 2050 - Reg S | XS2667745835 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £12,607,000 Class E Mortgage Backed Floating Rate Notes due November 2050 - 144A | XS2667752708 | 25/Aug/2023 | Listed | 28/Nov/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVON FINANCE NO. 3 PLC | £12,607,000 Class E Mortgage Backed Floating Rate Notes due November 2050 - Reg S | XS2667746056 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £19,511,000 Class C Mortgage Backed Floating Rate Notes due November 2050 - 144A | XS2667752450 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £19,511,000 Class C Mortgage Backed Floating Rate Notes due November 2050 - Reg S | XS2667745751 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £33,019,000 Class B Mortgage Backed Floating Rate Notes due November 2050 - 144A | XS2667751486 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £33,019,000 Class B Mortgage Backed Floating Rate Notes due November 2050 - Reg S | XS2667745322 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £504,292,000 Class A Mortgage Backed Floating Rate Notes due November 2050 - 144A | XS2667751130 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £504,292,000 Class A Mortgage Backed Floating Rate Notes due November 2050 - Reg S | XS2667745082 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £7,189,000 Class R Mortgage Backed Zero Rate Notes due November 2050 - 144A | XS2667753268 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £7,189,000 Class R Mortgage Backed Zero Rate Notes due November 2050 - Reg S | XS2667746726 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £9,005,000 Class X Mortgage Backed Floating Rate Notes due November 2050 - 144A | XS2667753425 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £9,005,000 Class X Mortgage Backed Floating Rate Notes due November 2050 - Reg S | XS2667747021 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £9,605,000 Class F Mortgage Backed Floating Rate Notes due November 2050 - 144A | XS2667752880 | 25/Aug/2023 | Listed | 28/Nov/2050 |
| AVON FINANCE NO. 3 PLC | £9,605,000 Class F Mortgage Backed Floating Rate Notes due November 2050 - Reg S | XS2667746304 | 25/Aug/2023 | Listed | 28/Nov/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVON FINANCE NO. 4 PLC | £11,833,000 Class D Mortgage Backed Floating Rate Notes due December 2049 - 144A | XS2683170158 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £11,833,000 Class D Mortgage Backed Floating Rate Notes due December 2049 - Reg S | XS2683163294 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £11,833,000 Class E Mortgage Backed Floating Rate Notes due December 2049 - 144A | XS2683196468 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £11,833,000 Class E Mortgage Backed Floating Rate Notes due December 2049 - Reg S | XS2683190420 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £19,722,000 Class C Mortgage Backed Floating Rate Notes due December 2049 - 144A | XS2683152339 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £19,722,000 Class C Mortgage Backed Floating Rate Notes due December 2049 - Reg S | XS2683146794 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £2,817,000 Class G Mortgage Backed Floating Rate Notes due December 2049 - 144A | XS2683222728 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £2,817,000 Class G Mortgage Backed Floating Rate Notes due December 2049 - Reg S | XS2683221597 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £33,809,000 Class B Mortgage Backed Floating Rate Notes due December 2049 - 144A | XS2683133891 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £33,809,000 Class B Mortgage Backed Floating Rate Notes due December 2049 - Reg S | XS2683122340 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £469,111,000 Class A Mortgage Backed Floating Rate Notes due December 2049 - 144A | XS2683120211 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £469,111,000 Class A Mortgage Backed Floating Rate Notes due December 2049 - Reg S | XS2683117696 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £5,353,000 Class Z Mortgage Backed Zero Rate Notes due December 2049 - 144A | XS2683223379 | 19/Sep/2023 | Listed | 28/Dec/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVON FINANCE NO. 4 PLC | £5,353,000 Class Z Mortgage Backed Zero Rate Notes due December 2049 - Reg S | XS2683223296 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £6,740,000 Class R Mortgage Backed Zero Rate Notes due December 2049 - 144A | XS2683224427 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £6,740,000 Class R Mortgage Backed Zero Rate Notes due December 2049 - Reg S | XS2683224260 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £8,452,000 Class X Mortgage Backed Floating Rate Notes due December 2049 - 144A | XS2683225663 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £8,452,000 Class X Mortgage Backed Floating Rate Notes due December 2049 - Reg S | XS2683225580 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £9,015,000 Class F Mortgage Backed Floating Rate Notes due December 2049 - 144A | XS2683221324 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AVON FINANCE NO. 4 PLC | £9,015,000 Class F Mortgage Backed Floating Rate Notes due December 2049 - Reg S | XS2683219930 | 19/Sep/2023 | Listed | 28/Dec/2049 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 1 GBP 12,475,313 Secured Inflation-Linked Note due 2063 | XS1241943429 | 04/Jun/2015 | Listed | 22/Feb/2063 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 10 GBP 51,274,864 Secured Inflation-Linked Note due 2048 | XS1740869828 | 21/Dec/2017 | Listed | 22/Feb/2048 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 11 GBP 51,274,864 Secured Inflation-Linked Note due 2048 | XS1740870081 | 21/Dec/2017 | Listed | 22/Feb/2048 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 12 GBP 51,274,864 Series 12 GBP 51,274,864 Secured Inflation-Linked Note due 2048 | XS1740870248 | 21/Dec/2017 | Listed | 22/Feb/2048 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 13 GBP 51,274,864 Secured Inflation-Linked Note due 2048 | XS1740870321 | 21/Dec/2017 | Listed | 22/Feb/2048 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 14 GBP 51,274,864 Secured Inflation-Linked Note due 2048 | XS1740870677 | 21/Dec/2017 | Listed | 22/Feb/2048 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 15 GBP 51,274,864 Secured Inflation-Linked Note due 2048 | XS1740870750 | 21/Dec/2017 | Listed | 22/Feb/2048 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 2 GBP 12475313 Secured Inflation-Linked Note due 2063 | XS1241943932 | 04/Jun/2015 | Listed | 22/Feb/2063 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 3 GBP 12,475,313 Secured Inflation-Linked Note due 2063 | XS1241944153 | 04/Jun/2015 | Listed | 22/Feb/2063 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 4 GBP 12475313 Secured Inflation-Linked Note due 2063 | XS1241944237 | 04/Jun/2015 | Listed | 22/Feb/2063 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 5 GBP 37425938 Secured Inflation-Linked Note due 2063 | XS1241944310 | 04/Jun/2015 | Listed | 22/Feb/2063 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 6 Secured Inflation-Linked Note due 2063 | XS1241944740 | 04/Jun/2015 | Listed | 22/Feb/2063 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 7 GBP 37425938 Secured Inflation-Linked Note due 2063 | XS1241944823 | 04/Jun/2015 | Listed | 22/Feb/2063 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 8 GBP 37425938 Secured Inflation-Linked Note due 2063 | XS1241945127 | 04/Jun/2015 | Listed | 22/Feb/2063 |
| AYSGARTH FINANCE DESIGNATED ACTIVITY COMPANY | Series 9 GBP 51,274,864 Secured Inflation-Linked Note due 2048 | XS1740869588 | 21/Dec/2017 | Listed | 22/Feb/2048 |
| AZIENDA TRASPORTI MILANESI S.P.A. | Series 1 - Issue of €70,000,000 4.463 per cent. Fixed Rate Green Notes due 26 July 2031 | XS2867280658 | 26/Jul/2024 | Listed | |
| AZIMUT HOLDING S.P.A. | €500,000,000 1.625 per cent Fixed Rate Bonds due 12 December 2024 | XS2081611993 | 12/Dec/2019 | Listed | 12/Dec/2024 |
| AZURE FINANCE NO.3 PLC | GBP 17,200,000 Class X Notes due 2034 | XS2603026712 | 20/Apr/2023 | Listed | 20/Jun/2034 |
| AZURE FINANCE NO.3 PLC | GBP 18,400,000 Class C Notes due 2034 | XS2603023453 | 20/Apr/2023 | Listed | 20/Jun/2034 |
| AZURE FINANCE NO.3 PLC | GBP 181,400,000 Class A Notes due 2034 | XS2603022059 | 20/Apr/2023 | Listed | 20/Jun/2034 |
| AZURE FINANCE NO.3 PLC | GBP 27,100,000 Class B Notes due 2034 | XS2603023297 | 20/Apr/2023 | Listed | 20/Jun/2034 |
| AZURE FINANCE NO.3 PLC | GBP 3,700,000 Class F Notes due 2034 | XS2603026472 | 20/Apr/2023 | Listed | 20/Jun/2034 |
| AZURE FINANCE NO.3 PLC | GBP 6,100,000 Class E Notes due 2034 | XS2603025581 | 20/Apr/2023 | Listed | 20/Jun/2034 |
| AZURE FINANCE NO.3 PLC | GBP 9,200,000 Class D Notes due 2034 | XS2603023883 | 20/Apr/2023 | Listed | 20/Jun/2034 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 17 October 2030 | XS1663018825 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Exchangeable Notes due 17 October 2030 | XS1663017934 | 12/Oct/2017 | Listed | 17/Oct/2030 |

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|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 17 October 2030 | XS1663015219 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate CM Voting Notes due 17 October 2030 | XS1663012034 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 17,500,000 Class D Senior Secured Deferrable Floating Rate CM Non-Voting Exchangeable Notes due 17 October 2030 | XS1663018239 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 17,500,000 Class D Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 17 October 2030 | XS1663017694 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 17,500,000 Class D Senior Secured Deferrable Floating Rate CM Voting Notes due 17 October 2030 | XS1663012380 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 206,500,000 Class A Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 17 October 2030 | XS1663017850 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 206,500,000 Class A Senior Secured Floating Rate CM Voting Notes due 17 October 2030 | XS1663011499 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 206,500,000 Class A Senior Secured Floating RateCM Non-Voting Notes due 17 October 2030 | XS1663012893 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Exchangeable Notes due 17 October 2030 | XS1663018155 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 17 October 2030 | XS1663016456 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 17 October 2030 | XS1663012208 | 12/Oct/2017 | Listed | 17/Oct/2030 |

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|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 17 October 2030 | XS1663018668 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 17 October 2030 | XS1663018072 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 17 October 2030 | XS1663014162 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class B-1 Senior Secured Floating Rate CM Voting Notes due 17 October 2030 | XS1663011903 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 37,000,000 Subordinated Notes due 17 October 2030 | XS1663019120 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 11,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (144A) | XS1713466735 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 11,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) | XS1713466909 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (144A) | XS1713464870 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (Reg S) | XS1713465091 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes (144A) | XS1713465257 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes (Reg S) | XS1713465174 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes (144A) | XS1713465331 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes (Reg S) | XS1713465505 | 25/May/2018 | Listed | 20/Apr/2032 |

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|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 20,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (144A) | XS1713467204 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 20,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (Reg S) | XS1713467469 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 20,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes (144A) | XS1713467386 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 20,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes (Reg S) | XS1713467543 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 20,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes (144A) | XS1713467899 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 20,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes (Reg S) | XS1713467626 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 207,600,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (144A) | XS1713469242 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 207,600,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (Reg S) | XS1713469598 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 207,600,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes (144A) | XS1713469325 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 207,600,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes (Reg S) | XS1713469671 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 207,600,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Voting Notes (144A) | XS1713469838 | 25/May/2018 | Listed | 20/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 207,600,000 Class A Senior Secured Floating Rate Notes due 2032 -CM Voting Notes (Reg S) | XS1713469754 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (144A) | XS1713468608 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (Reg S) | XS1713468863 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes (144A) | XS1713468780 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes (Reg S) | XS1713468947 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes (144A) | XS1713469168 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes (Reg S) | XS1713469085 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 23.800.000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) | XS1713467030 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 23.800.000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (144A) | XS1713467113 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (144A) | XS1713467972 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (Reg S) | XS1713468277 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes (144A) | XS1713468194 | 25/May/2018 | Listed | 20/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes (Reg S) | XS1713468350 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes (144A) | XS1713468517 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 -CM Voting Notes (Reg S) | XS1713468434 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 35,000,000 Subordinated Notes due 2032 (144A) | XS1713466651 | 25/May/2018 | Listed | 20/Apr/2032 |
| BAIN CAPITAL EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 35,000,000 Subordinated Notes due 2032 (Reg S) | XS1713466818 | 25/May/2018 | Listed | 20/Apr/2032 |
| BALDER FINLAND OYJ | Series 1 - EUR 550,000,000 1.000 per cent. Notes due 2029 | XS2288925568 | 20/Jan/2021 | Listed | 20/Jan/2029 |
| BALDER FINLAND OYJ | Series 1 - Issue of EUR 50,000,000 1.000 per cent. Notes due 2029. | XS2339775434 | 06/May/2021 | Listed | 20/Jan/2029 |
| BALDER FINLAND OYJ | Series 2 - Issue of EUR 500,000,000 1.375 per cent. Notes due 2030 | XS2345315142 | 24/May/2021 | Listed | 24/May/2030 |
| BALDER FINLAND OYJ | Series 4 - Issue of EUR 500,000,000 1.000 per cent. Notes due 2027 | XS2432565005 | 18/Jan/2022 | Listed | 18/Jan/2027 |
| BALDER FINLAND OYJ | Series 5 - Issue of EUR 500,000,000 2.000 per cent. Notes due 2031 | XS2432565187 | 18/Jan/2022 | Listed | 18/Jan/2031 |
| BANCA IFIS S.P.A. | Series 1 - Issue of EUR 400,000,000 4.500% Tier 2 Subordinated Callable Notes due 17 October 2027 | XS1700435453 | 17/Oct/2017 | Listed | 17/Oct/2027 |
| BANCA IFIS S.P.A. | Series 4 - Issue of €110,000,000 5.875 per cent. Senior Notes due 22 December 2026 | XS2569287795 | 22/Dec/2022 | Listed | 22/Dec/2026 |
| BANCA IFIS S.P.A. | Series 5 - Issue of EUR 300,000,000 Senior Notes due 19 January 2027 | XS2577518488 | 19/Jan/2023 | Listed | 19/Jan/2027 |
| BANCA TRANSILVANIA S.A. | Series 1 - EUR 790,000,000 Non-Preferred Eligible Notes due 27 April 2027 | XS2616733981 | 27/Apr/2023 | Listed | 27/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCA TRANSILVANIA S.A. | Series 1 - Issue of EUR 500,000,000 Non-Preferred Eligible Sustainable Notes due 7 December 2028 | XS2724401588 | 07/Dec/2023 | Listed | 07/Dec/2028 |
| BANCA TRANSILVANIA S.A. | Series 2 - Issue of EUR 700,000,000 Non-Preferred Eligible Sustainable Notes due 30 September 2030 | XS2908597433 | 30/Sep/2024 | Listed | 30/Sep/2030 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 145 - Issue of EUR 1,000,000,000 per cent. Tier 2 Subordinated Notes due 10 February 2027 | XS1562614831 | 11/Apr/2019 | Listed | 10/Feb/2027 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 146 - Issue of EUR 165,000,000 4.00 per cent. Tier 2 Subordinated Notes due 24 February 2032 | XS1569874503 | 11/Apr/2019 | Listed | 24/Feb/2032 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 147 - Issue of EUR 53,400,000 Fixed to Floating Tier 2 Subordinated Notes due 16 March 2027 | XS1579039006 | 11/Apr/2019 | Listed | 16/Mar/2027 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 148 - Issue of USD 120,000,000 5.700 per cent. Tier 2 Subordinated Notes due 31 March 2032 | XS1587857498 | 11/Apr/2019 | Listed | 31/Mar/2032 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 150 - Issue of EUR 150,000,000 2.541 per cent. Tier 2 Subordinated Notes due 24 May 2027 | XS1615674261 | 11/Apr/2019 | Listed | 24/May/2027 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 151 - Issue of CHF 20,000,000 1.600 per cent. Tier 2 Subordinated Notes due 24 May 2027 | XS1615673701 | 11/Apr/2019 | Listed | 24/May/2027 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 153 - Issue of EUR 140,000,000 1.72 per cent. Senior Non-Preferred Notes due 10 May 2028 | XS1712061032 | 11/Apr/2019 | Listed | 10/May/2028 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 156 - Issue of EUR 1,000,000,000 1.375 per cent. Senior Non-Preferred Green Bonds due 14 May 2025 | XS1820037270 | 11/Apr/2019 | Listed | 14/May/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 157 - Issue of USD 300,000,000 5.250 per cent. Tier 2 Subordinated Notes due 29 May 2033 | XS1824263260 | 11/Apr/2019 | Listed | 29/May/2033 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 160 - Issue of EUR 1,000,000,000 1.000 per cent. Senior Non-Preferred Green Notes due June 2026 | XS2013745703 | 21/Jun/2019 | Listed | 21/Jun/2026 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 162 - Issue of EUR 1,000,000,000 0.375 per cent. Senior Preferred Notes due November 2026 | XS2079713322 | 15/Nov/2019 | Listed | 15/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 163 - Issue of EUR 1,250,000,000 0.500 per cent. Senior Non-Preferred Notes due January 2027 | XS2101349723 | 14/Jan/2020 | Listed | 14/Jan/2027 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 164 - Issue of EUR 1,000,000,000 1.00% Callable Subordinated Tier 2 Notes due January 2030 | XS2104051433 | 16/Jan/2020 | Listed | 16/Jan/2030 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 166 - Issue of EUR 1,000,000,000 0.750 per cent. Senior Preferred Social Notes due June 2025 | XS2182404298 | 04/Jun/2020 | Listed | 04/Jun/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 167 - Issue of £300,000,000 Fixed Reset Subordinated Tier 2 Notes due July 2031 | XS2206805769 | 15/Jul/2020 | Listed | 15/Jul/2031 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 168 - Issue of EUR 1,000,000,000 Senior Preferred Fixed to Floating Notes due March 2027 | XS2322289385 | 24/Mar/2021 | Listed | 24/Mar/2027 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 171 - Issue of EUR 1,000,000,000 Senior Non-Preferred Notes due January 2029 | XS2430998893 | 14/Jan/2022 | Listed | 14/Jan/2029 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 173 - Issue of EUR 1,250,000,000 1.750 per cent. Senior Preferred Notes due November 2025 | XS2485259241 | 26/May/2022 | Listed | 26/Nov/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 174 - Issue of EUR 500,000,000 Senior Preferred Notes due November 2025 | XS2485259670 | 26/May/2022 | Listed | 26/Nov/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 176 - EUR 1,250,000,000 3.375 per cent. Senior Preferred Notes due September 2027 | XS2534785865 | 20/Sep/2022 | Listed | 20/Sep/2027 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 177 - Issue of EUR 100,000,000 4.250 per cent. Senior Preferred Notes due 11 October 2034 | XS2540780421 | 11/Oct/2022 | Listed | 11/Oct/2034 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 178 - EUR 1,250,000,000 4.375 per cent. Senior Preferred Green Notes due 11 October 2029 | XS2545206166 | 14/Oct/2022 | Listed | 14/Oct/2029 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 181 - EUR 1,000,000,000 Senior Non-Preferred Notes due 13 January 2031 | XS2573712044 | 13/Jan/2023 | Listed | 13/Jan/2031 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 182 - Issue of EUR 1,000,000,000 Senior Preferred Notes due May 2026 | XS2620201421 | 10/May/2023 | Listed | 10/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 183 - Issue of EUR 750,000,000 5.75 per cent. Callable Subordinated Tier 2 Notes due September 2033 | XS2636592102 | 15/Jun/2023 | Listed | 15/Sep/2033 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 184 - Issue of GBP 300,000,000 Fixed Rate Resettable Subordinated Tier 2 Notes due November 2033 | XS2674597468 | 31/Aug/2023 | Listed | 30/Nov/2033 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 185 - Issue of EUR 1,250,000,000 Senior Preferred Notes due 15 January 2034 | XS2747065030 | 15/Jan/2024 | Listed | 15/Jan/2034 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 187 - Issue of EUR 1,000,000,000 Senior Preferred Green Notes due 26 March 2031 | XS2790910272 | 26/Mar/2024 | Listed | 26/Mar/2031 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 188, Tranche 1 - Issue of EUR 1,000,000,000 Senior Preferred Notes due June 2027 | XS2835902839 | 07/Jun/2024 | Listed | 07/Jun/2027 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 189, Tranche 1 - Issue of EUR 750,000,000 3.625 per cent. Senior Preferred Notes due June 2030 | XS2835902243 | 07/Jun/2024 | Listed | 07/Jun/2030 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 190 - Issue of EUR 1,000,000,000 4.375 per cent. Callable Subordinated Tier 2 Notes due 29 August 2036 | XS2889406497 | 29/Aug/2024 | Listed | 29/Aug/2036 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 597 - Issue of €20,000,000 due 13th Jan 2025 | XS2727601283 | 15/Jan/2024 | Listed | 13/Jan/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 598 - Issue of €20,000,000 due 27th November 2024 | XS2729166160 | 29/Nov/2023 | Listed | 27/Nov/2024 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 601 - Issue of €143,000,000 due 02nd December 2024 | XS2731291972 | 05/Dec/2023 | Listed | 02/Dec/2024 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 603 - $10,000,000 due 3rd December 2024 | XS2731505793 | 05/Dec/2023 | Listed | 03/Dec/2024 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 604 - Issue of €40,000,000 due 04th December 2024 | XS2732231696 | 06/Dec/2023 | Listed | 04/Dec/2024 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 605 - Issue of €53,000,000 Euro Commercial Paper due 12 December 2024 | XS2736472528 | 15/Dec/2023 | Listed | 12/Dec/2024 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 612 - Series 612: €50,000,000 due 17th January 2025 | XS2753446561 | 19/Jan/2024 | Listed | 17/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 614 - Issue of $50,000,000 Euro Commercial Paper Notes due 22nd January 2025 | XS2756520594 | 25/Jan/2024 | Listed | 22/Jan/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 616 - Issue of €9,000,000 due 27th January 2025 | XS2758909878 | 30/Jan/2024 | Listed | 27/Jan/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 617 - Issue of €35,000,000 Euro Commercial Paper due 14 January 2025 | XS2763631236 | 06/Feb/2024 | Listed | 14/Jan/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 621 - Issue of €13,000,000 Euro Commercial Paper Notes due 14th February 2025 | XS2770510100 | 19/Feb/2024 | Listed | 14/Feb/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 622 - Issue of $60,000,000 Euro-Commercial paper Notes due 18th February 2025 | XS2773057125 | 21/Feb/2024 | Listed | 18/Feb/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 623 - Issue of $50,000,000 Euro-Commercial Paper Notes due 20th February 2025 | XS2774558972 | 22/Feb/2024 | Listed | 20/Feb/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 624 - Issue of €38,000,000 Euro-Commercial Paper Notes due 26th February 2025 | XS2777619805 | 28/Feb/2024 | Listed | 26/Feb/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 625 - Issue of €25,000,000 Euro Commercial Paper Notes due 27th February 2025 | XS2778131651 | 29/Feb/2024 | Listed | 27/Feb/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 627 - Issue of €13,000,000 Euro-Commercial Paper Notes due 03rd Dec 2024 | XS2783603421 | 11/Mar/2024 | Listed | 03/Dec/2024 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 629 - Issue of $50,000,000 Euro Commercial Paper due 11 April 2025 | XS2804565948 | 15/Apr/2024 | Listed | 11/Apr/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 631 & Series 630 - 17/04/2024, 15:11 - Issue of $60,000,000 due 14th April 2025 | XS2805349789 | 17/Apr/2024 | Listed | 14/Apr/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 632 - Issue of $70,000,000 due 24th April 2025 | XS2811956890 | 26/Apr/2024 | Listed | 24/Apr/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 633 - $80,000,000 due 28th April 2025 | XS2813792830 | 30/Apr/2024 | Listed | 28/Apr/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 635 - Issue of €70,000,000 due 15th November 2024 | XS2816820083 | 07/May/2024 | Listed | 15/Nov/2024 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 636 - Issue of €10,000,000 due 10th February 2025 | XS2821712952 | 13/May/2024 | Listed | 10/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 637 - Series 637 Issue of $70,000,000 due 23rd May 2025 | XS2831188946 | 24/May/2024 | Listed | 23/May/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 638 - Issue of €107,300,000 due 30th May 2025 | XS2836715263 | 31/May/2024 | Listed | 30/May/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 639 - Issue of $60,000,000 due 02nd June 2025 | XS2837237630 | 03/Jun/2024 | Listed | 02/Jun/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 640 - Issue of $55,000,000 due 04th June 2025 | XS2838497670 | 05/Jun/2024 | Listed | 04/Jun/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 641 - Issue of $50,000,000 due 05th June 2025 | XS2838964554 | 06/Jun/2024 | Listed | 05/Jun/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 642 - Issue of $50,000,000 due 07th June 2025 | XS2840025394 | 07/Jun/2024 | Listed | 07/May/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 643 - Issue of €21,000,000 due 12th May 2025 | XS2852041602 | 25/Jun/2024 | Listed | 12/May/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 644 - Issue of €56,000,000 due 04th July 2025 | XS2858039931 | 05/Jul/2024 | Listed | 04/Jul/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 645 - Issue of $100,000,000 Euro Commercial Paper due 10th July 2025 | XS2861022981 | 17/Jul/2024 | Listed | 10/Jul/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 646 - Issue of $10,000,000 due 13th Jan 2025 | XS2861129869 | 17/Jul/2024 | Listed | 13/Jan/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 647 - Issue of $100,000,000 due 22nd July 2025 | XS2868946745 | 24/Jul/2024 | Listed | 22/Jul/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 648 - Issue of €56,000,000 due 26th Nov 2024 | XS2870885154 | 30/Jul/2024 | Listed | 26/Nov/2024 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 649 - Issue of $100,000,000 Euro Commercial Paper due 31st July 2025 | XS2873319755 | 01/Aug/2024 | Listed | 31/Jul/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 650 - Issue of €20,000,000 due 11th Aug 2025 | XS2881622042 | 13/Aug/2024 | Listed | 11/Aug/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 651 - Issue of EUR 50,000,000 Euro Commercial Paper Note Due 21.11.2024 | XS2891695129 | 27/Aug/2024 | Listed | 21/Nov/2024 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 652 - Issue of USD 100,000,000 Euro Commercial Paper Notes Due 29.08.2025 | XS2895713290 | 30/Aug/2024 | Listed | 29/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 653 - Issue of EUR 65,000,000 Euro Commercial Paper Notes Due 05.03.2025 | XS2898890863 | 05/Sep/2024 | Listed | 05/Mar/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 654 - Issue of $25,000,000 due 10th Sep 2025 | XS2901895438 | 11/Sep/2024 | Listed | 10/Sep/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 655 - Issue of USD 20,000,000 Euro Commercial Paper Notes Due 18th September 2025 | XS2907116144 | 19/Sep/2024 | Listed | 18/Sep/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 656 - Series 656 €100,000,000 due 20th Jan 2025 | XS2908591071 | 08/Oct/2024 | Listed | 20/Jan/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 657 - Issue of $100,000,000 Euro Commercial Paper Notes Due 26.09.2025 | XS2911834682 | 07/Oct/2024 | Listed | 26/Sep/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 658 - Issue of €35,000,000 Euro-Commercial Paper Notes due 2 April 2025 | XS2914160044 | 02/Oct/2024 | Listed | 02/Apr/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 659 - Issue of $200,000,000 due 03rd Apr 2025 | XS2914762872 | 03/Oct/2024 | Listed | 03/Apr/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 660 - Issue of $70,000,000 due 21st Oct 2025 | XS2927521646 | 22/Oct/2024 | Listed | 21/Oct/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 661 - Issue of $500,000,000 due 23rd Apr 2025 | XS2928524524 | 23/Oct/2024 | Listed | 23/Apr/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 662 - Issue of $550,000,000 Euro Commercial Paper due 07th Aug 2025 | XS2937254113 | 07/Nov/2024 | Listed | 07/Aug/2025 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 663 - Issue of $55,000,000 due 07th November 2025 | XS2938740268 | 08/Nov/2024 | Listed | 07/Nov/2025 |
| BANCO COMERCIAL PORTUGUES S.A. | EUR 2,000,000,000 Floating Rate Covered Bonds due 29 October 2026 | PTBCSFOE0024 | 15/Apr/2019 | Listed | 29/Oct/2026 |
| BANCO COMERCIAL PORTUGUES S.A. | EUR 2,200,000,000 Floating Rate Covered Bonds due 18 October 2029 | PTBIPGOE0061 | 15/Apr/2019 | Listed | 18/Oct/2029 |
| BANCO COMERCIAL PORTUGUES S.A. | EUR 4,000,000,000 Floating Rate Covered Bonds due 23 April 2026 | PTBCQLOE0036 | 15/Apr/2019 | Listed | 23/Apr/2026 |
| BANCO COMERCIAL PORTUGUES S.A. | Series 854 - Issue of EUR 166,300,000 Subordinated Fixed Rate Reset Notes due 7 December 2027 | PTBCPWOM0034 | 07/Dec/2017 | Listed | 07/Dec/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO COMERCIAL PORTUGUES S.A. | Series 855 - Issue of EUR 450,000,000 Subordinated Fixed Rate Reset Notes due 27 March 2030 | PTBIT3OM0098 | 27/Sep/2019 | Listed | 27/Mar/2030 |
| BANCO COMERCIAL PORTUGUES S.A. | Series 856 - Issue of EUR 500,000,000 Senior Preferred Fixed to Floating Rate Notes due 2027 | PTBCPHOM0066 | 12/Feb/2021 | Listed | 12/Feb/2027 |
| BANCO COMERCIAL PORTUGUES S.A. | Series 857 - Issue of EUR 500,000,000 Social Senior Preferred Fixed to Floating Rate Notes due 2028 | PTBCPEOM0069 | 07/Oct/2021 | Listed | 07/Apr/2028 |
| BANCO COMERCIAL PORTUGUES S.A. | Series 858 - EUR 300,000,000 Subordinated Fixed Rate Reset Notes due 17 May 2032 | PTBCPGOM0067 | 17/Nov/2021 | Listed | 17/May/2032 |
| BANCO COMERCIAL PORTUGUES S.A. | Series 860 - Issue of EUR133,700,000 Subordinated Fixed Rate Reset Notes due 2033 | PTBCPJOM0056 | 05/Dec/2022 | Listed | 05/Mar/2033 |
| BANCO COMERCIAL PORTUGUES S.A. | Series 861 - Issue of EUR500,000,000 Senior Preferred Fixed to Floating Rate Notes due October 2026 | PTBCP2OM0058 | 02/Oct/2023 | Listed | 02/Oct/2026 |
| BANCO COMERCIAL PORTUGUES S.A. | Series 862 - Issue of EUR500,000,000 Senior Preferred Fixed to Floating Rate Notes due October 2029 | PTBCPCOM0004 | 21/Oct/2024 | Listed | 21/Oct/2029 |
| BANCO DE CRÉDITO SOCIAL COOPERATIVO, S.A. | Series 2 - Issue of EUR 600,000,000 Tier 2 Subordinated Fixed Reset Notes due 27 November 2031 | XS2332590632 | 27/May/2021 | Listed | 27/Nov/2031 |
| BANCO DE CRÉDITO SOCIAL COOPERATIVO, S.A. | Series 3 - Issue of EUR 500,000,000 Ordinary Senior Notes due March 2028 | XS2383811424 | 09/Sep/2021 | Listed | 09/Mar/2028 |
| BANCO DE CRÉDITO SOCIAL COOPERATIVO, S.A. | Series 4 - Issue of EUR 500,000,000 Fixed Reset Social Ordinary Senior Notes due September 2026 | XS2535283548 | 22/Sep/2022 | Listed | 22/Sep/2026 |
| BANCO DE CRÉDITO SOCIAL COOPERATIVO, S.A. | Series 5 - Issue of EUR 650,000,000 Fixed Reset Green Ordinary Senior Notes due September 2029 | XS2679904768 | 14/Sep/2023 | Listed | 14/Sep/2029 |
| BANCO DE CRÉDITO SOCIAL COOPERATIVO, S.A. | Series 7 - Issue of EUR 500,000,000 Fixed Reset Ordinary Senior Notes due September 2030 | XS2893180039 | 03/Sep/2024 | Listed | 03/Sep/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO DE SABADELL, S.A. | Series 1 - Issue of EUR 500,000,000 0.875 per cent. Senior Non Preferred Fixed Reset Notes due 16 June 2028 | XS2353366268 | 16/Jun/2021 | Listed | 16/Jun/2028 |
| BANCO DE SABADELL, S.A. | Series 1 - Issue of EUR 500,000,000 5.375 per cent. Senior Non Preferred Fixed Reset Notes due 8 September 2026 | XS2528155893 | 08/Sep/2022 | Listed | 08/Sep/2026 |
| BANCO DE SABADELL, S.A. | Series 1 - Issue of EUR 500000000 5.625 per cent. Subordinated Notes due 06th May 2026 | XS1405136364 | 06/May/2016 | Listed | 06/May/2026 |
| BANCO DE SABADELL, S.A. | Series 1 - Issue of EUR 750,000,000 5.000 per cent. Ordinary Senior Fixed Reset Notes due 7 June 2029 | XS2598331242 | 07/Jun/2023 | Listed | 07/Jun/2029 |
| BANCO DE SABADELL, S.A. | Series 1 - Issue of GBP 450,000,000 5.000 per cent. Ordinary Senior Fixed Rate Notes due 13 October 2029 | XS2898158485 | 13/Sep/2024 | Listed | 13/Oct/2029 |
| BANCO DE SABADELL, S.A. | Series 2 - Issue of EUR 1,000,000,000 0.875 per cent. Ordinary Senior Notes due 22 July 2025 | XS2028816028 | 22/Jul/2019 | Listed | 22/Jul/2025 |
| BANCO DE SABADELL, S.A. | Series 2 - Issue of EUR 500,000,000 1.125 per cent. Ordinary Senior Fixed Reset Notes due 11 March 2027 | XS2228245838 | 11/Sep/2020 | Listed | 11/Mar/2027 |
| BANCO DE SABADELL, S.A. | Series 2 - Issue of EUR 750,000,000 2.625 per cent. Senior Non Preferred Fixed Reset Notes due 24 March 2026 | XS2455392584 | 24/Mar/2022 | Listed | 24/Mar/2026 |
| BANCO DE SABADELL, S.A. | Series 2 - Issue of EUR 750,000,000 5.125 per cent. Ordinary Senior Fixed Reset Notes due 10 November 2028 | XS2553801502 | 10/Nov/2022 | Listed | 10/Nov/2028 |
| BANCO DE SABADELL, S.A. | Series 2 - Issue of EUR 750,000,000 5.500 per cent. Senior Non Preferred Fixed Reset Notes due 8 September 2029 | XS2677541364 | 08/Sep/2023 | Listed | 08/Sep/2029 |
| BANCO DE SABADELL, S.A. | Series 3 - Issue of EUR 120,000,000 Ordinary Senior Floating Rate Notes due 15 May 2025 | XS2243903510 | 15/Oct/2020 | Listed | 15/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO DE SABADELL, S.A. | Series 3 - Issue of EUR 500,000,000 1.125 per cent. Senior Non Preferred Notes due 27 March 2025 | XS2055190172 | 27/Sep/2019 | Listed | 27/Mar/2025 |
| BANCO DE SABADELL, S.A. | Series 3 - Issue of EUR 75,000,000 5.50 per cent. Senior Non Preferred Fixed Reset Notes due 23 November 2032 | XS2560673829 | 23/Nov/2022 | Listed | 23/Nov/2032 |
| BANCO DE SABADELL, S.A. | Series 3 - Issue of EUR 750,000,000 4.000 per cent. Ordinary Senior Fixed Reset Notes due 15 January 2030 | XS2745719000 | 15/Jan/2024 | Listed | 15/Jan/2030 |
| BANCO DE SABADELL, S.A. | Series 4 - Issue of EUR 500,000,000 2.500 per cent. Tier 2 Subordinated Fixed Reset Notes due 15 April 2031 | XS2286011528 | 15/Jan/2021 | Listed | 15/Apr/2031 |
| BANCO DE SABADELL, S.A. | Series 4 - Issue of EUR 500,000,000 4.250 per cent. Senior Non Preferred Fixed Reset Notes due 13 September 2030 | XS2782109016 | 13/Mar/2024 | Listed | 13/Sep/2030 |
| BANCO DE SABADELL, S.A. | Series 4 - Issue of EUR 750,000,000 5.25 per cent. Senior Non Preferred Fixed Reset Notes due 7 February 2029 | XS2583203950 | 07/Feb/2023 | Listed | 07/Feb/2029 |
| BANCO DE SABADELL, S.A. | Series 5 - Issue of EUR 300,000,000 2.0 per cent. Tier 2 Subordinated Fixed Reset Notes due 17 January 2030 | XS2102931677 | 17/Jan/2020 | Listed | 17/Jan/2030 |
| BANCO DE SABADELL, S.A. | Series 5 - Issue of EUR 500,000,000 5.125 per cent. Tier 2 Subordinated Fixed Reset Notes due 27 June 2034 | XS2791973642 | 27/Mar/2024 | Listed | 27/Jun/2034 |
| BANCO DE SABADELL, S.A. | Series 5 - Issue of EUR 500,000,000 6.000 per cent. Tier 2 Subordinated Fixed Reset Notes due 16 August 2033 | XS2588884481 | 16/Feb/2023 | Listed | 16/Aug/2033 |
| BANCO DI DESIO E DELLA BRIANZA S.P.A. | Series 2 - Issue of EUR 500,000,000 Fixed Rate Covered Bonds due 24 July 2026 | IT0005380446 | 24/Jul/2019 | Listed | 24/Jul/2026 |
| BANCO DI DESIO E DELLA BRIANZA S.P.A. | Series 3 - Issue of Euro 100,000,000 Fixed Rate Covered Bonds due 20 January 2031 | IT0005433682 | 20/Jan/2021 | Listed | 20/Jan/2031 |
| BANCO DI DESIO E DELLA BRIANZA S.P.A. | Series 4 - Euro 500,000,000 Fixed Rate Covered Bonds due 13 March 2028 | IT0005561250 | 13/Sep/2023 | Listed | 13/Mar/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO DI DESIO E DELLA BRIANZA S.P.A. | Series 5 - Issue of Euro 500,000,000 Fixed Rate Covered Bonds due 10 September 2029 | IT0005610941 | 10/Sep/2024 | Listed | 10/Sep/2029 |
| BANCO SANTANDER, S.A. | Series 129 - Issue of EUR 1,000,000,000 1.00 per cent. Fixed Rate Senior Non-Preferred Instruments due November 2031 | XS2404651163 | 04/Nov/2021 | Listed | 04/Nov/2031 |
| BANCO SANTANDER, S.A. | 33-Senior Non Preferred - Issue of EUR 50,000,000 Fixed Rate Instruments due 5 June 2028. | XS1725890146 | 05/Dec/2017 | Listed | 05/Jun/2028 |
| BANCO SANTANDER, S.A. | ECP Serie 4554 - Issue of EUR 40,000,000 due January 20, 2025 Discount Note | XS2866506608 | 18/Jul/2024 | Listed | 20/Jan/2025 |
| BANCO SANTANDER, S.A. | ECP Series 4550 - Issue of USD 25,000,000 Euro-Commercial Paper Discount Note due 13 March 2025 | XS2843741344 | 13/Jun/2024 | Listed | 13/Mar/2025 |
| BANCO SANTANDER, S.A. | ECP Series 4551 - Issue of EUR 40,000,000 Euro-Commercial Paper Discount Note due 23 May 2025 | XS2852048524 | 25/Jun/2024 | Listed | 23/May/2025 |
| BANCO SANTANDER, S.A. | ECP Series 4552 - ECP Series 4552 | XS2854994535 | 01/Jul/2024 | Listed | 02/Dec/2024 |
| BANCO SANTANDER, S.A. | ECP Series 4555 - Issue of EUR 15,000,000 Euro-Commercial Paper Discount Note due 21 July 2025 | XS2868196994 | 22/Jul/2024 | Listed | 21/Jul/2025 |
| BANCO SANTANDER, S.A. | ECP Series 4556 - Issue of EUR 15,000,000 Euro-Commercial Paper Discount Note due 22 July 2025 | XS2868772141 | 23/Jul/2024 | Listed | 22/Jul/2025 |
| BANCO SANTANDER, S.A. | ECP Series 4557 - Issue of EUR 200,000,000 Euro Commercial Paper Notes due July 25, 2025 | XS2870862534 | 26/Jul/2024 | Listed | 25/Jul/2025 |
| BANCO SANTANDER, S.A. | ECP Series 4631 - Issue of EUR 57,000,000 Euro Commercial Paper due August 11, 2025 | XS2939297771 | 11/Nov/2024 | Listed | 11/Aug/2025 |
| BANCO SANTANDER, S.A. | ECP Series 4633 - Issue of EUR 20,000,000 Euro-Commercial Paper due November 13, 2025 | XS2942384418 | 14/Nov/2024 | Listed | 13/Nov/2025 |
| BANCO SANTANDER, S.A. | ECP Series 4635 - ECP Series 4635 | XS2942605366 | 14/Nov/2024 | Listed | 12/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | ECP Series 4636 - Issue of EUR 50,000,000 due August 15, 2025 Discount Note | XS2943610225 | 15/Nov/2024 | Listed | 15/Aug/2025 |
| BANCO SANTANDER, S.A. | Serie 4,612 - Issue of EUR 200,000,000 Euro-Commercial Paper Discount Note due 16 June 2025 | XS2922760280 | 16/Oct/2024 | Listed | 16/Jun/2025 |
| BANCO SANTANDER, S.A. | Serie 4,619 - Issue of EUR 10,000,000 Euro-Commercial Paper Discount Note due 21 October 2025 | XS2927529383 | 22/Oct/2024 | Listed | 21/Oct/2025 |
| BANCO SANTANDER, S.A. | Serie 4560 ECP - Issue of EUR 50,000,000 Euro-Commercial Paper Discount Note due 30 July 2025 | XS2872714840 | 31/Jul/2024 | Listed | 30/Jul/2025 |
| BANCO SANTANDER, S.A. | Serie 4565 - Issue of EUR 20,000,000 Euro-Commercial Paper Discount Note due 06 February 2025 | XS2876390159 | 06/Aug/2024 | Listed | 06/Feb/2025 |
| BANCO SANTANDER, S.A. | Serie 4567 - Issue of EUR 20,000,000 Euro-Commercial Paper Discount Note due 07 April 2025 | XS2876588349 | 06/Aug/2024 | Listed | 07/Apr/2025 |
| BANCO SANTANDER, S.A. | Serie 4570 - Issue of EUR 10,000,000 due February 07, 2025 Discount Note | XS2877151451 | 07/Aug/2024 | Listed | 07/Feb/2025 |
| BANCO SANTANDER, S.A. | Serie 4575 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Note Due due 23 July 2025 | XS2889353194 | 23/Aug/2024 | Listed | 23/Jul/2025 |
| BANCO SANTANDER, S.A. | Serie 4583 - Issue of EUR 100,000,000 Euro-Commercial Paper Notes due September 10, 2024 | XS2901881214 | 11/Sep/2024 | Listed | 10/Sep/2025 |
| BANCO SANTANDER, S.A. | Serie 4594 - Issue of EUR 10,000,000 Euro-Commercial Paper Discount Note due 30 June 2025 | XS2912233892 | 30/Sep/2024 | Listed | 30/Jun/2025 |
| BANCO SANTANDER, S.A. | Serie 4599 - Issue of EUR 100,000,000 Euro-Commercial Paper Discount Note due 02 October 2025 | XS2914760405 | 03/Oct/2024 | Listed | 02/Oct/2025 |
| BANCO SANTANDER, S.A. | Serie 4600 ECP - Serie 4600 ECP | XS2914759142 | 03/Oct/2024 | Listed | 03/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 110 – Senior Non-Preferred - Issue of GBP 600,000,000 1.50 per cent. Fixed Rate Senior Non-Preferred Instruments due 14 April 2026 | XS2331739750 | 14/Apr/2021 | Listed | 14/Apr/2026 |
| BANCO SANTANDER, S.A. | Series 204 – Senior Preferred - Issue of USD 40, 000,000 Floating Rate Ordinary Senior Instruments due December 2028 under the €50,000,000,000 Programme for the Issuance of Debt Instruments | XS2737256953 | 22/Dec/2023 | Listed | 22/Dec/2028 |
| BANCO SANTANDER, S.A. | Series 101 – Ordinary Senior - Issue of EUR 1,250,000,000 0.200 per cent. Ordinary Senior Instruments due 11 February 2028 | XS2298304499 | 11/Feb/2021 | Listed | 11/Feb/2028 |
| BANCO SANTANDER, S.A. | Series 102 - Senior Non Preferred - Issue of EUR 25,000,000 Floating Rate Senior Non Preferred Instruments due January 2026 Tranche 2 | XS2305427754 | 22/Feb/2021 | Listed | 29/Jan/2026 |
| BANCO SANTANDER, S.A. | Series 102 - Senior Non Preferred - Issue of EUR 375,000,000 Floating Rate Senior Non Prefered Instrument due January 2026 | XS2293577354 | 29/Jan/2021 | Listed | 29/Jan/2026 |
| BANCO SANTANDER, S.A. | Series 103- Ordinary Senior - Issue of NOK 1,000,000,000 2.327 per cent. Ordinary Senior Instruments due March 2033 | XS2306848123 | 03/Mar/2021 | Listed | 03/Mar/2033 |
| BANCO SANTANDER, S.A. | Series 104 - Ordinary Senior Instruments (senior preferred, unsecured) - Issue of EUR 25,000,000 0.100 per cent. Ordinary Senior Instruments due 1 September 2026 | XS2308763635 | 03/Mar/2021 | Listed | 01/Sep/2026 |
| BANCO SANTANDER, S.A. | Series 105 - Senior Non-Preferred - Issue of CZK 774,000,000 1.65 per cent. Senior Non-Preferred Instruments due March 2026 | XS2309437452 | 04/Mar/2021 | Listed | 04/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 108-Ordinary Senior - Issue of USD 30,000 000 2.21 per cent. Ordinary Senior Instruments due March 2031 | XS2312270163 | 12/Mar/2021 | Listed | 12/Mar/2031 |
| BANCO SANTANDER, S.A. | Series 109 – Senior Non-Preferred - Issue of EUR 1,000,000,000 Fixed to Floating Rate Senior Non-Preferred Instruments due March 2027 | XS2324321285 | 24/Mar/2021 | Listed | 24/Mar/2027 |
| BANCO SANTANDER, S.A. | Series 111 – Senior Non Preferred - Issue of RON 125,000,000 Floating Rate Senior Non Preferred Instruments due April 2026 | XS2334864266 | 27/Apr/2021 | Listed | 27/Apr/2026 |
| BANCO SANTANDER, S.A. | Series 113 – Senior Non-Preferred - Issue of RON 130,000,000 3.20 per cent. Fixed Rate Senior Non-Preferred Instruments due 7 June 2028 | XS2348242368 | 07/Jun/2021 | Listed | 07/Jun/2028 |
| BANCO SANTANDER, S.A. | Series 116 – Senior Non-Preferred - Issue of EUR 1,000,000,000 Fixed to Fixed Rate Senior Non-Preferred Instruments due June 2029 | XS2357417257 | 24/Jun/2021 | Listed | 24/Jun/2029 |
| BANCO SANTANDER, S.A. | Series 119 – Senior Non-Preferred - Issue of CZK 774,000,000 2.35 per cent. Fixed Rate Senior Non-Preferred Instruments due 21 | XS2385133751 | 21/Sep/2021 | Listed | 21/Sep/2026 |
| BANCO SANTANDER, S.A. | Series 120 - Issue of EUR 205,000,000 1.00 per cent. Senior Non-Preferred Instruments due October 2033 | XS2392951344 | 01/Oct/2021 | Listed | 01/Oct/2033 |
| BANCO SANTANDER, S.A. | Series 121 - Issue of GBP 850,000,000 Tier 2 Subordinated Instruments due 4 October 2032 | XS2393518597 | 04/Oct/2021 | Listed | 04/Oct/2032 |
| BANCO SANTANDER, S.A. | Series 122 – Senior Non-Preferred - Issue of EUR 25,000,000 0.79 per cent. Senior Non-Preferred Instruments due September 2031 | XS2392916941 | 30/Sep/2021 | Listed | 30/Sep/2031 |
| BANCO SANTANDER, S.A. | Series 123 - Issue of EUR 65,000,000 1.02 per cent. Senior Non-Preferred Instruments due January 2034 | XS2392963786 | 04/Oct/2021 | Listed | 04/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 124 – Senior Preferred - Issue of NZD 42,000,000 3.252 per cent. Fixed Rate Ordinary Senior Instruments due 1 October | XS2392988189 | 01/Oct/2021 | Listed | 01/Oct/2031 |
| BANCO SANTANDER, S.A. | Series 126 – Senior Non Preferred - Issue of RON 180,000,000 Floating Rate Senior Non Preferred Instruments due October 2026 | XS2400457888 | 26/Oct/2021 | Listed | 26/Oct/2026 |
| BANCO SANTANDER, S.A. | Series 127 – Senior Non-Preferred - Issue of RON 193,000,000 4.88 per cent. Fixed Rate Senior Non-Preferred Instruments due 26 October 2026 | XS2401160226 | 26/Oct/2021 | Listed | 26/Oct/2026 |
| BANCO SANTANDER, S.A. | Series 13 - Tier 2 Subordinated - Issue of EUR 50,000,000 Fixed Rate Tier 2 Subordinated Instruments due 5 July 2027 under the €25,000,000,000 Programme for the Issuance of Debt Instruments | XS1638160678 | 05/Jul/2017 | Listed | 05/Jul/2027 |
| BANCO SANTANDER, S.A. | Series 130 - Issue of AUD 100,000,000 3.60 per cent. Fixed Rate Senior Non-Preferred Instruments due November 2033 | XS2405467015 | 05/Nov/2021 | Listed | 05/Nov/2033 |
| BANCO SANTANDER, S.A. | Series 131 - Issue of AUD 60,000,000 Floating Rate Ordinary Senior Instruments due November 2031 | XS2407023717 | 15/Nov/2021 | Listed | 15/Nov/2031 |
| BANCO SANTANDER, S.A. | Series 132 – Senior Preferred - Issue of AUD 40,000,000 Floating Rate Ordinary Senior Instruments due November 2031 | XS2407972244 | 18/Nov/2021 | Listed | 18/Nov/2031 |
| BANCO SANTANDER, S.A. | Series 134 - Issue of AUD 200,000,000 3.764 per cent. Fixed Rate Senior Non-Preferred Instruments due December 2033 | XS2416453129 | 07/Dec/2021 | Listed | 07/Dec/2033 |
| BANCO SANTANDER, S.A. | Series 135 - Issue of USD 150,000,000 Callable Zero Coupon Senior Non-Preferred Instruments due January 2062 | XS2431022438 | 26/Jan/2022 | Listed | 26/Jan/2062 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 136 – Ordinary Senior Instruments - Issue of EUR 70,000,000 1.00 per cent. Fixed Rate Ordinary Senior Instruments due January 2034 | XS2430047212 | 14/Jan/2022 | Listed | 14/Jan/2034 |
| BANCO SANTANDER, S.A. | Series 139 - Issue of HKD 500,000,000 1.96 per cent. Fixed Rate Ordinary Senior Instruments due January 2027 | XS2436445006 | 01/Feb/2022 | Listed | 28/Jan/2027 |
| BANCO SANTANDER, S.A. | Series 142 – Ordinary Senior Instruments - Issue of EUR 50,000,000 0.45 per cent. Fixed Rate Ordinary Senior Instruments due February 2025 | XS2443525451 | 15/Feb/2022 | Listed | 15/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 143 – Senior Preferred - Issue of USD 50,000,000 Floating Rate Ordinary Senior Instruments due March 2027 | XS2451855709 | 08/Mar/2022 | Listed | 08/Mar/2027 |
| BANCO SANTANDER, S.A. | Series 145 - Issue of GBP 500,000,000 3.125 per cent. Fixed to Fixed Reset Rate Senior Non-Preferred Instruments due October 2026 | XS2450068379 | 06/Apr/2022 | Listed | 06/Oct/2026 |
| BANCO SANTANDER, S.A. | Series 146 - Issue of GBP 500,000,000 4.750% Fixed-to-Fixed Reset Rate Senior Preferred Notes due August 2028 | XS2526505123 | 30/Aug/2022 | Listed | 30/Aug/2028 |
| BANCO SANTANDER, S.A. | Series 147 - Issue of AUD 60,000,000 4.395 per cent. Fixed Rate Ordinary Senior Instruments due 1 April 2032 | XS2463037031 | 01/Apr/2022 | Listed | 01/Apr/2032 |
| BANCO SANTANDER, S.A. | Series 148 - Issue of EUR 25,000,000 2.41 per cent. Fixed Rate Senior Non-Preferred Instruments due April 2034 | XS2466078859 | 11/Apr/2022 | Listed | 11/Apr/2034 |
| BANCO SANTANDER, S.A. | Series 149 - Issue of EUR 25,000,000 2.41 per cent. Fixed Rate Senior Non-Preferred Instruments due April 2034 | XS2466078933 | 11/Apr/2022 | Listed | 11/Apr/2034 |
| BANCO SANTANDER, S.A. | Series 150 - Issue of EUR 195,000,000 1.28 per cent. Fixed Rate Ordinary Senior Instruments due 30 June 2025 | XS2469031400 | 21/Apr/2022 | Listed | 30/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 151 - Issue of EUR 193,000,000 1.852 per cent. Fixed Rate Ordinary Senior Instruments due 13 December 2027 | XS2471315585 | 13/Jun/2022 | Listed | 13/Dec/2027 |
| BANCO SANTANDER, S.A. | Series 154 - Issue of EUR 248,000,000 2.157 per cent. Fixed Rate Ordinary Senior Instruments due 16 December 2027 | XS2478875714 | 16/Jun/2022 | Listed | 16/Dec/2027 |
| BANCO SANTANDER, S.A. | Series 155 - Issue of GBP 25,000,000 Floating Rate Senior Preferred Instruments due April 2025 | XS2480745822 | 17/May/2022 | Listed | 17/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 157 - Issue of EUR 41,400,000 1.65 per cent. Fixed Rate Ordinary Senior Instruments due 13 July 2027 | XS2488435780 | 13/Jul/2022 | Listed | 13/Jul/2027 |
| BANCO SANTANDER, S.A. | Series 158 - Issue of EUR 50,000,000 Floating Rate Ordinary Senior Instruments due 16 June 2027 | XS2490485005 | 16/Jun/2022 | Listed | 16/Jun/2027 |
| BANCO SANTANDER, S.A. | Series 159 - Issue of EUR 200,000,000 2.12 per cent. Fixed Rate Ordinary Senior Instruments due 10 August 2027 | XS2491644022 | 10/Aug/2022 | Listed | 10/Aug/2027 |
| BANCO SANTANDER, S.A. | Series 160 - Issue of EUR 50,000,000 Floating Rate Ordinary Senior Instruments due 29 June 2034 | XS2495587706 | 29/Jun/2022 | Listed | 29/Jun/2034 |
| BANCO SANTANDER, S.A. | Series 161 - Issue of USD 25,000,000 Floating Rate Ordinary Senior Instruments due July 2025 | XS2498951560 | 07/Jul/2022 | Listed | 07/Jul/2025 |
| BANCO SANTANDER, S.A. | Series 163 - Issue of USD 40,000,000 Floating Rate Ordinary Senior Instruments due August 2027 | XS2513924477 | 09/Aug/2022 | Listed | 09/Aug/2027 |
| BANCO SANTANDER, S.A. | Series 166 - Issue of USD 25,000,000 Floating Rate Ordinary Senior Instruments due September 2027 | XS2532347411 | 16/Sep/2022 | Listed | 16/Sep/2027 |
| BANCO SANTANDER, S.A. | Series 167 - Issue of EUR 1,500,000,000 3.625 per cent. Fixed-to-Fixed Reset Rate Senior Preferred Notes due September 2026 | XS2538366878 | 27/Sep/2022 | Listed | 27/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 169 - Issue of AUD 50,000,000 5.985 per cent. Ordinary Senior Instruments due January 2033 | XS2579889457 | 31/Jan/2023 | Listed | 31/Jan/2033 |
| BANCO SANTANDER, S.A. | Series 17 - Issue of AUD 300,000,000 Fixed Rate Instruments due 19 July 2027 | XS1649193072 | 19/Jul/2017 | Listed | 19/Jul/2027 |
| BANCO SANTANDER, S.A. | Series 170 - Issue of EUR 25,000,000 3.645 per cent. Fixed Rate Ordinary Senior Instruments due 8 December 2025 | XS2559449082 | 28/Nov/2022 | Listed | 08/Dec/2025 |
| BANCO SANTANDER, S.A. | Series 172 - Issue of EUR 25,000,000 3.553 per cent. Fixed Rate Ordinary Senior Instruments due 13 December 2025 | XS2564172356 | 13/Dec/2022 | Listed | 13/Dec/2025 |
| BANCO SANTANDER, S.A. | Series 173 - Issue of EUR 2,000,000,000 Floating Rate Senior Preferred Instruments due January 2025 | XS2575952341 | 16/Jan/2023 | Listed | 16/Jan/2025 |
| BANCO SANTANDER, S.A. | Series 174 - Issue of EUR 1,750,000,000 3.750 per cent. Fixed Rate Senior Preferred Instruments due January 2026 | XS2575952424 | 16/Jan/2023 | Listed | 16/Jan/2026 |
| BANCO SANTANDER, S.A. | Series 175 - Issue of EUR 1,250,000,000 3.875 per cent Fixed Rate Senior Preferred Instruments due January 2028 | XS2575952697 | 16/Jan/2023 | Listed | 16/Jan/2028 |
| BANCO SANTANDER, S.A. | Series 177 - Issue of GBP 500,000,000 5.125 per cent. Fixed Rate Senior Preferred Instruments due January 2030 | XS2579493037 | 25/Jan/2023 | Listed | 25/Jan/2030 |
| BANCO SANTANDER, S.A. | Series 178 - Issue of JPY 10,000,000,000 0.95 per cent. Fixed Rate Senior Preferred Instruments due March 2028 | XS2597013098 | 10/Mar/2023 | Listed | 10/Mar/2028 |
| BANCO SANTANDER, S.A. | Series 180 - Issue of PLN 120,000,000 7.25 per cent. Fixed Rate Senior Preferred Instruments due April 2033 | XS2613538227 | 20/Apr/2023 | Listed | 20/Apr/2033 |
| BANCO SANTANDER, S.A. | Series 181 - Issue of EUR 1,250,000,000 Floating Rate Senior Preferred Notes due July 2028 | XS2616651589 | 26/Apr/2023 | Listed | 26/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 182 - Issue of EUR 1,500,000,000 Tier 2 Subordinated Instruments due August 2033 | XS2626699982 | 23/May/2023 | Listed | 23/Aug/2033 |
| BANCO SANTANDER, S.A. | Series 183 - Issue of EUR 1,000,000,000 4.250 per cent. Ordinary Senior Fixed Rate Instruments due 12 June 2030 | XS2634826031 | 12/Jun/2023 | Listed | 12/Jun/2030 |
| BANCO SANTANDER, S.A. | Series 184 - Issue of EUR 25,000,000 4.240 per cent. Ordinary Senior Fixed Rate Instruments due 27 June 2031 | XS2640889171 | 27/Jun/2023 | Listed | 27/Jun/2031 |
| BANCO SANTANDER, S.A. | Series 186 - Issue of NOK 750,000,000 5.20 per cent. Ordinary Senior Fixed Rate Instruments due 7 July 2033 | XS2646647649 | 07/Jul/2023 | Listed | 07/Jul/2033 |
| BANCO SANTANDER, S.A. | Series 187 - Issue of MXN 800,000,000 Floating Rate Ordinary Senior Instruments due July 2028 | XS2653844477 | 19/Jul/2023 | Listed | 19/Jul/2028 |
| BANCO SANTANDER, S.A. | Series 188 - Issue of EUR 30,000,000 Floating Rate Ordinary Senior Instruments due 7 October 2033 | XS2661950100 | 07/Aug/2023 | Listed | 07/Oct/2033 |
| BANCO SANTANDER, S.A. | Series 18-Senior Non Preferred - Issue of USD 100,000,000 Fixed Rate Instruments due 22 September 2032 | XS1684275818 | 22/Sep/2017 | Listed | 22/Sep/2032 |
| BANCO SANTANDER, S.A. | Series 190 - Issue of EUR 25,000,000 4.447 per cent. Ordinary Senior Fixed Rate Instruments due 28 August 2033 | XS2671726417 | 23/Oct/2023 | Listed | 28/Aug/2033 |
| BANCO SANTANDER, S.A. | Series 191 - Issue of JPY 5,000,000,000 1.50 per cent. Fixed Rate Senior Preferred Instruments due 25 August 2033 | XS2672305799 | 25/Aug/2023 | Listed | 25/Aug/2033 |
| BANCO SANTANDER, S.A. | Series 192 - Issue of NOK 300,000,000 5.320 per cent. Ordinary Senior Fixed Rate Instruments due 25 August 2033 | XS2670472278 | 25/Aug/2023 | Listed | 25/Aug/2033 |
| BANCO SANTANDER, S.A. | Series 193 - Issue of PLN 237,000,000 6.47 per cent. Fixed Rate Senior Preferred Instruments due 26 February 2027 | XS2675086826 | 30/Aug/2023 | Listed | 26/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 194 - Issue of HKD 300,000,000 5.27 per cent. Ordinary Senior Fixed Rate Instruments due 3 April 2027 | XS2696785349 | 03/Oct/2023 | Listed | 03/Apr/2027 |
| BANCO SANTANDER, S.A. | Series 195 - Issue of EUR 1,250,000,000 4.625 per cent. Fixed-to-Fixed Reset Rate Senior Non-Preferred Instruments due October 2027 | XS2705604077 | 18/Oct/2023 | Listed | 18/Oct/2027 |
| BANCO SANTANDER, S.A. | Series 196 - Issue of EUR 2,000,000,000 4.875 per cent. Fixed Rate Senior Non-Preferred Instruments due October 2031 | XS2705604234 | 18/Oct/2023 | Listed | 18/Oct/2031 |
| BANCO SANTANDER, S.A. | Series 197 - Issue of MXN 800,000,000 Floating Rate Ordinary Senior Instruments due October 2028 | XS2705596893 | 18/Oct/2023 | Listed | 18/Oct/2028 |
| BANCO SANTANDER, S.A. | Series 200 - Issue of PEN 50,000,000 7.75 per cent. Fixed Rate Senior Preferred Instruments due 24 October 2031 | XS2707601550 | 24/Oct/2023 | Listed | 24/Oct/2031 |
| BANCO SANTANDER, S.A. | Series 203 - Issue of EUR 1,250,000,000 Tier 2 Subordinated Instruments due April 2034 | XS2751667150 | 23/Jan/2024 | Listed | 22/Apr/2034 |
| BANCO SANTANDER, S.A. | Series 205 - Issue of EUR 1,250,000,000 3.500 per cent. Fixed-to-Fixed Reset Rate Senior Preferred Instruments due January 2028 | XS2743029253 | 09/Jan/2024 | Listed | 09/Jan/2028 |
| BANCO SANTANDER, S.A. | Series 206 - Issue of EUR 1,000,000,000 3.500 per cent. Fixed-to-Fixed Reset Rate Senior Preferred Instruments due January 2030 | XS2743029766 | 09/Jan/2024 | Listed | 09/Jan/2030 |
| BANCO SANTANDER, S.A. | Series 207 - Issue of EUR 1,500,000,000 3.750 per cent. Fixed Rate Senior Preferred Instruments due January 2034 | XS2743029840 | 09/Jan/2024 | Listed | 09/Jan/2034 |
| BANCO SANTANDER, S.A. | Series 208 - Issue of GBP 600,000,000 5.375 per cent. Fixed Rate Senior Preferred Instruments due January 2031 | XS2748853194 | 17/Jan/2024 | Listed | 17/Jan/2031 |
| BANCO SANTANDER, S.A. | Series 21 - Issue of EUR 50,000,000 Fixed Rate Instruments Due 3rd October 2029 | XS1689736830 | 03/Oct/2017 | Listed | 03/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 214 - Issue of EUR 50, 000,000 Floating Rate Ordinary Senior Instruments due February 2028 | XS2764801549 | 14/Feb/2024 | Listed | 14/Feb/2028 |
| BANCO SANTANDER, S.A. | Series 215 - Issue of EUR 25,000,000 3.656 per cent. Fixed Rate Senior Non-Preferred Instruments due December 2027 | XS2764422288 | 14/Feb/2024 | Listed | 14/Dec/2027 |
| BANCO SANTANDER, S.A. | Series 216 - Issue of EUR 153,000,000 3.612 per cent. Ordinary Senior Fixed Rate Instruments due 16 February 2030 | XS2765601583 | 16/Feb/2024 | Listed | 16/Feb/2030 |
| BANCO SANTANDER, S.A. | Series 22 - Senior Non Preferred - Issue of JPY 2,000,000,000 Fixed Rate Instruments due 13 October 2027 | XS1694763498 | 13/Oct/2017 | Listed | 13/Oct/2027 |
| BANCO SANTANDER, S.A. | Series 220 - Issue of CZK 635,000,000 4.190 per cent. Fixed Rate Senior Non-Preferred Instruments due 11 March 2029 | XS2783024404 | 11/Mar/2024 | Listed | 11/Mar/2029 |
| BANCO SANTANDER, S.A. | Series 222 - Issue of PLN 110,000,000 6.34 per cent. Fixed Rate Senior Preferred Instruments due 27 March 2028 under the Programme for the Issuance of Debt Instruments | XS2792574720 | 27/Mar/2024 | Listed | 27/Mar/2028 |
| BANCO SANTANDER, S.A. | Series 223 - Issue of EUR 25,000,000 Floating Rate Ordinary Senior Instruments due April 2028 | XS2800651536 | 11/Apr/2024 | Listed | 11/Apr/2028 |
| BANCO SANTANDER, S.A. | Series 224 - Issue of EUR 1,250,000,000 3.875 per cent. Fixed Rate Senior Non-Preferred Instruments due 22 April 2029 | XS2806471368 | 22/Apr/2024 | Listed | 22/Apr/2029 |
| BANCO SANTANDER, S.A. | Series 225 - Issue of EUR 750,000,000 4.125 per cent. Fixed Rate Senior Non-Preferred Instruments due 22 April 2034 | XS2806471525 | 22/Apr/2024 | Listed | 22/Apr/2034 |
| BANCO SANTANDER, S.A. | Series 226 - Issue of HKD 250,000,000 4.705 per cent. Ordinary Senior Fixed Rate Instruments due 24 May 2028 | XS2824757582 | 24/May/2024 | Listed | 24/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 227 - Issue of EUR 300,000,000 3.605 per cent. Ordinary Senior Fixed Rate Instruments due 30 August 2029 | XS2831757583 | 30/May/2024 | Listed | 30/Aug/2029 |
| BANCO SANTANDER, S.A. | Series 23 - Senior non Preferred - Issue of EUR 85,000,000 Fixed Rate Instruments due 11 October 2029 | XS1694763654 | 11/Oct/2017 | Listed | 11/Oct/2029 |
| BANCO SANTANDER, S.A. | Series 235 - Issue of EUR 2,000,000,000 3.250 per cent. Fixed-to-Fixed Reset Rate Senior Non-Preferred Instruments due April 2029 | XS2908735504 | 02/Oct/2024 | Listed | 02/Apr/2029 |
| BANCO SANTANDER, S.A. | Series 236 - Issue of EUR 1,000,000,000 3.500 per cent. Fixed Rate Senior Non-Preferred Instruments due October 2032 | XS2908735686 | 02/Oct/2024 | Listed | 02/Oct/2032 |
| BANCO SANTANDER, S.A. | Series 238 - Issue of SGD 300,000,000 3.600 per cent. Fixed-to-Fixed Reset Rate Senior Non-Preferred Instruments due October 2030 | XS2922061606 | 23/Oct/2024 | Listed | 23/Oct/2030 |
| BANCO SANTANDER, S.A. | Series 25 - Issue of EUR 1500000000 Fixed Rate Subordinated Instruments due 18 March 2025 (the Instruments) | XS1201001572 | 18/Mar/2015 | Listed | 18/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 27 - Issue of USD 1500000000 3.250 per cent. Subordinated Instruments due 04th April 2026 | XS1384064587 | 04/Apr/2016 | Listed | 04/Apr/2026 |
| BANCO SANTANDER, S.A. | Series 27-Senior Non Preferred - Issue of EUR 72,800,000 Fixed rate Instruments due 8 November 2029 | XS1711340213 | 08/Nov/2017 | Listed | 08/Nov/2029 |
| BANCO SANTANDER, S.A. | Series 28 - Issue of JPY 5,000,000,000 1.94 per cent. Subordinated Instruments due 08 June 2026 | XS1423724522 | 08/Jun/2016 | Listed | 08/Jun/2026 |
| BANCO SANTANDER, S.A. | Series 29 - Issue of JPY 5100000000. Subordinated Instruments due 23 August 2026 | XS1473878905 | 23/Aug/2016 | Listed | 23/Aug/2026 |
| BANCO SANTANDER, S.A. | Series 3 - Second Ranking Senior - Issue of JPY 10,000,000,000 Fixed Rate Instruments due 23 April 2032 | XS1597206751 | 05/May/2017 | Listed | 23/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 30 - Issue of USD 140,000,000 4.65 per cent. Subordinated Instruments dne September 2026 | XS1489761392 | 20/Sep/2016 | Listed | 20/Sep/2026 |
| BANCO SANTANDER, S.A. | Series 30-SNP - Issue of EUR 105,000,000 Fixed Rate Instruments due 20 December 2030 Tranche 1 | XS1735598010 | 20/Dec/2017 | Listed | 20/Dec/2030 |
| BANCO SANTANDER, S.A. | Series 31 - Issue of EUR 60,000,000 Fixed/Floating Subordinated Instruments due 01st December 2026 | XS1492669509 | 01/Dec/2016 | Listed | 01/Dec/2026 |
| BANCO SANTANDER, S.A. | Series 31-Senior Non Preferred - Issue of NOK 500,000,000 Fixed Rate Instruments due 17 November 2027 | XS1716333460 | 17/Nov/2017 | Listed | 17/Nov/2027 |
| BANCO SANTANDER, S.A. | Series 32 - Issue of USD 300,000,000 4.75 per cent. Subordinated Instruments due 19 October 2026 | XS1502528570 | 19/Oct/2016 | Listed | 19/Oct/2026 |
| BANCO SANTANDER, S.A. | Series 322 - Issue of EUR 70000000 Fixed Interest Rate Callable Instruments due 24 February 2027 | XS1190889680 | 24/Mar/2015 | Listed | 24/Feb/2027 |
| BANCO SANTANDER, S.A. | Series 324 - Issue of EUR 150000000 Fixed Interest Rate Callable Instruments due 5 March 2027 | XS1196054669 | 19/Mar/2015 | Listed | 05/Mar/2027 |
| BANCO SANTANDER, S.A. | Series 325 - Issue of EUR 52000000 Fixed Interest Rate Callable Instruments due 6 March 2030 | XS1197278473 | 19/Mar/2015 | Listed | 06/Mar/2030 |
| BANCO SANTANDER, S.A. | Series 328 - Issue of EUR 35000000 Fixed Interest Rate Instruments due 18 March 2025 | XS1204190729 | 18/Mar/2015 | Listed | 18/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 33 - Issue of USD 200,000,000 5.25 per cent. Subordinated Instruments due 30th November 2026 | XS1523197892 | 30/Nov/2016 | Listed | 30/Nov/2026 |
| BANCO SANTANDER, S.A. | Series 337 - Issue of EUR 25000000 Fixed Interest Rate Callable Instruments due 13 May 2030 | XS1228798283 | 13/May/2015 | Listed | 13/May/2030 |
| BANCO SANTANDER, S.A. | Series 34 - Issue of USD 50,000,000 5.25 per cent. Subordinated instruments due 02nd December 2026 | XS1524576342 | 02/Dec/2016 | Listed | 02/Dec/2026 |
| BANCO SANTANDER, S.A. | Series 34- Senior Preferred - Issue of EUR 1,250,000,000 1.125 per cent. Fixed Rate Senior Non Preferred Instuments due 17 January 2025 | XS1751004232 | 05/Feb/2018 | Listed | 17/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 35 - Issue of EUR 50,000,000 Fixed/Floating Subordinated Instruments due 29 March 2025 | XS1539846896 | 29/Dec/2016 | Listed | 29/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 35 - Tier 2 Subordinated - Issue of EUR 1,250,000,000 2.125 per cent. Fixed Rate Tier 2 Subordinated Instruments Due 8 February 2028 | XS1767931121 | 08/Feb/2018 | Listed | 08/Feb/2028 |
| BANCO SANTANDER, S.A. | Series 360 - Issue of 40000000 Fixed Interest Rate Instruments due 23 December 2030 | XS1334178859 | 23/Dec/2015 | Listed | 23/Dec/2030 |
| BANCO SANTANDER, S.A. | Series 37 - Issue of EUR 50,000,000 Fixed/Floating Subordinated Instruments due 24 March 2029 | XS1585005314 | 24/Mar/2017 | Listed | 24/Mar/2029 |
| BANCO SANTANDER, S.A. | Series 379 - Issue of EUR 41000000 Fixed Rate Senior unsecured Instruments due 21st April 2031 | XS1394912627 | 21/Apr/2016 | Listed | 21/Apr/2031 |
| BANCO SANTANDER, S.A. | Series 381 - Issue of EUR 40,000,000 Fixed Rate Senior Unsecured Instruments due 4 May 2026 | XS1400667884 | 05/May/2016 | Listed | 04/May/2026 |
| BANCO SANTANDER, S.A. | Series 383 - Issue of EUR 50,000,000 1.777 per cent. Instruments due 8 July 2031 | XS1435355414 | 08/Jul/2016 | Listed | 08/Jul/2031 |
| BANCO SANTANDER, S.A. | Series 385 - Issue of EUR 21,500,000 Fixed Rate Instruments due 20th July 2033 | XS1446798495 | 20/Jul/2016 | Listed | 20/Jul/2033 |
| BANCO SANTANDER, S.A. | Series 386 - Issue ofEUR 80,000,000 Fixed Rate Instruments due 20th July 2031 | XS1446798578 | 20/Jul/2016 | Listed | 20/Jul/2031 |
| BANCO SANTANDER, S.A. | Series 388 - Issue of EUR 170000000 Fixed Rate Instruments due 16 August 2032 | XS1471693611 | 16/Aug/2016 | Listed | 16/Aug/2032 |
| BANCO SANTANDER, S.A. | Series 391 - Issue ofEUR 61,000,000 Fixed Rate Instruments due 20 September 2031 | XS1489195773 | 20/Sep/2016 | Listed | 20/Sep/2031 |
| BANCO SANTANDER, S.A. | Series 4, 490 - Issue of EUR 50,000,000 Euro-Commercial Paper Discount Notes due December 05, 2024 | XS2792009263 | 20/Mar/2024 | Listed | 05/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 4, 492 - Issue of USD 50,000,000 Euro-Commercial Paper Discount Notes due March 20, 2025 | XS2793218392 | 21/Mar/2024 | Listed | 20/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 4, 509 - Issue of EUR 30,000,000 Euro-Commercial Paper Discount Notes due April 04 2025 | XS2800680634 | 05/Apr/2024 | Listed | 04/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4,451 - Issue of USD 10,000,000 Euro commercial paper notes due November 19, 2024 | XS2725230705 | 21/Nov/2023 | Listed | 19/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 4,452 - Issue of EUR 50,000,000 Euro commercial paper notes due November 20, 2024 | XS2725815257 | 22/Nov/2023 | Listed | 20/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 4,454 - Issue of EUR 25,000,000 Euro Commercial Paper Notes due November 28, 2024 | XS2729760822 | 30/Nov/2023 | Listed | 28/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 4,455 - Issue of EUR 30,000,000 Euro-Commercial Paper Discount Note due 02 December 2024 | XS2730624835 | 04/Dec/2023 | Listed | 04/Dec/2024 |
| BANCO SANTANDER, S.A. | Series 4,456 - Issue of EUR 300,000,000 Euro-Commercial Paper notes due December 04, 2024 Discount Note | XS2731969940 | 06/Dec/2023 | Listed | 04/Dec/2024 |
| BANCO SANTANDER, S.A. | Series 4,458 - Issue of USD 300,000,000 Euro commercial paper notes due December 05, 2024 | XS2732965657 | 07/Dec/2023 | Listed | 05/Dec/2024 |
| BANCO SANTANDER, S.A. | Series 4,460 - Issue of EUR 50,000,000 Euro commercial paper notes due December 09, 2024 | XS2734205177 | 11/Dec/2023 | Listed | 09/Dec/2025 |
| BANCO SANTANDER, S.A. | Series 4,464 - Issue of EUR 10,000,000 Euro-Commercial Paper Notes Due 20 March 2024 | XS2739048168 | 20/Dec/2023 | Listed | 20/Dec/2024 |
| BANCO SANTANDER, S.A. | Series 4,465 & Series 4,466 - Issue of EUR 20,000,000 Euro-Commerical Paper Notes due January 02, 2025 Discount Note | XS2743681871 | 04/Jan/2024 | Listed | 02/Jan/2025 |
| BANCO SANTANDER, S.A. | Series 4,467 - Issue of EUR 10,000,000 Euro-Commercial Paper Notes de January 02, Discount Note | XS2743694189 | 04/Jan/2024 | Listed | 02/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 4,471 - Issue of EUR 100,000,000 Euro-Commerical Paper Notes due January 09, 2025 | XS2748246977 | 11/Jan/2024 | Listed | 09/Jan/2025 |
| BANCO SANTANDER, S.A. | Series 4,473 - Issue of EUR 76,000,000 Euro-Commercial Paper Notes due January 14, 2025 Discount Note | XS2751583563 | 16/Jan/2024 | Listed | 14/Jan/2025 |
| BANCO SANTANDER, S.A. | Series 4,476 - Issue of EUR 100,000,000 Euro commercial paper due January 16, 2025 | XS2753288989 | 18/Jan/2024 | Listed | 16/Jan/2025 |
| BANCO SANTANDER, S.A. | Series 4,480 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Notes due 24 January, 2025 | XS2758063668 | 26/Jan/2024 | Listed | 24/Jan/2025 |
| BANCO SANTANDER, S.A. | Series 4,489 - Issue of EUR 50,000,000 due March 11, 2025 Euro-Commercial Paper Discount Note | XS2785489456 | 12/Mar/2024 | Listed | 11/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 4,493 - Issue of USD 10,000,000 Euro Commercial Paper due March 21, 2025 Discount Note | XS2793707246 | 22/Mar/2024 | Listed | 21/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 4,494 - Issue of EUR 105,000,000 Euro commercial paper notes due March 21, 2025 | XS2793693602 | 22/Mar/2024 | Listed | 21/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 4,499 & Series 4,500 - Issue of EUR 100,000,000 Euro-Commercial Paper Discount Note due 25 March 2025 | XS2795318760 | 26/Mar/2024 | Listed | 25/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 4,514 - Issue of EUR 75,000,000 Euro Commercial Paper due November 18, 2024 Discount Note | XS2806510876 | 17/Apr/2024 | Listed | 18/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 4,515 - Issue of EUR 103,000,000 Euro-Commercial Paper Discount Note due 15 April 2025 | XS2806611559 | 16/Apr/2024 | Listed | 15/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4,516 - Issue of EUR 13,000,000 Euro Commercial Paper Discount Notes due 16 April, 2025 | XS2807759597 | 17/Apr/2024 | Listed | 16/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 4,543 - Issue of EUR 20,000,000 Euro-Commercial Paper Discount Note due 27 November 2024 | XS2831523241 | 27/May/2024 | Listed | 27/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 4,546 - Issue of USD 30,000,000 due June 02, 2025 Discount Note | XS2837223929 | 03/Jun/2024 | Listed | 02/Jun/2025 |
| BANCO SANTANDER, S.A. | Series 4,547 - Issue of EUR 15,500,000 Euro-Commercial Paper Discount Note due 07 May 2025 | XS2840028901 | 07/Jun/2024 | Listed | 07/May/2025 |
| BANCO SANTANDER, S.A. | Series 4,566 - Issue of EUR 20,000,000 Euro Commercial Paper due March 06, 2025 Discount Note | XS2876588422 | 06/Aug/2024 | Listed | 06/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 4,611 - Issue of EUR 22,000,000 Euro-Commercial Paper Discount Note due 16 April 2025 | XS2922631630 | 16/Oct/2024 | Listed | 16/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4,616 - Issue of EUR 100,000,000 Euro-Commercial Paper Discount Note due 20 October 2025 | XS2926023248 | 21/Oct/2024 | Listed | 20/Oct/2025 |
| BANCO SANTANDER, S.A. | Series 4,625 - Issue of EUR 10,000,000 Euro-Commercial Paper Discount Note due 29 April 2025 | XS2931180868 | 29/Oct/2024 | Listed | 29/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4,626 - Issue of USD 100,000,000 Euro-Commercial Paper Discount Note due 06 May 2025 | XS2936645105 | 06/Nov/2024 | Listed | 06/May/2025 |
| BANCO SANTANDER, S.A. | Series 4,627 - Issue of USD 50,000,000 Euro-Commercial Paper Discount Note due 06 May 2025 | XS2936816789 | 06/Nov/2024 | Listed | 06/May/2025 |
| BANCO SANTANDER, S.A. | Series 40-SNP - Issue of EUR 105,000,000 Fixed Rate Instruments due 8 May 2031 | XS1816346347 | 08/May/2018 | Listed | 08/May/2031 |
| BANCO SANTANDER, S.A. | Series 42-Senior Non-Preferred - Issue of EUR 45,000,000 Fixed Rate Instruments due 30 May 2030 | XS1829266045 | 30/May/2018 | Listed | 30/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 43 - Issue of EUR 25,000,000 Fixed Rate Senior Non-Preferred Instruments due 04 July 2038 | XS1846739248 | 04/Jul/2018 | Listed | 04/Jul/2038 |
| BANCO SANTANDER, S.A. | Series 4482 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Notes due 30 January, 2025 | XS2761218630 | 01/Feb/2024 | Listed | 30/Jan/2025 |
| BANCO SANTANDER, S.A. | Series 4497 - Issue EUR 30,000,000 Euro Commercial Paper Discount Notes due 27 December, 2024 | XS2794483912 | 25/Mar/2024 | Listed | 27/Dec/2024 |
| BANCO SANTANDER, S.A. | Series 44-Senior Non-Preferred - Issue of CZK 702,000,000 Floating Rate Instruments. due 11th July 2025 | XS1855467723 | 11/Jul/2018 | Listed | 11/Jul/2025 |
| BANCO SANTANDER, S.A. | Series 45 - Issue of NOK 800,000,000 Fixed Rate Instruments due 30 August 2028 | XS1864167918 | 30/Aug/2018 | Listed | 30/Aug/2028 |
| BANCO SANTANDER, S.A. | Series 4502 - Issue of EUR 100,000,000 Euro Commercial Paper Discount Notes due 26 March, 2025 | XS2796444508 | 27/Mar/2024 | Listed | 26/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 4503 - Issue of EUR 16,000,000 Euro-Commercial Paper Discount Note due 02 April 2025 | XS2798981333 | 03/Apr/2024 | Listed | 02/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4511 - Issue of EUR 45,500,000 Euro Commercial Paper Discount Notes due 11th April, 2025 | XS2803804231 | 12/Apr/2024 | Listed | 11/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4513 - Issue of EUR 25,000,000 Euro Commercial Paper Discount Notes due 15th April, 2025 | XS2806395088 | 16/Apr/2024 | Listed | 15/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4518 - Issue of EUR 300,000,000 Euro-Commercial Paper Discount Note due 22 April 2025 | XS2809682698 | 23/Apr/2024 | Listed | 22/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4520 - Issue of USD 20,000,000 Euro Commercial Paper Discount Notes due 23 April, 2025 | XS2811105514 | 24/Apr/2024 | Listed | 23/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 4521 - Issue of Issue of EUR 140,000,000 Euro Commercial Paper Discount Notes due 24 April, 2025 | XS2811645386 | 25/Apr/2024 | Listed | 24/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4522 - Issue of EUR 50,000,000 Euro Commercial Paper Discount Notes due 25 April, 2025 | XS2812393093 | 26/Apr/2024 | Listed | 25/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4523 - Issue of USD 10,000,000 Euro Commercial Paper Discount Notes due 26 November, 2024 | XS2812505407 | 26/Apr/2024 | Listed | 26/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 4524 - Issue of EUR 50,000,000 Euro Commercial Paper Discount Notes due 28 April, 2025 | XS2813124646 | 29/Apr/2024 | Listed | 28/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4525 - Issue of EUR 50,000,000 Euro-Commercial Paper due Discount Note 15 November 2024 | XS2813121543 | 29/Apr/2024 | Listed | 15/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 4527 - Issue of EUR 11,000,000 Euro-Commercial Paper Discount Note due 06 December 2024 | XS2818089406 | 07/May/2024 | Listed | 06/Dec/2024 |
| BANCO SANTANDER, S.A. | Series 4529 & Series 4532 - Issue of EUR 150,000,000 Euro-Commercial Paper Discount Note due 06 May 2025 | XS2818829611 | 07/May/2024 | Listed | 06/May/2025 |
| BANCO SANTANDER, S.A. | Series 4530 - Issue of EUR 65,000,000 Euro Commercial Paper Discount Notes due 07 February, 2025 | XS2819077350 | 07/May/2024 | Listed | 07/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 4531 - Issue of EUR 70,000,000 Euro-Commercial Paper Discount Note due 06 May 2025 | XS2819077277 | 07/May/2024 | Listed | 06/May/2025 |
| BANCO SANTANDER, S.A. | Series 4535 - Issue of USD 20,000,000 Euro-Commercial Paper Discount Note due 12 May 2025 | XS2822582180 | 13/May/2024 | Listed | 12/May/2025 |
| BANCO SANTANDER, S.A. | Series 4536 - Issue of EUR 45,000,000 Euro-Commercial Paper Discount Note due 13 May 2025 | XS2823927558 | 15/May/2024 | Listed | 13/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 4537 - Issue of USD 30,000,000 Euro Commercial Paper Discount Notes due 14 May, 2025 | XS2823999110 | 15/May/2024 | Listed | 15/May/2025 |
| BANCO SANTANDER, S.A. | Series 4539 - Issue of EUR 20,000,000 Euro-Commercial Paper Discount Note due 19 May 2025 | XS2826613577 | 20/May/2024 | Listed | 19/May/2025 |
| BANCO SANTANDER, S.A. | Series 4540 - Issue of EUR 300,000,000 Euro-Commercial Paper Discount Note due 20 November 2024 | XS2826675923 | 20/May/2024 | Listed | 20/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 4541 - Issue of EUR 25,000,000 Euro Commercial Paper Discount Notes due 20 November, 2024 | XS2826717519 | 20/May/2024 | Listed | 20/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 4544 - Issue of EUR 15,000,000 Euro-Commercial Paper Discount Note due 29 November 2024 | XS2833316529 | 29/May/2024 | Listed | 29/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 4545 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Notes due 29 November, 2024 | XS2834284783 | 30/May/2024 | Listed | 29/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 4548 - Issue of EUR 24,000,000 Euro-Commercial Paper Discount Note due 12 June 2025 | XS2842898384 | 13/Jun/2024 | Listed | 12/Jun/2025 |
| BANCO SANTANDER, S.A. | Series 4558 - Issue of EUR 50,000,000 Euro Commercial Paper Discount Notes due 28 July, 2025 | XS2871460601 | 29/Jul/2024 | Listed | 28/Jul/2025 |
| BANCO SANTANDER, S.A. | Series 4559 - Issue of EUR 50,000,000 Euro Commercial Paper due July 29, 2025 Discount Note | XS2872128363 | 30/Jul/2024 | Listed | 29/Jul/2025 |
| BANCO SANTANDER, S.A. | Series 4561 - Issue of EUR 50,000,000 Euro-Commercial Paper | XS2874069672 | 02/Aug/2024 | Listed | 01/Aug/2025 |
| BANCO SANTANDER, S.A. | Series 4562 ECP - Issue of EUR 50,000,000 Euro Commercial Paper Notes due February 03, 2025 | XS2874109213 | 02/Aug/2024 | Listed | 03/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 4563 - Issue of EUR 50,000,000 due February 05, 2025 Discount Note | XS2875122280 | 05/Aug/2024 | Listed | 05/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 4564 - Issue of EUR 100,000,000 Euro-Commercial Paper due August 05, 2025 Discount Note | XS2876389490 | 06/Aug/2024 | Listed | 05/Aug/2025 |
| BANCO SANTANDER, S.A. | Series 4568 - Issue of EUR 20,000,000 Euro commercial paper notes due May 06, 2025 | XS2876588182 | 06/Aug/2024 | Listed | 06/May/2025 |
| BANCO SANTANDER, S.A. | Series 4569 - Issue of EUR 10,000,000 Euro-Commercial Paper Discount Note due 06 August 2025 | XS2877721907 | 07/Aug/2024 | Listed | 06/Aug/2025 |
| BANCO SANTANDER, S.A. | Series 4571 - Issue of EUR 10,000,000 Euro Commercial Paper Notes due 21.02.2025 | XS2887872559 | 21/Aug/2024 | Listed | 21/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 4572 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Note Due 21.08.2025 | XS2888398679 | 22/Aug/2024 | Listed | 21/Aug/2025 |
| BANCO SANTANDER, S.A. | Series 4573 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Note Due 24 February 2025 | XS2888405557 | 23/Aug/2024 | Listed | 24/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 4574 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Note Due 22.08.2025 | XS2889352543 | 23/Aug/2024 | Listed | 22/Aug/2025 |
| BANCO SANTANDER, S.A. | Series 4576 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Note Due 24.02.2025 | XS2889881533 | 23/Aug/2024 | Listed | 24/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 4577 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Note Due 28.07.2025 | XS2891645884 | 26/Aug/2024 | Listed | 28/Jul/2025 |
| BANCO SANTANDER, S.A. | Series 4579 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Note Due 26.02.2025 | XS2891650538 | 26/Aug/2024 | Listed | 26/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 4580 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Note due 29.11.2024 | XS2895641871 | 30/Aug/2024 | Listed | 29/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 4582 - Issue of EUR 150,000,000 Euro-Commercial Paper Discount Note due September 09 2025 | XS2901370804 | 10/Sep/2024 | Listed | 09/Sep/2025 |
| BANCO SANTANDER, S.A. | Series 4584 - Issue of EUR 10,000,000 Euro Commercial Paper Discount Notes Due 14.04.2025 | XS2902704647 | 12/Sep/2024 | Listed | 14/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4585 - Issue of EUR 100,000,000 0 Euro-Commercial Paper Discount Notes 12 June 2025 | XS2902731889 | 12/Sep/2024 | Listed | 12/Jun/2025 |
| BANCO SANTANDER, S.A. | Series 4586 - Issue of EUR 100,000,000 Euro Commercial Paper Discount Notes Due 12.09.2025 | XS2903247265 | 13/Sep/2024 | Listed | 12/Sep/2025 |
| BANCO SANTANDER, S.A. | Series 4587 & Series 4588 - EUR 150,000,000 | XS2910422521 | 25/Sep/2024 | Listed | 24/Sep/2025 |
| BANCO SANTANDER, S.A. | Series 4589 - Issue of EUR 150,000,000 Euro Commercial Paper due March 26, 2025 Discount Note | XS2910997340 | 26/Sep/2024 | Listed | 26/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 4590 - Issue of EUR 50,000,000 Euro-Commercial Paper Discount Note due 25 September 2025 | XS2911003338 | 26/Sep/2024 | Listed | 25/Sep/2025 |
| BANCO SANTANDER, S.A. | Series 4591 - Issue of EUR 20,000,000 Euro Commercial Paper Discount Note due 27 March 2025 | XS2911622152 | 27/Sep/2024 | Listed | 27/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 4592 - Issue of EUR 20,000,000 Euro Commercial Paper due September 26, 2025 Discount Note | XS2911654601 | 27/Sep/2024 | Listed | 26/Sep/2025 |
| BANCO SANTANDER, S.A. | Series 4593 - Issue of EUR 10,000,000 Euro-Commercial Paper due Discount Note 31 March 2025 | XS2912234270 | 30/Sep/2024 | Listed | 31/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 4595 & Series 4596 - EUR 140000000 Euro-Commercial Paper Discount Note due 02 April 2025 | XS2913946807 | 02/Oct/2024 | Listed | 02/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 4597 - Issue of USD 60,000,000 Euro-Commercial Paper Discount Note due 02 April 2025 | XS2913966078 | 02/Oct/2024 | Listed | 02/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4598 - Issue of EUR 200,000,000 due April 03, 2025 Discount Note | XS2914526806 | 03/Oct/2024 | Listed | 03/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4601 - Issue of EUR 200,000,000 Euro-Commercial Paper Discount Note due 04 April 2025 | XS2915152073 | 04/Oct/2024 | Listed | 04/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4602 - Issue of EUR 200,000,000 Euro-Commercial Paper Discount Note due 04 July 2025 | XS2915431899 | 04/Oct/2024 | Listed | 04/Jul/2025 |
| BANCO SANTANDER, S.A. | Series 4603 - Issue of EUR 150,000,000 Euro-Commercial Paper Discount Note due 07 April 2025 | XS2916963254 | 07/Oct/2024 | Listed | 07/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4604 - Issue of EUR 100,000,000 Euro-Commercial Paper Discount Note due 09 June 2025 | XS2916963338 | 07/Oct/2024 | Listed | 09/Jun/2025 |
| BANCO SANTANDER, S.A. | Series 4605 - Issue of EUR 200,000,000 Euro-Commercial Paper Discount Note due 07 July 2025 | XS2916442952 | 07/Oct/2024 | Listed | 07/Jul/2025 |
| BANCO SANTANDER, S.A. | Series 4606 - Issue of EUR 18,000,000 Euro-Commercial Paper Discount Note due 06 October 2025 | XS2916443257 | 07/Oct/2024 | Listed | 06/Oct/2025 |
| BANCO SANTANDER, S.A. | Series 4607 - Issue of USD 30,000,000 Euro Commercial Paper Discount Note due 08.04.2025 | XS2917474772 | 08/Oct/2024 | Listed | 08/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4608 - Issue of USD 55,000,000 Euro Commercial Paper Notes due 09.04.2025 | XS2919068770 | 09/Oct/2024 | Listed | 09/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4609 - Issue of EUR 200,000,000 Euro-Commercial Paper Discount Note due 11 July 2025 | XS2920449092 | 11/Oct/2024 | Listed | 11/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 4610 - Issue of EUR 40,000,000 Euro-Commercial Paper Discount Note due 15 April 2025 | XS2922167189 | 15/Oct/2024 | Listed | 15/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4613 - Serie 4613 Issue of EUR 100,000,000 Euro-Commercial Paper Discount Note 22nd April 2025 | XS2924820603 | 18/Oct/2024 | Listed | 22/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4614 - Series 4614 Issue of EUR 50,000,000 Euro Commercial Paper Discount Note due 22 May 2025 | XS2925014719 | 21/Oct/2024 | Listed | 22/May/2025 |
| BANCO SANTANDER, S.A. | Series 4615 - Issue of USD 10,000,000 Euro-Commercial Paper Discount Note due 21 April 2025 | XS2925954500 | 21/Oct/2024 | Listed | 21/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4617 & Series 4,618 - EUR 150,000,000 Euro-Commercial Paper Discount Note due 21 July 2025 | XS2926027231 | 21/Oct/2024 | Listed | 21/Jul/2025 |
| BANCO SANTANDER, S.A. | Series 4620 - Issue of EUR 50,000,000 Euro-Commercial Paper Discount Note due 22 October 2025 | XS2928505143 | 23/Oct/2024 | Listed | 22/Oct/2025 |
| BANCO SANTANDER, S.A. | Series 4621 & Series 4624 - Euro-Commercial Paper Discount Note due 25 April 2025 | XS2929894405 | 25/Oct/2024 | Listed | 25/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4622 - Issue of EUR 15,000,000 Euro Commercial Paper Discount Notes Due 24.10.2025 | XS2929982796 | 25/Oct/2024 | Listed | 24/Oct/2025 |
| BANCO SANTANDER, S.A. | Series 4623 - Issue of EUR 50,000,000 Euro-Commercial Paper Discount Note due 28 April 2025 | XS2930517391 | 28/Oct/2024 | Listed | 28/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 4629 - Issue of EUR 100,000,000 | XS2937702129 | 08/Nov/2024 | Listed | 08/May/2025 |
| BANCO SANTANDER, S.A. | Series 4630 - Issue of EUR 100,000,000 | XS2939292970 | 11/Nov/2024 | Listed | 12/May/2025 |
| BANCO SANTANDER, S.A. | Series 4632 - Issue of EUR 100,000,000 Euro Commercial Paper due August 11, 2025 Discount Note | XS2939304148 | 11/Nov/2024 | Listed | 11/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 4634 - Issue of EUR 30,000,000 due August 14, 2025 Discount Note | XS2942503280 | 11/Nov/2024 | Listed | 14/Nov/2025 |
| BANCO SANTANDER, S.A. | Series 47 - Issue of EUR 25,000,000 Fixed Rate Instruments due 05 September 2037 | XS1872429672 | 05/Sep/2018 | Listed | 05/Sep/2037 |
| BANCO SANTANDER, S.A. | Series 48- Senior Non-Preferred - Issue of NOK 1,100,000,000 Fixed Rate Instruments due 11 September 2033 | XS1875334572 | 11/Sep/2018 | Listed | 11/Sep/2033 |
| BANCO SANTANDER, S.A. | Series 50 - Issue of EUR 25,000,000 Fixed Rate Instruments due 17 September 2038 | XS1880306615 | 17/Sep/2018 | Listed | 17/Sep/2038 |
| BANCO SANTANDER, S.A. | Series 52 - Issue of EUR 25,000,000 Fixed Rate Instruments due 17 September 2025 | XS2184858988 | 05/Jun/2020 | Listed | 17/Sep/2025 |
| BANCO SANTANDER, S.A. | Series 52 - Issue of EUR 65,000,000 Fixed Rate Instruments due 17 September 2025 | XS1880462152 | 17/Sep/2018 | Listed | 17/Sep/2025 |
| BANCO SANTANDER, S.A. | Series 53 - Issue of EUR 33,000,000 Fixed Rate Instruments due 28 September 2038 | XS1884801876 | 28/Sep/2018 | Listed | 28/Sep/2038 |
| BANCO SANTANDER, S.A. | Series 56 - Issue of EUR 75,000,000 Fixed to Floating Rate Senior Non Preferred Instruments due 04th October 2038 | XS1890155853 | 04/Oct/2018 | Listed | 04/Oct/2038 |
| BANCO SANTANDER, S.A. | Series 57 - Issue of EUR 160,000,000 Fixed Rate Senior Non Preferred Instruments due 24 October 2030 | XS1897496946 | 24/Oct/2018 | Listed | 24/Oct/2030 |
| BANCO SANTANDER, S.A. | Series 58 - Ordinary Senior Instruments - Issue of EUR 69,000,000 Floating Rate Ordinary Senior Instruments due 16 August 2027 | XS1913309198 | 14/Feb/2019 | Listed | 16/Aug/2027 |
| BANCO SANTANDER, S.A. | Series 60 - Issue of EUR 35,000,000 Fixed Rate Ordinary Senior Instruments due 22 January 2031 | XS1935238896 | 22/Jan/2019 | Listed | 22/Jan/2031 |
| BANCO SANTANDER, S.A. | Series 62 Ordinary Senior Instruments - Issue of EUR 60,000,000 Fixed Rate Ordinary Senior Instruments due 21 January 2031 | XS1937105739 | 21/Jan/2019 | Listed | 21/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 66 - Ordinary Senior Instruments - Issue of EUR 25,000,000 Fixed Rate Ordinary Senior Instruments due 11 February 2026 | XS1948825309 | 11/Feb/2019 | Listed | 11/Feb/2026 |
| BANCO SANTANDER, S.A. | Series 67 - Ordinary Senior Instruments - Issue of EUR 35,000,000 Fixed Rate Ordinary Senior Instruments due 8 February 2034 | XS1949844721 | 11/Feb/2019 | Listed | 08/Feb/2034 |
| BANCO SANTANDER, S.A. | Series 69 - Issue of EUR 25,000,000 Fixed Rate Ordinary Senior Instruments due 28 February 2039 | XS1956852666 | 01/Mar/2019 | Listed | 28/Feb/2039 |
| BANCO SANTANDER, S.A. | Series 70 - Issue of EUR 40,000,000 Fixed Rate Ordinary Senior Instruments due 7 March 2034 | XS1960394226 | 07/Mar/2019 | Listed | 07/Mar/2034 |
| BANCO SANTANDER, S.A. | Series 71 - Issue of EUR 25,000,000 Callable Fixed Rate Ordinary Senior Instruments due 12 April 2039 | XS1978676473 | 12/Apr/2019 | Listed | 12/Apr/2039 |
| BANCO SANTANDER, S.A. | Series 72 - Issue of EUR 100,000,000 Floating Rate Ordinary Senior Instruments due 29 November 2024 | XS1969595567 | 31/May/2019 | Listed | 29/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 73 - Issue of EUR 25,000,000 Fixed Rate Ordinary Senior Instruments due 27 March 2026 | XS2181038394 | 28/May/2020 | Listed | 27/Mar/2026 |
| BANCO SANTANDER, S.A. | Series 73 - Issue of EUR 25,000,000 Fixed Rate Ordinary Senior Instruments due 27 March 2026 | XS1969786315 | 27/Mar/2019 | Listed | 27/Mar/2026 |
| BANCO SANTANDER, S.A. | Series 74 - Issue of AUD 40,000,000 Fixed Rate Ordinary Senior Instruments due 10 April 2031 | XS1980203035 | 10/Apr/2019 | Listed | 10/Apr/2031 |
| BANCO SANTANDER, S.A. | Series 78 - Issue of EUR 1,000,000,000 0.300 per cent. Ordinary Senior Instruments due 4 October 2026 | XS2063247915 | 04/Oct/2019 | Listed | 04/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 79 - Issue of EUR 100,000,000 Floating Rate Ordinary Senior Insturments due February 2025 | XS1982044551 | 14/Aug/2019 | Listed | 14/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 812 - Issue of U. S. $ 52,500,000.00 U.S.- Commercial Paper Discount Note due 28 December 2023 | US05970UZU59 | 29/Jun/2023 | Listed | |
| BANCO SANTANDER, S.A. | Series 87 - Issue of EUR 25,000,000 0.455 per cent. Ordinary Senior Instruments due 13 November 2026 | XS2080205011 | 14/Nov/2019 | Listed | 13/Nov/2026 |
| BANCO SANTANDER, S.A. | Series 878 - Issue of 10,000,000 due December 16, 2024 Discount Note | US05970RMG73 | 19/Dec/2023 | Listed | 16/Dec/2024 |
| BANCO SANTANDER, S.A. | Series 88 - Issue of EUR 35,000,000 0.73 per cent. Ordinary Senior Instruments due 28 January 2030 | XS2109807763 | 28/Jan/2020 | Listed | 28/Jan/2030 |
| BANCO SANTANDER, S.A. | Series 89 - Issue of EUR 1,250,000,000 Senior Non-Preferred Instruments due February 2027 | XS2113889351 | 04/Feb/2020 | Listed | 04/Feb/2027 |
| BANCO SANTANDER, S.A. | Series 890 & New Subsequent Series - 04/03/2024, 17:15 - Issue of U.S.$ 10,000,000.00 U.S. Commercial Notes due 28 February 2025 | US05970RPU31 | 04/Mar/2024 | Listed | 28/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 899 & Series 930 - Issue of U. S. $ 90,200,000.00 US Commercial Paper Discount Notes due 7 April, 2025 | US05970RR726 | 12/Apr/2024 | Listed | 07/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 90 - Issue of EUR 100,000,000 Floating Rate Ordinary Senior Instruments due February 2025 | XS2443430314 | 15/Feb/2022 | Listed | 11/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 90 - Issue of EUR 100,000,000 Floating Rate Ordinary Senior Instruments due February 2025 | XS2123083409 | 25/Feb/2020 | Listed | 11/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 90 - Issue of EUR 215,000,000 Floating Rate Ordinary Senior Instruments due February 2025 | XS2121225051 | 18/Feb/2020 | Listed | 11/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 90 - Issue of EUR 87,700,000 Floating Rate Ordinary Senior Instruments due February 2025 | XS2115156270 | 17/Feb/2020 | Listed | 11/Feb/2025 |
| BANCO SANTANDER, S.A. | Series 900 - Issue of U.S.$ 12,400,000 U.S. Commercial Paper Notes due April 22, 2025 | US05970RRN79 | 24/Apr/2024 | Listed | 22/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 901 - Issue of U.S.$ 100,000,000.00 Euro Commercial Program due January 21, 2025 Discount Note | US05970RNM33 | 30/Jul/2024 | Listed | 21/Jan/2025 |
| BANCO SANTANDER, S.A. | Series 902 - Issue of U. S. $ 10,400,000 U.S.- Commercial Paper Discount Note due 27 January 2025 | US05970RNT85 | 03/May/2024 | Listed | 27/Jan/2025 |
| BANCO SANTANDER, S.A. | Series 903 - Issue of U.S. $ 16,200,000.00 U.S.- Commercial Paper Discount Note due 02 May 2025 | US05971YBN85 | 03/May/2024 | Listed | 02/May/2025 |
| BANCO SANTANDER, S.A. | Series 905 - Issue of U. S. $ 90,000,000.00 U.S.- Commercial Paper Discount Note due 15 November 2024 | US05970RLF00 | 14/May/2024 | Listed | 15/Nov/2024 |
| BANCO SANTANDER, S.A. | Series 908 - Issue of U.S. $25,000,000.00 US Commercial Paper due January 07, 2025 Discount Note | US05970RN766 | 04/Jun/2024 | Listed | 07/Jan/2025 |
| BANCO SANTANDER, S.A. | Series 909 - Issue of U. S. $ 20,000,000.00 U.S.- Commercial Paper Discount Note due 02 June 2025 | US05970RT219 | 04/Jun/2024 | Listed | 02/Jun/2025 |
| BANCO SANTANDER, S.A. | Series 91 - Issue of GBP 500,000,000 1.750 per cent Senior Non Preferred Instruments due 17 February 2027 | XS2120087452 | 17/Feb/2020 | Listed | 17/Feb/2027 |
| BANCO SANTANDER, S.A. | Series 912 - Issue of U. S. $ 15,000,000.00 U.S.- Commercial Paper Discount Note due 13 January 2025 | US05970RND34 | 10/Jun/2024 | Listed | 13/Jan/2025 |
| BANCO SANTANDER, S.A. | Series 921 - Issue of U. S. $ 50,000,000.00 Euro Commercial Paper due January 15, 2025 Discount Note | US05970RNF81 | 06/Aug/2024 | Listed | 15/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 925 - Issue of USD 50,000,000 U.S. Commercial Paper Notes Due 26.06.2025 | US05970RTS49 | 06/Sep/2024 | Listed | 26/Jun/2025 |
| BANCO SANTANDER, S.A. | Series 926 - Issue of U. S. $ 100,000,000.00 Euro Commercial Paper due March 10, 2025 Discount Note | US05971YBP34 | 10/Sep/2024 | Listed | 10/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 927 - Issue of U.S. $ 10,000,000.00 due April 15, 2025 Discount Note | US05970RRF46 | 17/Sep/2024 | Listed | 15/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 928 - Issue of U. S. $ 100,000,000.00 U.S. Commercial Paper discount notes due 21 March 2025 | US05970RQM06 | 24/Sep/2024 | Listed | 21/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 929 - Issue of U. S. $ 100,000,000.00 U.S.- Commercial Paper Discount Note due 04 April 2025 | US05971YBQ17 | 04/Oct/2024 | Listed | 04/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 931 - Issue of U. S. $ 39,600,000.00 US Commercial Paper Discount Note due 07 March, 2025 | US05970RQ736 | 09/Oct/2024 | Listed | 07/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 932 - Issue of U.S.$ 62,000,000.00 U.S.- Commercial Paper Discount Note due 10 March 2025 | US05970RQA67 | 11/Oct/2024 | Listed | 10/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 933 - Issue of U.S. $ 150,000,000 U.S. Commercial Paper Discount Note due 17 April 2025 | US05970RRH02 | 17/Oct/2024 | Listed | 17/Apr/2025 |
| BANCO SANTANDER, S.A. | Series 934 - Issue of U. S. $150,000,000.00 U.S.- Commercial Paper Discount Note due 16 May 2025 | US05971YBR99 | 17/Oct/2024 | Listed | 16/May/2025 |
| BANCO SANTANDER, S.A. | Series 935 - Issue of U.S. $10,000,000 U.S. Commercial Paper Discount Note due 14 October 2025 | US05970RXE07 | 21/Oct/2024 | Listed | 14/Oct/2025 |
| BANCO SANTANDER, S.A. | Series 936 - Issue of USD 100,000,000 U.S. Commercial Paper Notes Due 25.04.2025 | US05971YBS72 | 25/Oct/2024 | Listed | 25/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | Series 938 & Series 937 - Issue of U. S. $ 110,000,000.00 U.S.- Commercial Paper Discount Note due 06 June 2025 | US05971YBT55 | 07/Nov/2024 | Listed | 06/Jun/2025 |
| BANCO SANTANDER, S.A. | Series 939 - Issue of U. S. $ 100,000,000.00 US Commercial Paper Discount Notes due 16 June, 2025 | US05970RTG01 | 15/Nov/2024 | Listed | 16/Jun/2025 |
| BANCO SANTANDER, S.A. | Series 94-Senior Non-Preferred - Issue of RON 215,000,000 Senior Non-Preferred Instruments due March 2025 | XS2130367001 | 10/Mar/2020 | Listed | 10/Mar/2025 |
| BANCO SANTANDER, S.A. | Series 95 - Issue of EUR 1,500,000,000 1.375 per cent. Senior Non-Preferred Instruments due January 2026 | XS2168647357 | 05/May/2020 | Listed | 05/Jan/2026 |
| BANCO SANTANDER, S.A. | Series 96 - Issue of EUR 186,000,000 1.74 per cent. Senior Non-Preferred Instruments due June 2030 | XS2182426937 | 03/Jun/2020 | Listed | 03/Jun/2030 |
| BANCO SANTANDER, S.A. | Series 96 - Issue of EUR 48,000,000 1.74 per cent. Senior Non-Preferred Instruments due June 2030 | XS2189426443 | 12/Jun/2020 | Listed | 03/Jun/2030 |
| BANCO SANTANDER, S.A. | Series 96 - Issue of EUR 54,000,000 1.74 per cent. Senior Non-Preferred Instruments due June 2030 | XS2300336760 | 15/Feb/2021 | Listed | 03/Jun/2030 |
| BANCO SANTANDER, S.A. | Series 97 - Issue of EUR 106,000,000 1.60 per cent. Senior Non-Preferred Instruments due June 2032 | XS2189426872 | 12/Jun/2020 | Listed | 12/Jun/2032 |
| BANCO SANTANDER, S.A. | Series 98 - Issue of EUR 1,000,000,000 1.125 per cent. Senior Non-Preferred Instruments due June 2027 | XS2194370727 | 23/Jun/2020 | Listed | 23/Jun/2027 |
| BANCO SANTANDER, S.A. | Series 99 - Issue of EUR 1,000,000,000 1.625 per cent. Tier 2 Subordinated Instruments due 22 October 2030 | XS2247936342 | 22/Oct/2020 | Listed | 22/Oct/2030 |
| BANCO SANTANDER, S.A. | Series: 4504 & Series 4506 - Issue of EUR 200,000,000 Euro-Commercial Paper Discount Note due 03 April 2025 | XS2800010154 | 04/Apr/2024 | Listed | 03/Apr/2025 |
| BANCO SANTANDER, S.A. | SNP 32 - Issue of EUR 352000000 Floating Rate Instruments due 21November 2024 | XS1717591884 | 21/Nov/2017 | Listed | 21/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | SNP 32 - Issue of EUR 50,000,000 Floating Rate Instruments due 21 November 2024 | XS1794222478 | 26/Mar/2018 | Listed | 21/Nov/2024 |
| BANCO SANTANDER, S.A. | SNP Series 228 - Issue of GBP 400,000,000 5.500 per cent. Fixed Rate Senior Non-Preferred Instruments due 11 June 2029 | XS2837803928 | 11/Jun/2024 | Listed | 11/Jun/2029 |
| BANCO SANTANDER, S.A. | USCP Serie 922 - Issue of U. S. $ 50,000,000.00 U.S.-Commercial Paper Discount Note due 02 January 2025 | US05970RN279 | 02/Aug/2024 | Listed | 02/Jan/2025 |
| BANCO SANTANDER, S.A. | USCP Serie 924 - Issue of U. S. $50,000,000.00 U.S.-Commercial Paper due February 04, 2025 Discount Note | US05970RP415 | 05/Sep/2024 | Listed | 04/Feb/2025 |
| BANCO SANTANDER, S.A. | USCP Series 910 - Issue of U.S. $75,000,000.00 due January 08, 2025 Discount Note | US05970RN840 | 05/Jun/2024 | Listed | 08/Jan/2025 |
| BANCO SANTANDER, S.A. | USCP Series 913 - Issue of U. S. $ 30,600,000.00 U.S.-Commercial Paper Discount Note due 29 November 2024 | US05970RLV59 | 12/Jun/2024 | Listed | 29/Nov/2024 |
| BANCO SANTANDER, S.A. | USCP Series 914 - Issue of U. S. $ 11,000,000.00 U.S.-Commercial Paper Discount Note due 17 March 2025 | US05970RQH11 | 12/Jun/2024 | Listed | 17/Mar/2025 |
| BANCO SANTANDER, S.A. | USCP Series 915 - Issue of U. S. $ 200,000,000.00 U.S.-Commercial Paper Discount Note due 13 March 2025 | US05970RQD07 | 13/Jun/2024 | Listed | 13/Jun/2025 |
| BANCO SANTANDER, S.A. | USCP Series 916 - Issue of U. S. $ 17,000,000.00 U.S.-Commercial Paper Discount Note due 20 March 2025 | US05970RQL23 | 28/Jun/2024 | Listed | 20/Mar/2025 |
| BANCO SANTANDER, S.A. | USCP Series 917 & USCP Series 920 & Series 923 - Issue of U. S. $ 50,000,000.00 U.S.-Commercial Paper Discount Note due 03 February 2025 | US05970RP332 | 03/Jul/2024 | Listed | 03/Feb/2025 |
| BANCO SANTANDER, S.A. | USCP Series 918 - Issue of U. S. $ 75,000,000.00 U.S.-Commercial Paper Discount Note due 13 February 2025 | US05970RPD16 | 10/Jul/2024 | Listed | 13/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER-CHILE | Series 10 - Issue of EUR 40,000,000 , 1.7800 percent Fixed Rate Notes Due 15 June 2030 | XS1838099627 | 15/Jun/2018 | Listed | 15/Jun/2030 |
| BANCO SANTANDER-CHILE | Series 3 - Issue of EUR 54000000 1.307% Fixed Rate Notes Due 17 August 2028 | XS1473426754 | 17/Aug/2016 | Listed | 17/Aug/2028 |
| BANCO SANTANDER-CHILE | Series 4 - Issue of Medium Term Notes 2.05% Fixed Rate Notes Due 2028 | XS2351473785 | 09/Jun/2021 | Listed | 09/Jun/2028 |
| BANCO SANTANDER-CHILE | Series 5 - Issue of 75,000,000 3.05% Fixed Rates Notes due 2039 | XS2049087963 | 30/Aug/2019 | Listed | 28/Feb/2039 |
| BANCO SANTANDER-CHILE | Series 5 - USD500,000,000 3.177% Fixed Rate Notes Due 2031 Reg S | US05971WAD56 | 05/Nov/2021 | Listed | 26/Oct/2031 |
| BANCO SANTANDER-CHILE | Series 5 - USD500,000,000 3.177% Fixed Rate Notes Due 2031 Rule 144A | US05970FAD33 | 05/Nov/2021 | Listed | 26/Oct/2031 |
| BANCO SANTANDER-CHILE | Series 6 - Issue of AUD 12,000,000 3.16% Fixed Rate Notes Due 2034 | XS2081053964 | 20/Nov/2019 | Listed | 20/Nov/2034 |
| BANCO SANTANDER-CHILE | Series 6 - Issue of Medium Term Notes 1.64% Fixed Rate Notes Due 2026 | XS2364586797 | 15/Jul/2021 | Listed | 15/Jul/2026 |
| BANCO SANTANDER-CHILE | Series 7 - AUD 13,000,000 2.91% Fixed Rate Notes due 2034 | XS2085704711 | 27/Nov/2019 | Listed | 27/Nov/2034 |
| BANCO SANTANDER-CHILE | Series 7 - Issue of AUD 30,000,000 Fixed Rate Notes due 12th December 2027 | XS1734225631 | 12/Dec/2017 | Listed | 12/Dec/2027 |
| BANCO SANTANDER-CHILE | Series 7 - Issue of EUR 30,000,000 1.095% Fixed Rate Notes due 07 February 2026 | XS1949802646 | 07/Feb/2019 | Listed | 07/Feb/2026 |
| BANCO SANTANDER-CHILE | Series 8 - $30,000,000 SOFR Floating Rate Notes Due 2025 | XS2473540180 | 28/Apr/2022 | Listed | 28/Apr/2025 |
| BANCO SANTANDER-CHILE | Series 8 - EUR 25,000,000 1.25% Fixed Rate Notes due 2034 | XS2088688614 | 02/Dec/2019 | Listed | 29/Nov/2034 |
| BANCO SANTANDER-CHILE | Series 8 - Issue of AUD 22,000,000 3.656% Fixed Rate Notes due 20 May 2034 | XS1998887142 | 20/May/2019 | Listed | 20/May/2034 |
| BANCO SANTANDER-CHILE | Series 9 - Issue of 2.700% Fixed Rate Notes Due 2025 144 A | US05970FAC59 | 10/Jan/2020 | Listed | 10/Jan/2025 |
| BANCO SANTANDER-CHILE | Series 9 - Issue of 2.700% Fixed Rate Notes Due 2025 Reg S | US05971WAC73 | 10/Jan/2020 | Listed | 10/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER-CHILE | Series 9 - Issue of EUR 26,000,000 Medium-Term Notes Fixed Rate Notes due 28 May 2025 | XS1820830898 | 28/May/2018 | Listed | 28/May/2025 |
| BANK MUSCAT (SAOG) | Series 7 - Issue of U.S. $500,000,000 4.75 per cent. Notes due 2026 | XS2310799809 | 17/Mar/2021 | Listed | 17/Mar/2026 |
| BANK OF IRELAND (GOVERNOR & COMPANY OF THE) | 515 - Series 515 Inflation Linked Notes due 2027 | XS0309765179 | 11/Jul/2007 | Listed | 11/Jul/2027 |
| BANK OF IRELAND GROUP PLC | $1,000,000,000 5.601% Fixed-to-Floating Rate Notes due 2030 | USG0756RBK44 | 20/Mar/2024 | Listed | 20/Mar/2030 |
| BANK OF IRELAND GROUP PLC | $1,000,000,000 5.601% Fixed-to-Floating Rate Notes due 2030 | US06279JAD19 | 20/Mar/2024 | Listed | 20/Mar/2030 |
| BANK OF IRELAND GROUP PLC | Series 731 - Issue of EUR 650,000,000 Fixed Rate Reset Callable Notes due 25 November 2025 | XS2082969655 | 25/Nov/2019 | Listed | 25/Nov/2025 |
| BANK OF IRELAND GROUP PLC | Series 733 - Issue of JPY 10,000,000,000 Fixed Rate Reset Callable Notes due 3 February 2031 | XS2109393772 | 03/Feb/2020 | Listed | 03/Feb/2031 |
| BANK OF IRELAND GROUP PLC | Series 736 - Issue of €750,000,000 Fixed Rate Reset Callable Notes due May 2027 | XS2311407352 | 10/Mar/2021 | Listed | 10/May/2027 |
| BANK OF IRELAND GROUP PLC | Series 738 - Issue of €500,000,000 Fixed Rate Reset Callable Subordinated Tier 2 Notes due August 2031 | XS2340236327 | 11/May/2021 | Listed | 11/Aug/2031 |
| BANK OF IRELAND GROUP PLC | Series 740 - Issue of GBP 50,000,000 Fixed Rate Reset Callable Notes due 3 June 2027 | XS2348677761 | 03/Jun/2021 | Listed | 03/Jun/2027 |
| BANK OF IRELAND GROUP PLC | Series 743 - Issue of €1,000,000,000 Fixed Rate Reset Callable Notes due June 2026 | XS2465984289 | 07/Apr/2022 | Listed | 05/Jun/2026 |
| BANK OF IRELAND GROUP PLC | Series 745 - £300,000,000 Fixed Rate Reset Callable Subordinated Tier 2 Notes due December 2032 | XS2528657567 | 06/Sep/2022 | Listed | 06/Dec/2032 |
| BANK OF IRELAND GROUP PLC | Series 748 - €500,000,000 Fixed Rate Reset Callable Subordinated Tier 2 Notes due March 2033 | XS2561182622 | 01/Dec/2022 | Listed | 01/Mar/2033 |
| BANK OF IRELAND GROUP PLC | Series 750 - €750,000,000 Fixed Rate Reset Callable Notes due July 2028 | XS2576362839 | 16/Jan/2023 | Listed | 16/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANK OF IRELAND GROUP PLC | Series 752 - Issue of €750,000,000 Fixed Rate Reset Callable Notes due July 2031 | XS2643234011 | 04/Jul/2023 | Listed | 04/Jul/2031 |
| BANK OF IRELAND GROUP PLC | Series 754 - Issue of €750,000,000 Fixed Rate Reset Callable Notes due November 2029 | XS2717301365 | 13/Nov/2023 | Listed | 13/Nov/2029 |
| BANK OF IRELAND GROUP PLC | Series 757 - €500,000,000 Fixed Rate Reset Subordinated Tier 2 Notes due August 2034 | XS2817924660 | 10/May/2024 | Listed | 10/Aug/2034 |
| BANK OF IRELAND GROUP PLC | US$1,000,000,000 2.029% Fixed-to-Fixed Rate Notes due 2027 | XS2390393838 | 30/Sep/2021 | Listed | 30/Sep/2027 |
| BANK OF IRELAND GROUP PLC | US$1,000,000,000 6.253% Fixed-to-Fixed Rate Notes due 2026 | US06279JAC36 | 16/Sep/2022 | Listed | 16/Sep/2026 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | 16 - 5.76 per cent. Fixed Rate Mortgage Covered Securities due September 2029 | XS0450396501 | 09/Sep/2009 | Listed | 07/Sep/2029 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 20 - Issue of EUR 10000000 Fixed Rate Mortgage Covered Securities due 12 October 2029 | XS0457132453 | 12/Oct/2009 | Listed | 12/Oct/2029 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 23 - 5.40 per cent Fixed Rate Mortgage Covered Securities due 6 Nov2029 | XS0464790764 | 06/Nov/2009 | Listed | 06/Nov/2029 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 41 - Issue of EUR 10000000 3.51 per cent Mortgage Covered Securities due 7 November 2025 | XS0991249623 | 07/Nov/2013 | Listed | 07/Nov/2025 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 48 - Issue of EUR 25000000 Zero Coupon Mortgage Covered Securities due 27 February 2040 | XS1195757965 | 26/Feb/2015 | Listed | 27/Feb/2040 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 50 - Issue of EUR 10,000,000 2.00 per cent Mortgage Covered Securities due 3 September 2035 | XS1283806476 | 03/Sep/2015 | Listed | 03/Sep/2035 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 52 - Issue of EUR 75000000 2.192 per cent. Mortgage Covered Securities due 03 December 2040 | XS1329007444 | 03/Dec/2015 | Listed | 03/Dec/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 53 - Issue of EUR 15,000,000 2.315 per cent. Mortgage Covered Securities due 10 December 2040 | XS1332493201 | 10/Dec/2015 | Listed | 10/Dec/2040 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 54 - Issue of EUR 60000000 1.704 per cent. Mortgage Covered Securities due 15th January 2036 | XS1333835657 | 15/Dec/2015 | Listed | 15/Jan/2036 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 58 - Issue of EUR 500,000,000 Floating Rate Mortgage Covered Securities due 25 July 2025 | XS1457590138 | 25/Jul/2016 | Listed | 25/Jul/2025 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 60 - Issue of EUR 450,000,000 Floating Rate Mortgage Covered Securities due 08 February 2026 | XS1766816752 | 08/Feb/2018 | Listed | 08/Feb/2026 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 61 - Issue of EUR 750,000,000 0.625 per cent. Mortgage Covered Securities due 14th March 2025 | XS1791443440 | 14/Mar/2018 | Listed | 14/Mar/2025 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 62 - Issue of EUR 25,000,000 1.574 per cent Mortgage Covered Securities due 31 March 2043 | XS1800207216 | 29/Mar/2018 | Listed | 31/Mar/2043 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 63 - Issue of EUR 25,000,000 1.501 per cent. Mortgage Covered Securities due 29 March 2038 | XS1800208701 | 29/Mar/2018 | Listed | 29/Mar/2038 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 64 - Issue of EUR 25,000,000 1.5475 per cent. Mortgage Covered Securities due 17 April 2043 | XS1805258586 | 17/Apr/2018 | Listed | 17/Apr/2043 |
| BANK OF IRELAND MORTGAGE BANK UNLIMITED COMPANY | Series 65 - Issue of EUR 50,000,000 1.457 per cent. Mortgage Covered Securities due 3 May 2038 | XS1811834545 | 03/May/2018 | Listed | 03/May/2038 |
| BANK OF VALLETTA PLC | Series 1 - Issue of EUR 350,000,000 10.0 per cent. Fixed Rate Resetting Senior Non-Preferred Callable Notes due 6 December 2027 | XS2539425095 | 06/Dec/2022 | Listed | 06/Dec/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 1 - Issue of 14,836,000 of the 1 st ISSUE OF STRUCTURED BONDS, February 2024 | XS2737053921 | 02/Feb/2024 | Listed | 10/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 1 - Issue of EUR 39,114,000 1st ISSUE OF STRUCTURED BONDS, April 2022 | XS2461746526 | 29/Apr/2022 | Listed | 14/Apr/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 1 - Issue of EUR 850,000 of the 1 st ISSUE OF STRUCTURED BONDS, January 2023 | XS2572482912 | 17/Jan/2023 | Listed | 19/Jan/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 10 - Issue of EUR 1,000,000 of the 10th ISSUE OF STRUCTURED BONDS, April 2023 | XS2607786766 | 21/Apr/2023 | Listed | 28/Apr/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 10 - Issue of EUR 1,500,000 of the 10th ISSUE OF STRUCTURED BONDS, May 2022 | XS2476283630 | 18/May/2022 | Listed | 19/May/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 10 - Issue of USD 210,000 of the 10th ISSUE OF STRUCTURED BONDS, March 2024 | XS2783645000 | 15/Mar/2024 | Listed | 22/Mar/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 11 - Issue EUR 18,898,000 of the 11th ISSUE OF STRUCTURED BONDS, April 2024 | XS2787876486 | 30/Apr/2024 | Listed | 13/Apr/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 11 - Issue of EUR 25,993,000 11th ISSUE OF STRUCTURED BONDS, June 2022 | XS2478813368 | 24/Jun/2022 | Listed | 04/Jun/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 11 - Issue of EUR 3,350,000 of the 11st ISSUE OF STRUCTURED BONDS, April 2023 | XS2610563210 | 21/Apr/2023 | Listed | 28/Apr/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 12 - Issue of EUR 1,350,000 of the 12th ISSUE OF STRUCTURED BONDS, March 2024 | XS2785468021 | 28/Mar/2024 | Listed | 07/Apr/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 12 - Issue of EUR 1,550,000 of the 12th ISSUE OF STRUCTURED BONDS, May 2023 | XS2618677020 | 22/May/2023 | Listed | 31/May/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 12 - Issue of EUR 2,600,000 of the 12th ISSUE OF STRUCTURED BONDS, June 2022 | XS2478813525 | 10/Jun/2022 | Listed | 17/Jun/2025 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 13 - Issue of EUR 1,000,000 of the 13th ISSUE OF STRUCTURED BONDS, April 2024 (Series 13) | XS2797440554 | 19/Apr/2024 | Listed | 26/Apr/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 13 - Issue of EUR 2,700,000 of the 13 th Issue of Structured Bonds, May 2023 | XS2621333546 | 19/May/2023 | Listed | 19/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 13 - Issue of EUR 3,100,000 of the 13th ISSUE OF STRUCTURED BONDS, May 2022 | XS2479377140 | 27/May/2022 | Listed | 03/Jun/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 14 - Issue of EUR 2,150,000 of the 14 th ISSUE OF STRUCTURED BONDS, June 2023 | XS2623528200 | 02/Jun/2023 | Listed | 09/Jun/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 14 - Issue of EUR 3,200,000 of the 14th ISSUE OF STRUCTURED BONDS, April 2024 (Series 14) | XS2798182536 | 26/Apr/2024 | Listed | 08/May/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 14 - Issue of EUR 7,460,000 14th ISSUE OF STRUCTURED BONDS, June 2022 | XS2481580343 | 24/Jun/2022 | Listed | 01/Jul/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 15 - Issue of EUR 2,400,000 of the 15th ISSUE OF STRUCTURED BONDS, APRIL 2024 | XS2798181991 | 19/Apr/2024 | Listed | 26/Apr/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 15 - Issue of EUR 2,500,000 of the 15th ISSUE OF STRUCTURED BONDS, June 2022 | XS2485363738 | 01/Jun/2022 | Listed | 07/Jun/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 15 - Issue of EUR 2,800,000 of the 15th ISSUE OF STRUCTURED BONDS, June 2023 | XS2629002077 | 02/Jun/2023 | Listed | 09/Jun/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 16 - Issue of EUR 1,000,000 16th ISSUE OF STRUCTURED BONDS, June 2022 | XS2487691227 | 17/Jun/2022 | Listed | 24/Jun/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 16 - Issue of EUR 2,050,000 of the 16 th ISSUE OF STRUCTURED BONDS, April 2024 | XS2800715364 | 26/Apr/2024 | Listed | 04/May/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 16 - Issue of EUR 3,900,000 of the 16th ISSUE OF STRUCTURED BONDS, June 2023 | XS2630857444 | 26/Jun/2023 | Listed | 05/Jul/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 17 - Issue of EUR 1,300,000 of the 17 th ISSUE OF STRUCTURED BONDS, May 2024 | XS2802178595 | 17/May/2024 | Listed | 24/May/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 17 - Issue of EUR 1,800,000 17th ISSUE OF STRUCTURED BONDS, June 2022 | XS2487691573 | 17/Jun/2022 | Listed | 24/Jun/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 17 - Issue of EUR 2,850,000 of the 17th ISSUE OF STRUCTURED BONDS, June 2023 | XS2633321059 | 16/Jun/2023 | Listed | 23/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 18 - Issue of EUR 3,100,000 of the 18th ISSUE OF STRUCTURED BONDS, July 2022 | XS2488781183 | 01/Jul/2022 | Listed | 09/Jul/2025 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 19 - Issue of EUR 2,100,000 of the 19th ISSUE OF STRUCTURED BONDS, June 2023 | XS2639854194 | 30/Jun/2023 | Listed | 07/Jul/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 19 - Issue of EUR 26,564,000 19th ISSUE OF STRUCTURED BONDS, August 2022 | XS2490738221 | 01/Aug/2022 | Listed | 16/Jul/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 19 - Issue of EUR 575,000 of the 19 th ISSUE OF STRUCTURED BONDS, APRIL 2024 | XS2805438293 | 23/Apr/2024 | Listed | 30/Apr/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 2 - Issue of EUR 3,100,000 of the 2nd ISSUE OF STRUCTURED BONDS, April 2022 | XS2464805915 | 01/Apr/2022 | Listed | 08/Apr/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 2 - Issue of EUR 3,250,000 of the 2 nd ISSUE OF STRUCTURED BONDS, JANUARY 2024 | XS2744957668 | 26/Jan/2024 | Listed | 03/Feb/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 2 - Issue of EUR 4,550,000 of the 2nd ISSUE OF STRUCTURED BONDS, February 2023 | XS2582058470 | 10/Feb/2023 | Listed | 17/Feb/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 20 - Issue of EUR 1,200,000 of the 20th ISSUE OF STRUCTURED BONDS, July 2023 | XS2645252250 | 17/Jul/2023 | Listed | 24/Jul/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 20 - Issue of EUR 5,390,000 20th ISSUE OF STRUCTURED BONDS, July 2022 | XS2493171016 | 22/Jul/2022 | Listed | 29/Jul/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 20 - Issue of EUR 575,000 of the 20th ISSUE OF STRUCTURED BONDS, APRIL 2024 | XS2805438459 | 23/Apr/2024 | Listed | 30/Apr/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 21 - Issue of EUR 2,700,000 of the 21tht ISSUE OF STRUCTURED BONDS, July 2023 | XS2646678362 | 18/Jul/2023 | Listed | 26/Jul/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 21 - Issue of EUR 3,350,000 of the 21st ISSUE OF STRUCTURED BONDS, July 2022 | XS2498543870 | 26/Jul/2022 | Listed | 06/Aug/2025 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 21 - Issue of EUR 575,000 of the 21th ISSUE OF STRUCTURED BONDS, APRIL 2024 | XS2805438616 | 23/Apr/2024 | Listed | 30/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 22 - Issue of EUR 1,350,000 of the 22th ISSUE OF STRUCTURED BONDS, MAY 2024 | XS2805532988 | 03/May/2024 | Listed | 10/May/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 22 - Issue of EUR 750,000 of the 22th ISSUE OF STRUCTURED BONDS, July 2023 | XS2647339873 | 14/Jul/2023 | Listed | 21/Jul/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 22 - Issue of EUR 9,995,000 22nd ISSUE OF STRUCTURED BONDS, August 2022 | XS2498544928 | 19/Aug/2022 | Listed | 13/Aug/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 23 - Issue of EUR 1,950,000 of the 23rd ISSUE OF STRUCTURED BONDS, September 2022 | XS2525143173 | 07/Sep/2022 | Listed | 15/Sep/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 23 - Issue of EUR 20,000,000 of the 23th ISSUE OF STRUCTURED BONDS, May 2024 | XS2808541747 | 31/May/2024 | Listed | 14/May/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 23 - Issue of EUR 550,000 of the 23th ISSUE OF STRUCTURED BONDS, July 2023 | XS2654786974 | 28/Jul/2023 | Listed | 04/Aug/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 24 - Issue of EUR 2,200,000 of the 24th ISSUE OF STRUCTURED BONDS, May 2024 | XS2812598063 | 17/May/2024 | Listed | 24/May/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 24 - Issue of EUR 27,532,000 24th ISSUE OF STRUCTURED BONDS, September 2022 | XS2511834066 | 20/Sep/2022 | Listed | 15/Sep/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 24 - Issue up to EUR 14,931,000 of the 24th ISSUE OF STRUCTURED BONDS, September 2028 | XS2658244715 | 22/Sep/2023 | Listed | 13/Sep/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 25 - Issue of EUR 1,000,000 of the 25th ISSUE OF STRUCTURED BONDS, August 2022 | XS2513846738 | 17/Aug/2022 | Listed | 26/Aug/2026 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 25 - Issue of EUR 1,350,000 of the 25th ISSUE OF STRUCTURED BONDS, August 2023 | XS2661960752 | 11/Aug/2023 | Listed | 18/Aug/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 25 - Issue of EUR 1,700,000 of the 25th ISSUE OF STRUCTURED BONDS, May 2024 | XS2812597503 | 17/May/2024 | Listed | 24/May/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 26 - Issue EUR 10,000,000 of the 26 th ISSUE OF STRUCTURED BONDS, June 2024 | XS2818093002 | 28/Jun/2024 | Listed | 14/Jun/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 26 - Issue of EUR 3,100,000 of the 26th ISSUE OF STRUCTURED BONDS, August 2022 | XS2514687370 | 22/Aug/2022 | Listed | 30/Aug/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 26 - Issue up to EUR 20,000,000 of the 26th ISSUE OF STRUCTURED BONDS, October 2023 | XS2671722184 | 20/Oct/2023 | Listed | 11/Oct/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 27 - Issue of EUR 1,400,000 of the 27th ISSUE OF STRUCTURED BONDS, MAY 2024 | XS2823121822 | 31/May/2024 | Listed | 09/Jun/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 27 - Issue of EUR 150,000 of the 27th ISSUE OF STRUCTURED BONDS, September 2023 | XS2680949208 | 22/Sep/2023 | Listed | 29/Sep/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 28 - Issue EUR 10,263,000 28th ISSUE OF STRUCTURED BONDS, October 2022 | XS2529327558 | 20/Oct/2022 | Listed | 15/Oct/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 28 - Issue of EUR 1,350,000 of the 28th ISSUE OF STRUCTURED BONDS, May 2024 | XS2823912014 | 31/May/2024 | Listed | 07/Jun/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 28 - Issue of EUR 1,800,000 of the 28th ISSUE OF STRUCTURED BONDS, September 2023 | XS2684935815 | 22/Sep/2023 | Listed | 29/Sep/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 29 - Issue of EUR 1,400,000 of the 29th ISSUE OF STRUCTURED BONDS, May 2024 | XS2824795756 | 31/May/2024 | Listed | 07/Jun/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 29 - Issue EUR 14,867,000 29th ISSUE OF STRUCTURED BONDS, November 2027 | XS2536799997 | 18/Nov/2022 | Listed | 15/Nov/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 29 - Issue of EUR 1,850,000 of the 29th ISSUE OF STRUCTURED BONDS, October 2028 | XS2696105571 | 06/Oct/2023 | Listed | 13/Oct/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 3 - Issue of EUR 1,400,000 of the 3rd ISSUE OF STRUCTURED BONDS, February 2023 | XS2583216770 | 15/Feb/2023 | Listed | 24/Feb/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 3 - Issue of EUR 2,250,000 of the 3rd ISSUE OF STRUCTURED BONDS, February 2024 | XS2753909766 | 09/Feb/2024 | Listed | 16/Feb/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 3 - Issue of EUR 3,000,000 of the 3rd ISSUE OF STRUCTURED BONDS, April 2022 | XS2464807887 | 01/Apr/2022 | Listed | 08/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 30 - Issue of EUR 1,500,000 of the 30th ISSUE OF STRUCTURED BONDS, June 2024 | XS2830446022 | 14/Jun/2024 | Listed | 21/Jun/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 30 - Issue of EUR 1,000,000 of the 30th ISSUE OF STRUCTURED BONDS, October 2022 | XS2545809613 | 17/Oct/2022 | Listed | 27/Oct/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 30 - Issue of EUR 2,600,000 of the 30th ISSUE OF STRUCTURED BONDS, October 2023 | XS2699476326 | 13/Oct/2023 | Listed | 22/Oct/2025 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 31 - Issue of EUR 1,950,000 of the 31th ISSUE OF STRUCTURED BONDS, JUNE 2024 | XS2831714857 | 14/Jun/2024 | Listed | 23/Jun/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 31 - Issue of EUR 1,200,000 of the 31st ISSUE OF STRUCTURED BONDS, November 2022 | XS2549319775 | 09/Nov/2022 | Listed | 17/Nov/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 32 - Issue of EUR 1,550,000 of the 32th ISSUE OF STRUCTURED BONDS, June 2024 | XS2837739734 | 21/Jun/2024 | Listed | 28/Jun/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 32 - Issue of EUR 1,300,000 of the 32nd ISSUE OF STRUCTURED BONDS, November 2022 | XS2549850829 | 11/Nov/2022 | Listed | 18/Nov/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 32 - Issue of EUR 1,550,000 of the 32 th ISSUE OF STRUCTURED BONDS, October 2023 | XS2705806532 | 27/Oct/2023 | Listed | 04/Nov/2026 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 33 - Issue of EUR 700,000 of the 33th ISSUE OF STRUCTURED BONDS, JUNE 2024 | XS2842023413 | 21/Jun/2024 | Listed | 28/Jun/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 33 - Issue of EUR 400,000 of the 33th ISSUE OF STRUCTURED BONDS, November 2023 | XS2708746735 | 03/Nov/2023 | Listed | 12/Nov/2025 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 33 - Issue of EUR 6,870,000 33rd ISSUE OF STRUCTURED BONDS, December 2022. | XS2550920065 | 02/Dec/2022 | Listed | 10/Dec/2025 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 34 - Issue of EUR 500,000 of the 34th ISSUE OF STRUCTURED BONDS, JUNE 2024 | XS2842020583 | 21/Jun/2024 | Listed | 30/Jun/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 34 - Issue of EUR 11,950,000 34th ISSUE OF STRUCTURED BONDS, December 2022 | XS2552810389 | 23/Dec/2022 | Listed | 15/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 34 - Issue of EUR 34,000,000 of the 34th ISSUE OF STRUCTURED BONDS, January 2024 | XS2713902380 | 03/Jan/2024 | Listed | 12/Jan/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 35 - Issue of EUR 550,000 of the 35th ISSUE OF STRUCTURED BONDS, JUNE 2024 | XS2842021474 | 21/Jun/2024 | Listed | 30/Jul/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 35 - Issue of EUR 550,000 of the 35 th ISSUE OF STRUCTURED BONDS, NOVEMBER 2023 | XS2712621163 | 10/Nov/2023 | Listed | 18/Nov/2026 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 36 - Issue of EUR 800,000 of the 36th ISSUE OF STRUCTURED BONDS, JUNE 2024 | XS2842023686 | 21/Jun/2024 | Listed | 28/Jun/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 36 - Issue of EUR 16,990,000 Notes under the Structured Notes Programme guaranteed by BANKINTER, S.A | XS2568615426 | 10/Feb/2023 | Listed | 09/Feb/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 36 - Issue of EUR 870,000 Notes of the 36th ISSUE OF STRUCTURED BONDS, December 2023 | XS2719113941 | 29/Dec/2023 | Listed | 13/Jan/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 37 - Issue of EUR 14,526,000 Notes of the 37th ISSUE OF STRUCTURED BONDS, JULY 2024 | XS2843836052 | 26/Jul/2024 | Listed | 13/Jul/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 37 - Issue of EUR 1,000,000 of the 37th ISSUE OF STRUCTURED BONDS, January 2023 | XS2570272950 | 10/Jan/2023 | Listed | 20/Jan/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 37 - Issue of EUR 200,000 of the 37th ISSUE OF STRUCTURED BONDS, November 2023 | XS2715962515 | 17/Nov/2023 | Listed | 26/Nov/2026 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 38 - Issue of EUR 775,000 of the 38th ISSUE OF STRUCTURED BONDS, JUNE 2024 | XS2842020153 | 28/Jun/2024 | Listed | 05/Jul/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 38 - Issue of EUR 3,600,000 of the 38th ISSUE OF STRUCTURED BONDS, December 2022 | XS2569717049 | 30/Dec/2022 | Listed | 21/Jan/2026 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 38 - Issue of EUR 550,000 of the 38 th ISSUE OF STRUCTURED BONDS, November 2023 | XS2719132909 | 24/Nov/2023 | Listed | 02/Dec/2026 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 39 - Issue of EUR 1,600,000 of the 39th ISSUE OF STRUCTURED BONDS, December 2023 | XS2723637570 | 04/Dec/2023 | Listed | 13/Dec/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 4 - Issue of EUR 10,900,000 of the 4th ISSUE OF STRUCTURED BONDS, February 2024 | XS2755463564 | 16/Feb/2024 | Listed | 23/Feb/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 4 - Issue of EUR 2,200,000 of the 4 th ISSUE OF STRUCTURED BONDS, February 2023 | XS2585570349 | 15/Feb/2023 | Listed | 25/Feb/2026 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 4 - Issue of EUR 2,700,000 of the 4th ISSUE OF STRUCTURED BONDS, April 2022 | XS2464808000 | 01/Apr/2022 | Listed | 08/Apr/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 40 - Issue of EUR 500,000 of the 40th ISSUE OF STRUCTURED BONDS, JULY 2024 | XS2852134522 | 12/Jul/2024 | Listed | 19/Jul/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 40 - Issue of EUR 650,000 of the 40th ISSUE OF STRUCTURED BONDS, December 2023 | XS2724934992 | 01/Dec/2023 | Listed | 08/Dec/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 41 - Issue of EUR 530,000 of the 41th ISSUE OF STRUCTURED BONDS, JULY 2024 | XS2854984221 | 19/Jul/2024 | Listed | 26/Jun/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 42 - Issue of EUR 1,500,000 of the 42th ISSUE OF STRUCTURED BONDS, July 2024 | XS2859246261 | 26/Jul/2024 | Listed | 02/Aug/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 42 - Issue of EUR 300,000 of the 42th ISSUE OF STRUCTURED BONDS, December 2023 | XS2733427533 | 18/Dec/2023 | Listed | 28/Dec/2026 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 43 - Issue of EUR 15,990,000 Notes under the Structured Notes Programme guaranteed by BANKINTER, S.A | XS2859894854 | 30/Aug/2024 | Listed | 14/Aug/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 43 - Issue of EUR 950,000 of the 43th ISSUE OF STRUCTURED BONDS, December 2023 | XS2733612191 | 18/Dec/2023 | Listed | 28/Dec/2026 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 44 - Issue of EUR 400,000 of the 44th ISSUE OF STRUCTURED BONDS, August 2024 | XS2864449975 | 09/Aug/2024 | Listed | 16/Aug/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 44 - Issue of EUR 450,000 of the 44th ISSUE OF STRUCTURED BONDS, December 2023 | XS2734293017 | 18/Dec/2023 | Listed | 29/Dec/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 45 - Issue of EUR 14,895,000 Notes under the Structured Notes Programme | XS2871016940 | 27/Sep/2024 | Listed | 06/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 46 - Issue of EUR 2,600,000 of the 46th ISSUE OF STRUCTURED BONDS, September 2024 | XS2881681725 | 06/Sep/2024 | Listed | 13/Sep/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 47 - Issue of EUR 4,130,000 of the 47th ISSUE OF STRUCTURED BONDS, SEPTEMBER 2024 | XS2896483729 | 20/Sep/2024 | Listed | 27/Sep/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 48 - Issue of EUR 2,970,000 of the 48th ISSUE OF STRUCTURED BONDS, SEPTEMBER 2024 | XS2899123553 | 27/Sep/2024 | Listed | 04/Oct/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 49 - Issue of EUR 19,815,000 of the 49th ISSUE OF STRUCTURED BONDS, OCTOBER 2024 | XS2906200071 | 25/Oct/2024 | Listed | 11/Oct/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 5 - Issue of EUR 1,300,000 of the 5th ISSUE OF STRUCTURED BONDS, February 2024 | XS2761135347 | 16/Feb/2024 | Listed | 23/Feb/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 5 - Issue of EUR 1.650.000 of the 5th ISSUE OF STRUCTURED BONDS, April 2022 | XS2468135665 | 29/Apr/2022 | Listed | 06/Apr/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 5 - Issue of EUR 8,187,000 of the 5th ISSUE OF STRUCTURED NOTES, April 2023 | XS2594041779 | 05/Apr/2023 | Listed | 04/Apr/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 50 - Issue of EUR 2,320,000 of the 50th ISSUE OF STRUCTURED BONDS, OCTOBER 2024 | XS2906203414 | 04/Oct/2024 | Listed | 11/Oct/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 51 - Issue of EUR 150,000 of the 51th ISSUE OF STRUCTURED BONDS, OCTOBER 2024 | XS2914689935 | 18/Oct/2024 | Listed | 25/Oct/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 52 - Issue of EUR 2,310,000 of the 52th ISSUE OF STRUCTURED BONDS, OCTOBER 2024 | XS2914004937 | 11/Oct/2024 | Listed | 18/Oct/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 53 - Issue of USD 590,000 of the 53 th ISSUE OF STRUCTURED BONDS, OCTOBER 2024 | XS2919184924 | 18/Oct/2024 | Listed | 25/Oct/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 55 - Issue of EUR 1,850,000 of the 55th ISSUE OF STRUCTURED BONDS, NOVEMBER 2024 | XS2922084210 | 01/Nov/2024 | Listed | 08/Nov/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 56 - Issue of EUR 1,000,000 of the 56th ISSUE OF STRUCTURED BONDS, NOVEMBER 2024 | XS2923415801 | 08/Nov/2024 | Listed | 15/Nov/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 57 - Issue of EUR 400,000 of the 57th ISSUE OF STRUCTURED BONDS, OCTOBER 2024 | XS2925017811 | 23/Oct/2024 | Listed | 31/Oct/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 58 - Issue of EUR 1,050,000 of the 58th ISSUE OF STRUCTURED BONDS, November 2024 | XS2931210012 | 15/Nov/2024 | Listed | 22/Nov/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 6 - Issue of EUR 2,000,000 of the 6 th ISSUE OF STRUCTURED BONDS, March 2023 | XS2598635030 | 23/Mar/2023 | Listed | 30/Mar/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 6 - Issue of EUR 4,450,000 of the 6th ISSUE OF STRUCTURED BONDS, May 2022 | XS2469449115 | 06/May/2022 | Listed | 13/May/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 6 - Issue of EUR 850,000 of the 6th ISSUE OF STRUCTURED BONDS, February 2024 | XS2763018616 | 16/Feb/2024 | Listed | 26/Feb/2025 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 7 - Issue of EUR 1,000,000 of the 7 th ISSUE OF STRUCTURED BONDS, April 2023 | XS2601489151 | 05/Apr/2023 | Listed | 12/Apr/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 7 - Issue of EUR 38,784,000 7th ISSUE OF STRUCTURED BONDS, May 2022 | XS2471135413 | 27/May/2022 | Listed | 14/May/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 7 - Issue of EUR 8,500,000 of the 7 th ISSUE OF STRUCTURED BONDS, March 2024 | XS2778062823 | 22/Mar/2024 | Listed | 29/Mar/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 8 - Issue EUR 22,000,000 of the 8th ISSUE OF STRUCTURED BONDS, March 2024 | XS2777488276 | 28/Mar/2024 | Listed | 15/Mar/2029 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 8 - Issue of EUR 1,400,000 of the 8 th ISSUE OF STRUCTURED BONDS, April 2023 | XS2602531076 | 05/Apr/2023 | Listed | 07/Apr/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 8 - Issue of EUR 15,000,000 8th ISSUE OF STRUCTURED BONDS, May 2022 | XS2469141258 | 20/May/2022 | Listed | 27/May/2027 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 9 - Issue of EUR 1,000,000 of the 9 th ISSUE OF STRUCTURED BONDS, April 2023 | XS2607785875 | 21/Apr/2023 | Listed | 28/Apr/2028 |
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 9 - Issue of EUR 2,900,000 of the 9th ISSUE OF STRUCTURED BONDS, May 2022 | XS2475936675 | 20/May/2022 | Listed | 27/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANKINTER INTERNATIONAL NOTES S.À.R.L. | Series 9 - Issue of EUR 850,000 of the 9th ISSUE OF STRUCTURED BONDS, MARCH 2024 | XS2779005052 | 22/Mar/2024 | Listed | 29/Mar/2029 |
| BANNA RMBS DESIGNATED ACTIVITY COMPANY | Class A mortgage backed floating rate notes due December 2063 | XS2069315153 | 19/Nov/2019 | Listed | 30/Dec/2063 |
| BANNA RMBS DESIGNATED ACTIVITY COMPANY | Class B mortgage backed floating rate notes due December 2063 | XS2069315237 | 19/Nov/2019 | Listed | 30/Dec/2063 |
| BANNA RMBS DESIGNATED ACTIVITY COMPANY | Class C mortgage backed floating rate notes due December 2063 | XS2069315583 | 19/Nov/2019 | Listed | 30/Dec/2063 |
| BANNA RMBS DESIGNATED ACTIVITY COMPANY | Class D mortgage backed floating rate notes due December 2063 | XS2069315740 | 19/Nov/2019 | Listed | 30/Dec/2063 |
| BANNA RMBS DESIGNATED ACTIVITY COMPANY | Class E mortgage backed floating rate notes due December 2063 | XS2069316128 | 19/Nov/2019 | Listed | 30/Dec/2063 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | NX00339850 - GBP 1,500,000 Securities due September 2026 | XS2171220580 | 23/Sep/2022 | Listed | 23/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | NX00354573 - Issue of GBP 1,664,000 Securities due March 2028 | XS2171895787 | 02/Mar/2023 | Listed | 02/Mar/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | NX00419782 - GBP 4,825,000 Securities due September 2028 | XS2638152541 | 26/Sep/2024 | Listed | 26/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000269826 - GBP 4,000,000 Securities due December 2026 pursuant to the Global Structured Securities Programme | XS2170323005 | 04/Jan/2021 | Listed | 24/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000272461 - GBP 3,000,000 Securities due January 2027 pursuant to the Global Structured Securities Programme | XS2170323690 | 28/Jan/2021 | Listed | 27/Jan/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000272855 - GBP 2,000,000 Securities due February 2028 | XS2170324078 | 05/Feb/2021 | Listed | 07/Feb/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000273195 - GBP 3,000,000 Securities due February 2027 | XS2170324409 | 02/Feb/2021 | Listed | 02/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000277693 - GBP 3,000,000 Securities due March 2027 pursuant to the Global Structured Securities Programme | XS2170327170 | 09/Mar/2021 | Listed | 05/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000278713 - GBP 12,500,000 Securities due April 2026 | XS2170327766 | 06/Apr/2021 | Listed | 02/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000280795 - GBP 1,500,000 Securities due March 2026 | XS2170328491 | 31/Mar/2021 | Listed | 31/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000281114 - GBP 3,000,000 Securities due March 2027 | XS2170328574 | 26/Mar/2021 | Listed | 30/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000287413 - GBP 3,000,000 Securities due May 2026 | XS2170330638 | 13/May/2021 | Listed | 07/May/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000289382 - USD 4,000,000 Securities due May 2025 | XS2170331958 | 24/May/2021 | Listed | 20/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000289557 - GBP 5,000,000 Securities due May 2027 | XS2170332337 | 27/May/2021 | Listed | 21/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000291191 - GBP 4,000,000 Securities due June 2025 pursuant to the Global Structured Securities Programme | XS2170333061 | 08/Jun/2021 | Listed | 27/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000293755 - GBP 3,000,000 Securities due June 2026 | XS2170335603 | 14/Jul/2021 | Listed | 17/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000303785 - GBP 3,000,000 Securities due September 2027 | XS2170341676 | 15/Sep/2021 | Listed | 06/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000309110 - EUR 1,000,000 Securities due October 2025 | XS2170345669 | 03/Nov/2021 | Listed | 20/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000313365 - EUR 5,000,000 Securities due March 2032 | XS2170348259 | 22/Mar/2022 | Listed | 10/Mar/2032 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00313861 - USD 500,000 Securities due November 2026 | XS2170348507 | 06/Dec/2021 | Listed | 30/Nov/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00320366 - GBP 10,000,000 Securities due February 2028 | XS2170351550 | 09/Feb/2022 | Listed | 01/Feb/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00321030 - GBP 6,000,000 Securities due February 2026 | XS2170351717 | 03/Mar/2022 | Listed | 03/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00321719 - GBP 5,000,000 Securities due February 2028 | XS2170352285 | 07/Mar/2022 | Listed | 07/Feb/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00321760 - GBP 7,500,000 Securities due February 2027 | XS2170352368 | 01/Jul/2022 | Listed | 24/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00321864 - GBP 1,700,000 Securities due February 2026 | XS2170352871 | 23/Feb/2022 | Listed | 09/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00322793 - EUR 900,000 Autocallable Equity Index linked Notes due February 2027 | XS2170353333 | 21/Feb/2022 | Listed | 22/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00322881 - GBP 3,234,000 Securities due February 2027 | XS2170353416 | 03/Mar/2022 | Listed | 16/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00323314 - EUR 5,000,000 Securities due April 2032 | XS2170354067 | 26/Apr/2022 | Listed | 26/Apr/2032 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00324211 - GBP 3,500,000 Securities due March 2026 | XS2170354810 | 04/May/2022 | Listed | 02/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00324728 - USD 8,000,000 Securities due March 2027 pursuant to the Global Structured Securities Programme (the "Tranche 1 Securities") | XS2170397207 | 11/Apr/2022 | Listed | 03/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00324927 - Issue of EUR 1,000,000 Securities due March 2027 | XS2170397462 | 07/Apr/2022 | Listed | 04/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00324929 - Issue of USD 1,000,000 Securities due March 2027 pursuant to the Global Structured Securities Programme | XS2170397546 | 29/Apr/2022 | Listed | 04/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00326212 - GBP 7,000,000 Securities due March 2026 | XS2170399088 | 29/Apr/2022 | Listed | 16/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00327111 - GBP 15,000,000 Securities due April 2027 | XS2170400191 | 29/Apr/2022 | Listed | 06/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00327303 - GBP 7,000,000 Securities due March 2028 | XS2170400431 | 15/Sep/2022 | Listed | 28/Mar/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00329441 - USD 1,000,000 Securities due April 2026 pursuant to the Global Structured Securities Programme | XS2170402726 | 20/Apr/2022 | Listed | 14/Apr/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00330301 - EUR 5,000,000 Securities due July 2032 | XS2170403377 | 08/Jul/2022 | Listed | 08/Jul/2032 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00330851 - EUR 5,000,000 Securities due May 2025 | XS2170404342 | 23/May/2022 | Listed | 06/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00330859 - EUR 5,000,000 Securities due May 2029 | XS2170404425 | 23/May/2022 | Listed | 08/May/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00331654 - Issue of GBP 4,000,000 Securities due July 2026 | XS2170405075 | 14/Jul/2022 | Listed | 07/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00331827 - USD 1,000,000 Securities due July 2026 pursuant to the Global Structured Securities Programme | XS2170405588 | 21/Jul/2022 | Listed | 13/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00331974 - Issue of USD 1,750,000 Securities due July 2026 | XS2170405828 | 21/Jul/2022 | Listed | 13/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00332137 - GBP 2,900,000 Securities due July 2026 | XS2170406636 | 21/Jul/2022 | Listed | 15/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00332200 - GBP 1,500,000 Securities due July 2027 | XS2170406719 | 21/Jul/2022 | Listed | 19/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00332877 - GBP 14,455,000 Securities due July 2027 | XS2170406123 | 27/Jul/2022 | Listed | 27/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333639 - GBP 7,500,000 Securities due August 2028 | XS2170408764 | 04/Aug/2022 | Listed | 04/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333779 - GBP 7,500,000 Securities due August, 2028 | XS2170408921 | 15/Aug/2022 | Listed | 07/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333832 - EUR 1,650,000 Securities due February 2025 | XS2170409226 | 08/Aug/2022 | Listed | 19/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333855 - USD 2,000,000 Securities due June 2025 | XS2170409499 | 08/Aug/2022 | Listed | 03/Jun/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333859 - GBP 2,000,000 Securities due June 2025 | XS2170409572 | 08/Aug/2022 | Listed | 03/Jun/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333879 - GBP 1,095,000 Securities due February 2028 | XS2170409655 | 08/Aug/2022 | Listed | 08/Feb/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333881 - USD 3,000,000 Securities due June 2025 | XS2170409739 | 08/Aug/2022 | Listed | 03/Jun/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333885 - USD 10,000,000 Securities due February 2028 | XS2170409812 | 08/Aug/2022 | Listed | 08/Feb/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00334490 - GBP 2,487,000 Securities due February 2027 | XS2170411040 | 12/Aug/2022 | Listed | 12/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00334517 - USD 1,778,000 Securities due February 2028 | XS2170411396 | 12/Aug/2022 | Listed | 14/Feb/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00334559 - GBP 1,500,000 Securities due August 2026 | XS2170411479 | 15/Aug/2022 | Listed | 17/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00334866 - GBP 2,000,000 Securities due August 2025 | XS2170412790 | 17/Aug/2022 | Listed | 19/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00334868 - EUR 2,000,000 Securities due August 2025 | XS2170412873 | 17/Aug/2022 | Listed | 18/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00335128 - USD 1,640,000 Securities due August 2026 | XS2170412956 | 15/Sep/2022 | Listed | 19/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00335138 - Issue of GBP 1,550,000 Securities due August 2026 | XS2170413178 | 15/Sep/2022 | Listed | 19/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00335199 - GBP 2,662,000 Securities due February 2028 | XS2170413418 | 15/Sep/2022 | Listed | 21/Feb/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00335351 - Issue of USD 5,180,000 Securities due February 2027 | XS2170413764 | 15/Sep/2022 | Listed | 22/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00335687 - GBP 1,290,000 Securities due August 2026 | XS2170414499 | 29/Aug/2022 | Listed | 24/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00336378 - Issue of GBP 2,161,000 Securities due May 2025 | XS2171214690 | 25/Nov/2022 | Listed | 06/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00336384 - USD 2,003,000 Securities due February 2025 | XS2171214773 | 05/Oct/2022 | Listed | 19/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00336512 - Issue of USD 6,276,000 Securities due April 2025 | XS2171215234 | 05/Oct/2022 | Listed | 04/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00336905 - GBP 6,000,000 Securities due September 2028 | XS2171215580 | 05/Sep/2022 | Listed | 04/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00338171 - Issue of GBP 1,000,000 Securities due September 2026 | XS2171217446 | 09/Sep/2022 | Listed | 10/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00338673 - Issue of USD 1,574,000 Securities due March 2025 | XS2171218923 | 14/Sep/2022 | Listed | 12/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00339023 - GBP 6,350,000 Securities due September 2027 pursuant to the Global Structured Securities Programme | XS2171219491 | 16/Sep/2022 | Listed | 16/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00339546 - GBP 10,000,000 Securities due September 2027 | XS2171220234 | 22/Sep/2022 | Listed | 21/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00339618 - USD 3,000,000 Securities due September 2025 | XS2171220408 | 21/Sep/2022 | Listed | 23/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00340104 - Issue of EUR 10,000,000 Securities due December 2027 | XS2171221125 | 14/Dec/2022 | Listed | 14/Dec/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00340465 - Issue of USD 2,299,000 Securities due March 2025 | XS2171221554 | 28/Sep/2022 | Listed | 19/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00340574 - USD 4,697,000 Securities due December 2024 | XS2171221802 | 28/Sep/2022 | Listed | 23/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00340576 - Issue of EUR 12,000,000 Securities due September 2025 | XS2171221984 | 03/Oct/2022 | Listed | 29/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00341697 - Issue of GBP 15,000,000 Securities due October 2028 | XS2171223683 | 06/Oct/2022 | Listed | 06/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00341907 - Issue of EUR 100,000,000 Securities due November 2025 | XS2171224491 | 18/Nov/2022 | Listed | 25/Nov/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00342149 - USD 1,505,000 Securities due October 2026 | XS2171226942 | 13/Oct/2022 | Listed | 13/Oct/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00342316 - Isuue of GBP 1,714,000 Securities due April 2028 | XS2171227247 | 14/Oct/2022 | Listed | 18/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00342389 - USD 1,700,000 Securities due October 2028 | XS2171227759 | 17/Oct/2022 | Listed | 17/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00343568 - EUR 10,000,000 Securities due November 2025 | XS2171877702 | 16/Nov/2022 | Listed | 17/Nov/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00343980 - USD 1,722,000 Securities due November 2028 pursuant to the Global Structured Securities Programme | XS2171878262 | 09/Nov/2022 | Listed | 09/Nov/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00344029 - GBP 3,076,000 Securities due May 2028 | XS2171878346 | 10/Nov/2022 | Listed | 10/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00344689 - Issue of EUR 20,000,000 Securities due January 2026 | XS2171880243 | 05/Jan/2023 | Listed | 02/Jan/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345021 - Issue of EUR 20,000,000 Securities due November 2027 | XS2171880599 | 25/Nov/2022 | Listed | 25/Nov/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345278 - GBP 1,756,000 Securities due October 2025 | XS2171881647 | 24/Nov/2022 | Listed | 24/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345622 - EUR 5,000,000 Securities due December 2025 | XS2171882454 | 07/Dec/2022 | Listed | 04/Dec/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345678 - Issue of EUR 20,000,000 Securities due January 2026 | XS2171882611 | 05/Jan/2023 | Listed | 02/Jan/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345923 - GBP 2,000,000 Securities due December 2026 | XS2171883858 | 05/Dec/2022 | Listed | 07/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345925 - EUR 5,000,000 Securities due December 2026 | XS2171883932 | 06/Dec/2022 | Listed | 02/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00346338 - Issue of GBP 6,705,000 Securities due December 2027 | XS2171884237 | 13/Dec/2022 | Listed | 13/Dec/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00346572 - GBP 3,623,000 Securities due June 2027 | XS2171885044 | 13/Dec/2022 | Listed | 14/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00346591 - Issue of EUR 25,000,000 Securities due December 2027 | XS2171885390 | 14/Dec/2022 | Listed | 14/Dec/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00346629 - Issue of EUR 10,000,000 Securities due March 2028 | XS2171885473 | 14/Mar/2023 | Listed | 13/Mar/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00346690 - Issue of GBP 2,080,000 Securities due June 2028 | XS2171885630 | 14/Dec/2022 | Listed | 14/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00346910 - Issue of GBP 2,836,000 Securities due December 2026 | XS2171885804 | 19/Dec/2022 | Listed | 21/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347030 - USD 2,863,000 Securities due March 2025 | XS2171886109 | 20/Dec/2022 | Listed | 12/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347272 - EUR 5,000,000 Securities due December 2026 | XS2171886521 | 23/Dec/2022 | Listed | 22/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347284 - GBP 5,310,000 Securities due December 2026 | XS2171886794 | 23/Dec/2022 | Listed | 23/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347433 - EUR 10,000,000 Securities due March 2028 | XS2171887099 | 16/Mar/2023 | Listed | 16/Mar/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347746 - EUR 20,000,000 Securities due March 2028 | XS2171887339 | 16/Mar/2023 | Listed | 16/Mar/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347748 - EUR 20,000,000 Securities due March 2026 | XS2171887412 | 16/Mar/2023 | Listed | 16/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00348392 - GBP 4,961,000 Securities due January 2027 | XS2171887925 | 12/Jan/2023 | Listed | 12/Jan/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349626 - Issue of GBP 10,815,000 Securities due January 2029 | XS2171889624 | 24/Jan/2023 | Listed | 24/Jan/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00350196 - Issue of USD 2,045,000 Securities due June 2025 | XS2171891018 | 27/Jan/2023 | Listed | 27/Jun/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00350741 - GBP 3,366,000 Securities due February 2028 | XS2171891794 | 06/Feb/2023 | Listed | 03/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00350841 - Issue of USD 4,941,000 Securities due February 2026 | XS2171892099 | 03/Feb/2023 | Listed | 03/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00351551 - EUR 5,000,000 Securities due February 2027 | XS2171892339 | 13/Feb/2023 | Listed | 10/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00352085 - GBP 5,000,000 Securities due February 2027 pursuant to the Global Structured Securities Programme | XS2171892842 | 14/Feb/2023 | Listed | 15/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00352497 - Issue of GBP 5,045,000 Securities due February 2029 | XS2171893063 | 16/Feb/2023 | Listed | 16/Feb/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00352632 - GBP 1,000,000 Securities due February 2027 | XS2171893576 | 17/Feb/2023 | Listed | 17/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00352634 - GBP 1,615,000 Securities due February 2027 pursuant to the Global Structured Securities Programme | XS2171893659 | 17/Feb/2023 | Listed | 17/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00353103 - Securities due February 2027 | XS2171894038 | 17/Mar/2023 | Listed | 22/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00353642 - Issue of USD 10,000,000 Securities due February 2029 | XS2171894541 | 27/Feb/2023 | Listed | 27/Feb/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00353706 - Issue of GBP 3,958,000 Securities due February 2029 | XS2171894624 | 24/Feb/2023 | Listed | 26/Feb/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00353960 - GBP 15,000,000 Securities due March 2028 pursuant to the Global Structured Securities Programme | XS2171895191 | 14/Mar/2023 | Listed | 14/Mar/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00354072 - Issue of EUR 10,000,000 Securities due May 2028 | XS2171895274 | 17/May/2023 | Listed | 17/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00354317 - USD 5,000,000 Securities due March 2029 | XS2171895357 | 01/Mar/2023 | Listed | 01/Mar/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00355419 - issue of GBP 3,148,000 Securities due October 2025 | XS2171896322 | 08/Mar/2023 | Listed | 24/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00355431 - Issue of USD 2,854,000 Securities due June 2025 | XS2171896595 | 08/Mar/2023 | Listed | 27/Jun/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00355622 - EUR 20,000,000 Securities due May 2026 | XS2171896751 | 12/May/2023 | Listed | 12/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00355623 - EUR 10,000,000 Securities due May 2028 | XS2171896835 | 12/May/2023 | Listed | 12/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00356626 - GBP 3,397,000 Securities due September 2026 | XS2171898021 | 20/Mar/2023 | Listed | 21/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00356729 - GBP 3,050,000 Securities due March 2027 | XS2171898377 | 21/Mar/2023 | Listed | 22/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00357204 - Issue of USD 9,754,000 Securities due March 2025 | XS2171899003 | 23/Mar/2023 | Listed | 12/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00357307 - Issue of GBP 10,750,000 Securities due March 2029 | XS2171899185 | 24/Mar/2023 | Listed | 26/Mar/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00357423 - Issue of EUR 5,000,000 Securities due March 2027 | XS2171899425 | 28/Mar/2023 | Listed | 30/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00357582 - EUR 50,000,000 Securities due March 2028 | XS2171899771 | 29/Mar/2023 | Listed | 29/Mar/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00357707 - GBP 2,100,000 Securities due March 2028 | XS2171900025 | 30/Mar/2023 | Listed | 30/Mar/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00357777 - Issue of GBP 1,480,000 Securities due March 2025 | XS2171900298 | 31/Mar/2023 | Listed | 31/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00359344 - GBP 3,250,000 Securities due April 2027 | XS2171900702 | 06/Apr/2023 | Listed | 06/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00359474 - Issue of GBP 1,000,000 Securities due April 2026 | XS2171900884 | 21/Apr/2023 | Listed | 21/Apr/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00359503 - Issue of USD 2,165,000 Securities due July 2025 | XS2171900967 | 25/Apr/2023 | Listed | 22/Jul/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00360379 - GBP 2,020,000 Securities due October 2026 | XS2171901858 | 19/Apr/2023 | Listed | 19/Oct/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00360907 - Issue of GBP 4,000,000 Securities due April 2027 | XS2171902153 | 25/Apr/2023 | Listed | 27/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361098 - Issue of EUR 50,000,000 Securities due April 2029 | XS2171902583 | 02/May/2023 | Listed | 30/Apr/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361180 - GBP 2,000,000 Securities due April 2027 pursuant to the Global Structured Securities Programme | XS2171902823 | 27/Apr/2023 | Listed | 27/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361789 - GBP 2,200,000 Securities due May 2027 | XS2171903987 | 04/May/2023 | Listed | 04/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362033 - GBP 1,900,000 Securities due May 2027 | XS2171904282 | 05/May/2023 | Listed | 05/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362421 - GBP 6,445,000 Securities due May 2027 | XS2171904878 | 10/May/2023 | Listed | 10/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362452 - GBP 6,717,000 Securities due May 2027 | XS2171905172 | 10/May/2023 | Listed | 10/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362463 - Issue of USD 2,904,000 Securities due November 2026 | XS2171905339 | 09/May/2023 | Listed | 09/Nov/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362632 - Issue of GBP 3,911,000 Securities due May 2029 | XS2171905768 | 11/May/2023 | Listed | 11/May/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00364390 - Issue of GBP 5,573,000 Securities due November 2028 | XS2171906733 | 23/May/2023 | Listed | 23/Nov/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00364756 - EUR 10,000,000 Securities due June 2027 | XS2171906816 | 09/Jun/2023 | Listed | 07/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365061 - Issue of EUR 1,500,000 Securities due May 2027 | XS2171907202 | 30/May/2023 | Listed | 31/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365170 - GBP 2,000,000 Securities due June 2028 | XS2171907384 | 02/Jun/2023 | Listed | 02/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365356 - Issue of EUR 50,000,000 Securities due June 2026 | XS2171907897 | 05/Jun/2023 | Listed | 02/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365357 - Issue of EUR 50,000,000 Securities due June 2028 | XS2171907970 | 05/Jun/2023 | Listed | 02/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365572 - EUR 10,000,000 Securities due June 2028 | XS2171908192 | 07/Jun/2023 | Listed | 06/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365587 - USD 10,481,000 Securities due July 2025 | XS2171908275 | 05/Jun/2023 | Listed | 21/Jul/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365866 - USD 4,630,000 Securities due June 2029 | XS2171908515 | 07/Jun/2023 | Listed | 07/Jun/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366182 - Issue of GBP 11,000,000 Securities due June 2029 | XS2171908606 | 08/Jun/2023 | Listed | 08/Jun/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366574 - Issue of EUR 10,000,000 Securities due June 2028 | XS2171909083 | 15/Jun/2023 | Listed | 15/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366970 - Issue of USD 3,680,000 Securities due June 2025 | XS2171910339 | 16/Jun/2023 | Listed | 16/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00367073 - GBP 1,650,000 Securities due June 2025 pursuant to the Global Structured Securities Programme | XS2171910412 | 19/Jun/2023 | Listed | 20/Jun/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00367981 - Issue of GBP 17,405,000 Securities due June 2028 | XS2171909679 | 06/Jul/2023 | Listed | 27/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00368002 - Issue of GBP 2,520,000 Securities due June 2027 | XS2171911147 | 27/Jun/2023 | Listed | 28/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00368241 - GBP 2,591,000 Securities due June 2029 pursuant to the Global Structured Securities Programme | XS2171911733 | 06/Jul/2023 | Listed | 28/Jun/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369190 - GBP 10,000,000 Securities due July 2028 | XS2171912467 | 26/Jul/2023 | Listed | 26/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369192 - EUR 20,000,000 Securities due September 2026 | XS2171912541 | 04/Sep/2023 | Listed | 01/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369530 - GBP 10,891,000 Securities due July 2029 | XS2171913358 | 12/Jul/2023 | Listed | 10/Jul/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00370044 - USD 2,650,000 Securities due July 2029 | XS2171914323 | 14/Jul/2023 | Listed | 16/Jul/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00370935 - Issue of EUR 25,000,000 Securities due July 2028 | XS2171915056 | 27/Jul/2023 | Listed | 26/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372023 - Issue of USD 9,307,000 Securities due August 2029 | XS2171916534 | 03/Aug/2023 | Listed | 03/Aug/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372335 - Issue of EUR 10,000,000 Securities due August 2025 | XS2171916880 | 10/Aug/2023 | Listed | 06/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372739 - GBP 3,887,000 Securities due August 2028 pursuant to the Global Structured Securities Programme | XS2171917938 | 10/Aug/2023 | Listed | 10/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372813 - Issue of USD 14,595,000 Securities due August 2027 | XS2171918159 | 10/Aug/2023 | Listed | 10/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00373704 - GBP 3,052,000 Securities due August 2028 | XS2171919041 | 21/Aug/2023 | Listed | 21/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374408 - Issue of Up to EUR 13,601,000 Securities due October 2026 | XS2171919801 | 30/Oct/2023 | Listed | 30/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376623 - USD 2,650,000 Securities due September 2026 | XS2171922342 | 26/Sep/2023 | Listed | 22/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376859 - Issue of GBP 3,723,000 Securities due September 2028 | XS2171923076 | 26/Sep/2023 | Listed | 26/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377809 - Issue of GBP 5,650,000 Securities due October 2028 | XS2638118799 | 06/Oct/2023 | Listed | 06/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377818 - EUR 3,023,000 Securities due October 2028 | XS2638118872 | 06/Oct/2023 | Listed | 09/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377891 - Issue of GBP 2,653,000 Securities due September 2026 | XS2638119177 | 09/Oct/2023 | Listed | 04/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377965 - USD 3,993,000 Securities due September 2026 | XS2638119334 | 09/Oct/2023 | Listed | 03/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00378210 - GBP 7,823,000 Securities due April 2028 | XS2638119417 | 11/Oct/2023 | Listed | 11/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00379322 - Issue of GBP 6,061,000 Securities due October 2029 | XS2638120779 | 26/Oct/2023 | Listed | 26/Oct/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00379395 - Issue of USD 2,038,000 Securities due March 2026 | XS2638120852 | 27/Oct/2023 | Listed | 06/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00380400 - Issue of GBP 6,536,000 Securities due November 2028 | XS2638121314 | 10/Nov/2023 | Listed | 10/Nov/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00380889 - Issue of EUR 13,729,000 Securities due December 2026 | XS2638122122 | 22/Dec/2023 | Listed | 22/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00381138 - GBP 5,365,000 Securities due December 2028 | XS2638122635 | 07/Dec/2023 | Listed | 07/Dec/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00381965 - Issue of USD 1,883,000 Securities due December 2027 pursuant to the Global Structured Securities Programme | XS2638123013 | 04/Dec/2023 | Listed | 06/Dec/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00382138 - Issue of USD 1,654,000 Securities due June 2026 | XS2638123104 | 06/Dec/2023 | Listed | 05/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00382198 - USD 1,756,000 Securities due June 2026 | XS2638123286 | 06/Dec/2023 | Listed | 08/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00382335 - Issue of GBP 1,721,000 Securities due December 2026 | XS2638123443 | 07/Dec/2023 | Listed | 07/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00382579 - USD 4,937,000 Securities due December 2028 | XS2638123872 | 11/Dec/2023 | Listed | 11/Dec/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00382767 - Issue of GBP 4,738,000 Securities due December 2028 | XS2638124094 | 13/Dec/2023 | Listed | 13/Dec/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00383604 - Issue of EUR 7,450,000.Securities due February 2027 | XS2638124417 | 29/Feb/2024 | Listed | 26/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00387582 - EUR 5,000,000 Securities due February 2027 | XS2638127196 | 09/Feb/2024 | Listed | 08/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00389808 - GBP 3,975,000 Securities due April 2026 pursuant to the Global Structured Securities Programme | XS2638128160 | 26/Feb/2024 | Listed | 15/Apr/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00390797 - EUR 2,159,000 Securities due April 2027 under the Global Structured Securities Programme (the "Securities") | XS2638129135 | 19/Apr/2024 | Listed | 19/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00391419 - Issue of USD 3,066,000 Securities due July 2026 | XS2638129309 | 07/Mar/2024 | Listed | 02/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00391660 - Issue of USD 5,539,000 Securities due October 2026 (Series NX00391660) | XS2638129564 | 08/Mar/2024 | Listed | 02/Oct/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00392908 - Issue of 10,000,000 Securities due May 2026 | XS2638130224 | 17/May/2024 | Listed | 18/May/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00393247 - EUR 21,750,000 Securities due March 2029 | XS2638130497 | 21/Mar/2024 | Listed | 20/Mar/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00393550 - EUR 12,000,000 Securities due April 2029 | XS2638130570 | 26/Apr/2024 | Listed | |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00393695 - Issue of GBP 5,000,000 Securities due March 2030 | XS2638130653 | 25/Mar/2024 | Listed | 26/Mar/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00395418 - EUR 10,000,000 Securities due May 2029 (Series NX00395418) | XS2638132352 | 15/May/2024 | Listed | 10/May/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00395551 - EUR 10,000,000 Securities due April 2029 | XS2638132436 | 12/Apr/2024 | Listed | 11/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00395668 - Issue of EUR 3,182,000 Securities due December 2027 under the Global Structured Securities Programme (the "Securities") | XS2638132600 | 21/Jun/2024 | Listed | 21/Dec/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00396159 - Issue of EUR 2,799,000 Securities due June 2028 | XS2638133087 | 07/Jun/2024 | Listed | 07/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00396614 - Issue of EUR 1,935,000 Securities due December 2026 | XS2638133590 | 23/Apr/2024 | Listed | 12/Oct/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00397528 - Issue of GBP 2,550,000 Securities due July 2026 | XS2638134481 | 03/May/2024 | Listed | 02/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00397578 - Issue of USD 1,866,000 Securities due June 2026 | XS2638134564 | 03/May/2024 | Listed | 02/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00398360 - Issue of EUR 3,284,000 Securities due July 2029 | XS2638135025 | 19/Jul/2024 | Listed | 19/Jul/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00398406 - Issue of EUR 6,400,000 Securities due June 2029 under the Global Structured Securities Programme | XS2638135454 | 14/Jun/2024 | Listed | 14/Jun/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00398464 - GBP 1,500,000 Securities due May 2026 pursuant to the Global Structured Securities Programme | XS2638135538 | 13/May/2024 | Listed | 13/May/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00398466 - GBP 2,000,000 Securities due May 2026 | XS2638135611 | 13/May/2024 | Listed | 13/May/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00398867 - EUR 10,000,000 Securities due May 2030 | XS2638135884 | 15/May/2024 | Listed | 15/May/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00399986 - Issue of EUR 1,452,000 Securities due July 2028 | XS2638136692 | 17/Jul/2024 | Listed | 17/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00400459 - Issue of EUR 486,000 Securities due July 2028 | XS2638137153 | 17/Jul/2024 | Listed | 17/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00400569 - Issue of GBP 2,082,000 Securities due February 2027 | XS2638137237 | 29/May/2024 | Listed | 01/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00400931 - Issue of EUR 3,489,000 Securities due July 2028 | XS2777269395 | 31/Jul/2024 | Listed | 31/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00402332 - Issue of EUR 5,436,000 Securities due February 2028 under the Global Structured Securities Programme | XS2638138474 | 12/Aug/2024 | Listed | 09/Feb/2028 |

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|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00402839 - GBP 1,980,000 Securities due June 2030 | XS2638138557 | 12/Jun/2024 | Listed | 12/Jun/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00404172 - USD 2,000,000 Securities due June 2028 | XS2638139019 | 26/Jun/2024 | Listed | 21/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00404174 - EUR 3,630,000 Securities due June 2028 | XS2638139100 | 21/Jun/2024 | Listed | 20/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00405142 - GBP 15,000,000 Securities due July 2030 | XS2638139365 | 12/Jul/2024 | Listed | 12/Jul/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00405693 - GBP 750,000 Securities due June 2029 | XS2638139522 | 02/Jul/2024 | Listed | 28/Jun/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00406224 - USD 10,000,000 Securities due July 2026 | XS2638140371 | 03/Jul/2024 | Listed | 02/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00406629 - EUR 20,000,000 Securities due August 2029 | XS2638140702 | 15/Aug/2024 | Listed | 16/Aug/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00406787 - Issue of EUR 2,345,000 Securities due September 2029 | XS2638141007 | 11/Sep/2024 | Listed | 11/Sep/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00407614 - GBP 38,258,000 Securities due July 2030 pursuant to the Global Structured Securities Programme (the "Tranche 1 Securities") | XS2638141262 | 02/Aug/2024 | Listed | 30/Jul/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00407639 - EUR 1,781,000 Securities due July 2029 | XS2638141346 | 31/Jul/2024 | Listed | 31/Jul/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00407803 - USD 10,000,000 Securities due July 2026 | XS2638141429 | 11/Jul/2024 | Listed | 13/Jul/2036 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00410348 - GBP 5,400,000 Securities due July 2028 pursuant to the Global Structured Securities Programme (the "Tranche 1 Securities") | XS2638143714 | 01/Aug/2024 | Listed | 25/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00410623 - Issue of GBP 8,611,000 Securities due July 2030 | XS2638143987 | 01/Aug/2024 | Listed | 26/Jul/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00410636 - USD 9,179,000 Securities due March 2027 | XS2638144019 | 01/Aug/2024 | Listed | 05/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00413097 - GBP 13,711,000 Securities due August 2030 | XS2638145255 | 13/Aug/2024 | Listed | 09/Aug/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00413846 - GBP 3,225,000 Securities due February 2026 | XS2638146220 | 14/Aug/2024 | Listed | 16/Feb/2026 |

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|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00414829 - EUR 10,000,000 Securities due September 2029 | XS2638147111 | 30/Sep/2024 | Listed | 27/Sep/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00415570 - Issue of GBP 3,000,000 Securities due September 2029 | XS2638147624 | 28/Aug/2024 | Listed | 04/Sep/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00415972 - Issue of EUR 2,941,000 Securities due November 2029 | XS2638148275 | 01/Nov/2024 | Listed | 01/Nov/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417170 - Issue of EUR 26,700,000 Securities due September 2032 | XS2638149596 | 30/Sep/2024 | Listed | 27/Sep/2032 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417671 - USD 10,680,000 Securities due September 2028 | XS2638150172 | 12/Sep/2024 | Listed | 12/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417809 - GBP 3,665,000 Securities due September 2030 | XS2638150412 | 13/Sep/2024 | Listed | 16/Sep/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00418486 - GBP 15,000,000 Securities due October 2029 | XS2638151063 | 08/Oct/2024 | Listed | 04/Oct/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00419351 - GBP 6,000,000 Securities due September 2028 | XS2638152202 | 24/Sep/2024 | Listed | 27/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00419471 - EUR 3,000,000 Securities due October 2030 | XS2638152384 | 22/Oct/2024 | Listed | 23/Oct/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00419564 - GBP 1,974,000 Securities due September 2030 | XS2638152467 | 26/Sep/2024 | Listed | 25/Sep/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00423862 - Issue of USD 8,166,000 Securities due December 2026 | XS2638155130 | 15/Oct/2024 | Listed | 07/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00426060 - Issue of GBP 20,000,000 Securities due November 2030 | XS2638156450 | 14/Nov/2024 | Listed | 14/Nov/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00427516 - Issue of USD 2,500,000 Securities due October 2028 | XS2638156880 | 30/Oct/2024 | Listed | 30/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00429036 - GBP 2,950,000 Securities due November 2028 | XS2638157425 | 05/Nov/2024 | Listed | 06/Nov/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00429695 - Issue of GBP 4,000,000 Securities due November 2028 | XS2638157771 | 08/Nov/2024 | Listed | 08/Nov/2028 |
| BARCLAYS BANK PLC | Class 11492 Class VF - Issue of €300,000,000 Fixed Rate Notes due December 2025 | XS2215533907 | 10/Aug/2020 | Listed | 22/Dec/2025 |
| BARCLAYS BANK PLC | MarketGrader Account Linked Notes due 10 January 2025 | XS0210536438 | 18/Feb/2005 | Listed | 10/Jan/2025 |

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|---|---|---|---|---|---|
| BARCLAYS BANK PLC | NX000224617 - 10 Warrants due 27 February 2025 | GB00B983DG08 | 27/Feb/2019 | Listed | 27/Feb/2025 |
| BARCLAYS BANK PLC | NX000248465 - Issue of EUR 37,500,000.00 Securities due May 2030 under the Global Structured Securities | XS2076310197 | 20/May/2020 | Listed | 27/May/2030 |
| BARCLAYS BANK PLC | Series 11492 - €200,000,000 Class AES Fixed Rate Notes due October 2025 | XS2914769455 | 08/Oct/2024 | Listed | 09/Oct/2025 |
| BARCLAYS BANK PLC | Series 11492 - Class UD - €150,000,000 Class UD Fixed Rate Notes due 18 December 2025 | XS2206990306 | 20/Jul/2020 | Listed | 18/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00415227 - Issue of EUR 1,705,000 Securities due October 2030 | XS2828123716 | 17/Oct/2024 | Listed | 17/Oct/2030 |
| BARCLAYS BANK PLC | Series 11492 - $300,000,000 Class AFA Fixed Rate Notes due April 2027 | XS2806609736 | 17/Apr/2024 | Listed | 16/Apr/2027 |
| BARCLAYS BANK PLC | Series 11492 - $400,000,000 Class ACJ Fixed Rate Notes due February 2025 | XS2671190408 | 05/Sep/2023 | Listed | 07/Feb/2025 |
| BARCLAYS BANK PLC | Series 11492 - $525,000,000 Class ACV Fixed Rate Notes due December 2024 | XS2729362934 | 06/Dec/2023 | Listed | 13/Dec/2024 |
| BARCLAYS BANK PLC | Series 11492 - €100,000,000 Class AEP Floating Rate Notes due September 2026 | XS2903461429 | 17/Sep/2024 | Listed | 16/Sep/2026 |
| BARCLAYS BANK PLC | Series 11492 - €150,000,000 Class ACW Fixed Rate Notes due November 2024 | XS2725232586 | 23/Nov/2023 | Listed | 20/Nov/2024 |
| BARCLAYS BANK PLC | Series 11492 - €300,000,000 Class ADJ Fixed Rate Notes due February 2025 | XS2770011018 | 21/Feb/2024 | Listed | 28/Feb/2025 |
| BARCLAYS BANK PLC | Series 11492 - €300,000,000 Class AEI Fixed Rate Notes due August 2025 | XS2876425633 | 08/Aug/2024 | Listed | 08/Aug/2025 |
| BARCLAYS BANK PLC | Series 11492 - €320,000,000 Class AEQ Fixed Rate Notes due September 2025 | XS2908175016 | 24/Sep/2024 | Listed | 24/Sep/2025 |
| BARCLAYS BANK PLC | Series 11492 - Issue of $250,000,000 Class ACS Fixed Rate Notes due March 2025 | XS2724457887 | 22/Nov/2023 | Listed | 21/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series 11492 - Issue of $330,000,000 Class ACZ Fixed Rate Notes due December 2025 | XS2734144525 | 18/Dec/2023 | Listed | 01/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 - Issue of $334,000,000 Class ACM Floating Rate Notes due October 2026 | XS2700208528 | 05/Oct/2023 | Listed | 12/Oct/2026 |
| BARCLAYS BANK PLC | Series 11492 - Issue of $385,000,000 Class ACU Fixed Rate Notes due December 2024 | XS2729363155 | 12/Dec/2023 | Listed | 20/Dec/2024 |
| BARCLAYS BANK PLC | Series 11492 - Issue of €150,000,000 Class ACX Floating Rate Notes due November 2024 | XS2725764836 | 23/Nov/2023 | Listed | 22/Nov/2024 |
| BARCLAYS BANK PLC | Series 11492 - Issue of €166,000,000 Class AEJ Fixed Rate Notes due August 2025 | XS2876425559 | 08/Aug/2024 | Listed | 08/Aug/2025 |
| BARCLAYS BANK PLC | Series 11492 - Issue of €200,000,000 Class AED Fixed Rate Notes due July 2025 | XS2862891855 | 19/Jul/2024 | Listed | 18/Jul/2025 |
| BARCLAYS BANK PLC | Series 11492 - Issue of €200,000,000 Class SM Fixed Rate Notes due 23 December 2025 | XS2129751769 | 02/Mar/2020 | Listed | 23/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 - Issue of €250,000,000 Class ACR Fixed Rate Notes due February 2025 | XS2724458000 | 22/Nov/2023 | Listed | 24/Feb/2025 |
| BARCLAYS BANK PLC | Series 11492 - Issue of €300,000,000 Class TQ Fixed Rate Notes due December 2025 | XS2191846976 | 26/Jun/2020 | Listed | 12/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 - Issue of €330,000,000 Class ABT Fixed Rate Notes due June 2025 | XS2630801491 | 01/Jun/2023 | Listed | 16/Jun/2025 |
| BARCLAYS BANK PLC | Series 11492 - Issue of €330,000,000 Class ACT Fixed Rate Notes due December 2024 ( | XS2723857855 | 13/Dec/2023 | Listed | 12/Dec/2024 |
| BARCLAYS BANK PLC | Series 11492 - Series 11492 $310,500,000 Class AFI Fixed Rate Notes due July 2027 | XS2866204428 | 24/Jul/2024 | Listed | 23/Jul/2027 |
| BARCLAYS BANK PLC | Series 11492 Class OV - Issue of EUR216,000,000 Class OV Fixed Rate due 22 December 2025 | XS1929504816 | 28/Dec/2018 | Listed | 22/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series 11492 Class SU - Issue of €200,000,000 Class SU Fixed Rate Notes due 19 December 2025 | XS2140574844 | 20/Mar/2020 | Listed | 19/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class SY - Issue of €250,000,000 Class SY Fixed Rate Notes due 22 December 2025 | XS2152338633 | 06/Apr/2020 | Listed | 22/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class TD - Issue of €350,000,000 Class TD Fixed Rate Notes due 17 December 2025 | XS2174784210 | 14/May/2020 | Listed | 17/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class TL - Issue of £500,000,000 Class TL Fixed Rate Notes due June 2025 | XS2185867590 | 12/Jun/2020 | Listed | 19/Jun/2025 |
| BARCLAYS BANK PLC | Series 11492 Class UB - Issue of €150,000,000 Fixed Rate Notes due December 2025 | XS2196287143 | 26/Jun/2020 | Listed | 30/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class UN - Issue of $548,200,000 Class UN Fixed Rate Notes due November 2025 | XS2266963854 | 04/Dec/2020 | Listed | 30/Nov/2025 |
| BARCLAYS BANK PLC | Series 11492 Class UO - Issue of $550,000,000 Class UO Fixed Rate Notes due December 2025 | XS2271224805 | 15/Dec/2020 | Listed | 10/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class VA - €300,000,000 Fixed Rate Notes due December 2025 | XS2213848570 | 06/Aug/2020 | Listed | 12/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class VE - Issue of €300,000,000 Fixed Rate Notes due December 2025 | XS2215533816 | 10/Aug/2020 | Listed | 22/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class VH - Issue of €216,400,000 Class VH Fixed Rate Notes due 15 December 2025 | XS2223113148 | 09/Sep/2020 | Listed | 15/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class VO - Issue of €108,700,000 Fixed Rate Notes due December 2025 | XS2248018314 | 20/Oct/2020 | Listed | 11/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class VP - Issue of €180,000,000 Fixed Rate Notes due December 2025 | XS2497509567 | 13/Jul/2022 | Listed | 17/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class VP - Issue of €54,400,000 Class VP Fixed Rate Notes due December 2025 | XS2248018157 | 20/Oct/2020 | Listed | 17/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class WF - €500,000,000 Class WF Fixed Rate Notes due December 2025 | XS2279763655 | 30/Dec/2020 | Listed | 23/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series 11492 Class XZ - Issue of €500,000,000 Class XZ Fixed Rate Notes due July 2025 | XS2385141770 | 09/Sep/2021 | Listed | 21/Jul/2025 |
| BARCLAYS BANK PLC | Series 11492 Class YB - Issue of €100,000,000 Class YB Fixed Rate Notes due December 2025 | XS2279111582 | 23/Dec/2020 | Listed | 16/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class YD - €250,000,000 Class YD Fixed Rate Notes due December 2025 | XS2279928910 | 30/Dec/2020 | Listed | 19/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class YI - €150,000,000 Class YI Fixed Rate Notes due December 2025 | XS2271246287 | 09/Dec/2020 | Listed | 04/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492 Class YL - €100,000,000 Class YL Fixed Rate Notes due December 2025 | XS2272240966 | 09/Dec/2020 | Listed | 02/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492, Class UP - Issue of $500,000,000 Class UP Fixed Rate Notes due December 2025 | XS2273109525 | 10/Dec/2020 | Listed | 05/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492, Class VX - €117,600,000 Class VX Fixed Rate Notes due November 2025 | XS2265506233 | 01/Dec/2020 | Listed | 24/Nov/2025 |
| BARCLAYS BANK PLC | Series 11492, Class YA - Issue of €150,000,000 Class YA Fixed Rate Notes due December 2025 | XS2279111400 | 23/Dec/2020 | Listed | 15/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492, Class YC - Issue of €250,000,000 Class YC Fixed Rate Notes due December 2025 | XS2279928837 | 30/Dec/2020 | Listed | 18/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492, Class YE - Issue of €250,000,000 Class YE Fixed Rate Notes due December 2025 | XS2279929058 | 30/Dec/2020 | Listed | 22/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492, Class YF - Issue of €250,000,000 Class YF Fixed Rate Notes due December 2025 | XS2279929132 | 30/Dec/2020 | Listed | 23/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492, Class YJ - €137,700,000 Class YJ Fixed Rate Notes due December 2025 | XS2271246105 | 09/Dec/2020 | Listed | 05/Dec/2025 |
| BARCLAYS BANK PLC | Series 11492, Class YK - Issue of €100,000,000 Class YK Fixed Rate Notes due December 2025 | XS2272240883 | 09/Dec/2020 | Listed | 03/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000201893 - Issue of EUR 14,000,000 Fixed Rate Securities due 11th October 2027 | XS1620594249 | 30/Nov/2017 | Listed | 11/Oct/2027 |
| BARCLAYS BANK PLC | Series NX000205519 - Issue of EUR 26,000,000 Fixed Rate Securities due 6th December 2027 | XS1658357436 | 05/Dec/2017 | Listed | 06/Dec/2027 |
| BARCLAYS BANK PLC | Series NX000206896 - Issue of EUR 9,000,000 Fixed Rate Securities due 28 December 2027 | XS1673927411 | 28/Dec/2017 | Listed | 28/Dec/2027 |
| BARCLAYS BANK PLC | Series NX000215660 - Issue of 10 Warrants due 23rd December 2024 | GB00B983F084 | 28/Jun/2018 | Listed | 23/Dec/2024 |
| BARCLAYS BANK PLC | Series NX000225679 - Issue of EUR 5,000,000 Fixed Rate Securities due 18 March 2039 | XS1914000622 | 18/Mar/2019 | Listed | 18/Mar/2039 |
| BARCLAYS BANK PLC | Series NX000226278 - Issue of 10 Warrants due 28 March 2025 | GB00B7NP0N37 | 28/Mar/2019 | Listed | 28/Mar/2025 |
| BARCLAYS BANK PLC | Series NX000226344 - EUR 130,000,000 Fixed Rate to Forward CMS-Linked Securities, due 12 April 2039 | XS1931227521 | 15/Apr/2019 | Listed | 12/Apr/2039 |
| BARCLAYS BANK PLC | Series NX000227262 - Issue of 10 Warrants due 29 April 2025. | GB00B7NP0M20 | 26/Apr/2019 | Listed | 29/Apr/2025 |
| BARCLAYS BANK PLC | Series NX000227501 - Issue of 10 Warrants due 24 April 2025 | GB00B7NP0L13 | 24/Apr/2019 | Listed | 24/Apr/2025 |
| BARCLAYS BANK PLC | Series NX000227589 - Issue of 10 Warrants due 29 April 2025 | GB00B983D931 | 25/Apr/2019 | Listed | 29/Apr/2025 |
| BARCLAYS BANK PLC | Series NX000228090 - Issue of 10 Warrants due 2 May 2025 | GB00B7NP0J90 | 03/May/2019 | Listed | 02/May/2025 |
| BARCLAYS BANK PLC | Series NX000228325 - Issue of 10 Warrants due 08 May 2026 | GB00B983D824 | 10/May/2019 | Listed | 08/May/2026 |
| BARCLAYS BANK PLC | Series NX000228422 - Issue of 10 Warrants due 2 May 2025 (Series NX000228422) | GB00B7NP0H76 | 13/May/2019 | Listed | 02/May/2025 |
| BARCLAYS BANK PLC | Series NX000228687 - Issue of 10 Warrants due 21 May 2026 | GB00B983D717 | 22/May/2019 | Listed | 21/May/2026 |
| BARCLAYS BANK PLC | Series NX000228748 - Issue of 10 Warrants due 15 May 2025 | GB00B7NP0G69 | 15/May/2019 | Listed | 15/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000229459 - EUR 51,000,000 Fixed Rate to Constant Maturity Swap Rate Securities, due 12 June 2034 | XS1945762265 | 13/Jun/2019 | Listed | 12/Jun/2034 |
| BARCLAYS BANK PLC | Series NX000230171 - Series NX000230171 EUR 50,000,000 Constant Maturity Swap Rate - Linked Securities, due 26 June 2031 | XS1962236227 | 26/Jun/2019 | Listed | 26/Jun/2031 |
| BARCLAYS BANK PLC | Series NX000232567 - 10 Warrants due July 2025 ("Tranche 1") | GB00B7NP0F52 | 31/Jul/2019 | Listed | 31/Jul/2025 |
| BARCLAYS BANK PLC | Series NX000233719 EUR 2,700,000 Fixed Rate Credit Linked Notes due 2026 | XS1998584087 | 29/Oct/2019 | Listed | 20/Jun/2026 |
| BARCLAYS BANK PLC | Series NX000234664 - INR 576,000,000 Securities due March 2025 | XS1998638784 | 20/Sep/2019 | Listed | 20/Mar/2025 |
| BARCLAYS BANK PLC | Series NX000234908 - TRY 257,614,000 Securities due September 2025 | XS1998652777 | 25/Sep/2019 | Listed | 24/Sep/2025 |
| BARCLAYS BANK PLC | Series NX000236896 - EUR 2,500,000 Fixed Rate Credit Linked Notes due 2026 | XS2019560486 | 02/Jun/2020 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX000238201 - EUR 3,000,000 Floating Rate Securities due November 2029 | XS2033428967 | 22/Nov/2019 | Listed | 22/Nov/2029 |
| BARCLAYS BANK PLC | Series NX000238644 - USD 140,000,000 20-Year USD Steepener Notes due 2039 | XS2033453486 | 06/Dec/2019 | Listed | 06/Dec/2039 |
| BARCLAYS BANK PLC | Series NX000239221 - 10 Warrants due December 2025 | GB00B983CS54 | 29/Nov/2019 | Listed | 01/Dec/2025 |
| BARCLAYS BANK PLC | Series NX000241625 - EUR 15,000,000 Securities due March 2030 | XS2054426007 | 12/Mar/2020 | Listed | 19/Mar/2030 |
| BARCLAYS BANK PLC | Series NX000242218 - Issue of PLN 32,300,000 Securities due January 2025 | XS2054862755 | 16/Jan/2020 | Listed | 16/Jan/2025 |
| BARCLAYS BANK PLC | Series NX000244240 - 10 Warrants due February 2026 | GB00B7NP0D39 | 05/Feb/2020 | Listed | 05/Feb/2026 |
| BARCLAYS BANK PLC | Series NX000247542 - Issue of EUR 2,200,000 Securities due May 2030 | XS2076019772 | 14/May/2020 | Listed | 21/May/2030 |
| BARCLAYS BANK PLC | Series NX000248481 - EUR 11,000,000 Securities due November 2024 | XS2076310353 | 19/May/2020 | Listed | 26/Nov/2024 |

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| BARCLAYS BANK PLC | Series NX000249232 - Issue of EUR 15,000,000.00 Securities due July 2025 | XS2088230433 | 26/Jun/2020 | Listed | 02/Jul/2025 |
| BARCLAYS BANK PLC | Series NX000252463 - Issue of USD 4,986,000 Securities due August 2025 | XS2124657631 | 11/Aug/2020 | Listed | 06/Aug/2025 |
| BARCLAYS BANK PLC | Series NX000253381 - Issue of Up to EUR 20,000,000 Securities due September 2025 | XS2124714705 | 10/Sep/2020 | Listed | 17/Sep/2025 |
| BARCLAYS BANK PLC | Series NX000257644 - Issue of GBP 3,673,000 Securities due September 2030 | XS2149646940 | 14/Sep/2020 | Listed | 04/Sep/2030 |
| BARCLAYS BANK PLC | Series NX000258978 - Issue of GBP 1,320,000 Securities due October 2030 | XS2160779208 | 15/Oct/2020 | Listed | 14/Oct/2030 |
| BARCLAYS BANK PLC | Series NX000260533 - Issue of USD 6,000,000 Securities due November 2030 | XS2173746855 | 30/Oct/2020 | Listed | 06/Nov/2030 |
| BARCLAYS BANK PLC | Series NX000262938 - Issue of EUR 17,000,000 Securities due December 2025 under the Global Structured Securities Programme | XS2184449549 | 21/Dec/2020 | Listed | 29/Dec/2025 |
| BARCLAYS BANK PLC | Series NX000264511 - Issue of Up to EUR 7,000,000 Securities due February 2031 | XS2186979766 | 11/Feb/2021 | Listed | 18/Feb/2031 |
| BARCLAYS BANK PLC | Series NX000269411 - Issue of EUR 3,500,000 Securities due March 2026 | XS2219753832 | 01/Mar/2021 | Listed | 04/Mar/2026 |
| BARCLAYS BANK PLC | Series NX000272965 - Issue of EUR 15,000,000 Securities due February 2041 | XS2234883820 | 02/Feb/2021 | Listed | 01/Feb/2041 |
| BARCLAYS BANK PLC | Series NX000275229 - EUR 2,000,000 Securities due March 2031 under the Global Structured Securities Programme | XS2237786665 | 26/Feb/2021 | Listed | 05/Mar/2031 |
| BARCLAYS BANK PLC | Series NX000275541 - Issue of EUR 15,000,000 Securities due June 2031 under the Global Structured Securities Programme | XS2238037688 | 27/May/2021 | Listed | 03/Jun/2031 |
| BARCLAYS BANK PLC | Series NX000277336 - Issue of USD 4,500,000 Securities due May 2026 | XS2251060021 | 28/Apr/2021 | Listed | 05/May/2026 |

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|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000278028 - Issue of EUR 11,100,000 Securities due May 2026 | XS2253494368 | 28/Apr/2021 | Listed | 05/May/2026 |
| BARCLAYS BANK PLC | Series NX000278311 - Issue of EUR 20,000,000 Securities due May 2031 | XS2253517085 | 29/Apr/2021 | Listed | 06/May/2031 |
| BARCLAYS BANK PLC | Series NX000278954 - EUR 2,000,000 Securities due May 2026 | XS2253565134 | 26/Apr/2021 | Listed | 04/May/2026 |
| BARCLAYS BANK PLC | Series NX000282197 - EUR 90,000,000 Securities due April 2031 pursuant to the Global Structured Securities | XS2267263734 | 12/Apr/2021 | Listed | 09/Apr/2031 |
| BARCLAYS BANK PLC | Series NX000287324 - Issue of USD 7,000,000 Securities due July 2031 under the Global Structured Securities | XS2272132726 | 15/Jul/2021 | Listed | 22/Jul/2031 |
| BARCLAYS BANK PLC | Series NX000290710 - Issue of EUR 1,500,000 Securities due July 2026 | XS2277332925 | 13/Jul/2021 | Listed | 20/Jul/2026 |
| BARCLAYS BANK PLC | Series NX000292196 - Issue of EUR 11,500,000 Securities due August 2026 | XS2279165596 | 05/Aug/2021 | Listed | 19/Aug/2026 |
| BARCLAYS BANK PLC | Series NX000292464 - Issue of USD 3,000,000 Securities due September 2026 | XS2279185511 | 14/Sep/2021 | Listed | 14/Sep/2026 |
| BARCLAYS BANK PLC | Series NX000298807 - Issue of EUR 1,100,000 Securities due October 2026 | XS2293270380 | 28/Sep/2021 | Listed | 05/Oct/2026 |
| BARCLAYS BANK PLC | Series NX000300054 - Issue of 8,600,000 Securities due November 2026 | XS2297723921 | 28/Oct/2021 | Listed | 04/Nov/2026 |
| BARCLAYS BANK PLC | Series NX000304361 - Issue of EUR 2,500,000 Securities due December 2024 | XS2302194431 | 25/Nov/2021 | Listed | 02/Dec/2024 |
| BARCLAYS BANK PLC | Series NX000306947 - Issue of EUR 1,100,000 Securities due November 2026 | XS2305965654 | 16/Nov/2021 | Listed | 23/Nov/2026 |
| BARCLAYS BANK PLC | Series NX000308039 - Issue of EUR 10,000,000 Securities due February 2032 | XS2310984617 | 22/Feb/2022 | Listed | 19/Feb/2032 |
| BARCLAYS BANK PLC | Series NX000311648 - Issue of USD 1,000,000 Securities due February 2025 | XS2316643860 | 17/Feb/2022 | Listed | 24/Feb/2025 |

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|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000311918 - Issue of EUR 3,500,000 Securities due February 2025 | XS2316664783 | 17/Feb/2022 | Listed | 24/Feb/2025 |
| BARCLAYS BANK PLC | Series NX000326499 - Issue of EUR850,000 Securities due April 2027 | XS2358003148 | 26/Apr/2022 | Listed | 26/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00309803 - Issue of EUR 3,000,000 Securities due December 2026 | XS2314910824 | 20/Dec/2021 | Listed | 28/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00320845 - Issue of EUR 12,600,000 Securities due April 2027 | XS2345488246 | 05/Apr/2022 | Listed | 12/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00321304 - Issue of EUR 1,906,000 Securities due September 2027 | FI4000517917 | 14/Mar/2022 | Listed | 14/Sep/2027 |
| BARCLAYS BANK PLC | Series NX00326100 - Issue of 6,000,000 Securities due June 2027 | XS2357979686 | 16/Jun/2022 | Listed | 02/Jul/2027 |
| BARCLAYS BANK PLC | Series NX00326452 - Issue of EUR 700,000 Securities due April 2027 | FI4000518782 | 07/Apr/2022 | Listed | 21/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00327642 - Issue of 63,988,000 Securities due May 2025 | XS2366907090 | 14/Sep/2022 | Listed | 12/May/2025 |
| BARCLAYS BANK PLC | Series NX00329170 - Issue of EUR 34,674,000 Securities due June 2027 | XS2367264954 | 13/Jun/2022 | Listed | 21/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00336395 - Issue of EUR 27,000,000 Securities due October 2027 | XS2422258561 | 28/Oct/2022 | Listed | 28/Oct/2027 |
| BARCLAYS BANK PLC | Series NX00338666 - Issue of EUR 28,995,000 Securities due November 2027 | XS2426279977 | 01/Nov/2022 | Listed | 05/Nov/2027 |
| BARCLAYS BANK PLC | Series NX00339604 - EUR 1,700,000European Barrier Autocallable Securities due December 2027 | XS2428845825 | 09/Dec/2022 | Listed | 09/Dec/2027 |
| BARCLAYS BANK PLC | Series NX00341392 - issue of EUR 6,605,000 Securities due May 2028 | FI4000532775 | 16/Nov/2022 | Listed | 16/May/2028 |
| BARCLAYS BANK PLC | Series NX00342937 - Issue of EUR 30,000,000 Securities due December 2027 | XS2441844565 | 16/Dec/2022 | Listed | 23/Dec/2027 |
| BARCLAYS BANK PLC | Series NX00343304 - Issue of EUR 6,070,000 Securities due June 2028 | FI4000536206 | 16/Dec/2022 | Listed | 16/Jun/2028 |
| BARCLAYS BANK PLC | Series NX00343770 - Issue of EUR 8,283,000 Securities due December 2027 | FI4000541339 | 23/Dec/2022 | Listed | 30/Dec/2027 |

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|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00345672 - Issue of EUR 2,958,000 Securities due July 2028 under the Global Structured Securities Programme | FI4000541743 | 19/Jan/2023 | Listed | 19/Jul/2028 |
| BARCLAYS BANK PLC | Series NX00345685 - EUR 18,500,000 European Barrier Autocallable Securities due February 2028 | XS2443171389 | 27/Jan/2023 | Listed | 03/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00346695 - Issue of EUR 23,000,000 Securities due January 2028 under the Global Structured Securities | XS2448782966 | 31/Jan/2023 | Listed | 31/Jan/2028 |
| BARCLAYS BANK PLC | Series NX00347694 - Issue of EUR 16,610,000 Securities due March 2028 | FI4000546155 | 03/Mar/2023 | Listed | 02/Mar/2028 |
| BARCLAYS BANK PLC | Series NX00347931 - Issue of EUR 3,500,000 Securities due August 2028 | FI4000546239 | 17/Feb/2023 | Listed | 17/Aug/2028 |
| BARCLAYS BANK PLC | Series NX00348952 - Issue of EUR 3,000,000 Securities due May 2025 under the Global Structured Securities Programme | XS2458890626 | 28/Apr/2023 | Listed | 05/May/2025 |
| BARCLAYS BANK PLC | Series NX00349979 - Issue of EUR 38,000,000 Securities due March 2028 | XS2463297965 | 03/Mar/2023 | Listed | 03/Mar/2028 |
| BARCLAYS BANK PLC | Series NX00350836 - Issue of USD 1,856,000 Securities due April 2028 under the Global Structured Securities Programme | XS2463343827 | 26/Apr/2023 | Listed | 26/Apr/2028 |
| BARCLAYS BANK PLC | Series NX00350904 - Issue of EUR 2,000,000 Securities due March 2025 under the Global Structured Securities Programme | XS2463347810 | 27/Mar/2023 | Listed | 27/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00350993 - Issue of EUR 3,167,000 Securities due September 2028 | FI4000546833 | 16/Mar/2023 | Listed | 16/Sep/2028 |
| BARCLAYS BANK PLC | Series NX00352230 - Issue of EUR 1,945,000 European Barrier Autocallable Securities due April 2028 under the Global Structured Securities Programme | XS2470041497 | 27/Apr/2023 | Listed | 27/Apr/2028 |
| BARCLAYS BANK PLC | Series NX00352914 - EUR 50,000,000 Securities due March 2025 | XS2470741716 | 30/Mar/2023 | Listed | 31/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00354701 - EUR 2,148,000 Securities due October 2028 | FI4000549423 | 17/Apr/2023 | Listed | 17/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00355340 - Issue of EUR 47,500,000 Securities due December 2024 | XS2483228883 | 22/Jun/2023 | Listed | 23/Dec/2024 |
| BARCLAYS BANK PLC | Series NX00355943 - Issue of USD USD 4,434,000 Securities due December 2024 under the Global Structured Securities Programme | XS2484984989 | 13/Jun/2023 | Listed | 13/Dec/2024 |
| BARCLAYS BANK PLC | Series NX00356075 - Issue of EUR 1,803,000 Securities due April 2029 under the Global Structured Securities Programme (the "Securities") | FI4000549654 | 13/Apr/2023 | Listed | 13/Apr/2029 |
| BARCLAYS BANK PLC | Series NX00357314 - Issue of EUR 23,000,000 European Barrier Autocallable Securities due May 2028 | XS2485830611 | 12/May/2023 | Listed | 12/May/2028 |
| BARCLAYS BANK PLC | Series NX00357638 - Issue of EUR 2,528,000 Securities due November 2028 | FI4000549852 | 16/May/2023 | Listed | 16/Nov/2028 |
| BARCLAYS BANK PLC | Series NX00358972 - Issue of EUR 2,608,000 Securities due May 2029 | FI4000549969 | 09/May/2023 | Listed | 09/May/2029 |
| BARCLAYS BANK PLC | Series NX00359690 - Issue of EUR 2,565,000 Securities due May 2029 | FI4000550058 | 17/May/2023 | Listed | 17/May/2029 |
| BARCLAYS BANK PLC | Series NX00359901 - Issue of EUR 9,397,000 Securities due June 2028 under the Global Structured Securities Programme | FI4000550140 | 09/Jun/2023 | Listed | 09/Jun/2028 |
| BARCLAYS BANK PLC | Series NX00361298 - Issue of EUR 2,072,000 Securities due May 2029 | FI4000550462 | 25/May/2023 | Listed | 29/May/2029 |
| BARCLAYS BANK PLC | Series NX00361565 - Issue of EUR 2288000 Securities due June 2029 | FI4000552484 | 02/Jun/2023 | Listed | 04/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00361652 - Issue of EUR 1,582,000 Securities due December 2028 | FI4000552534 | 19/Jun/2023 | Listed | 19/Dec/2028 |
| BARCLAYS BANK PLC | Series NX00362128 - Issue of EUR 50,000,000 Securities due June 2028 | XS2505844154 | 28/Jun/2023 | Listed | 28/Jun/2028 |
| BARCLAYS BANK PLC | Series NX00363327 - Issue of EUR 1,991,000 Securities due June 2029 | FI4000552856 | 09/Jun/2023 | Listed | 11/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00363479 - Issue of EUR 26,100,000 Securities due December 2024 | XS2506762801 | 23/Jun/2023 | Listed | 23/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00363760 - Issue of EUR 2,218,000 Securities due June 2029 | FI4000552922 | 15/Jun/2023 | Listed | 15/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00365155 - Issue of EUR 1,782,000 Securities due January 2029 | FI4000556279 | 06/Jul/2023 | Listed | 08/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00365158 - Issue of EUR 1,409,000 Securities due January 2029 | FI4000556287 | 06/Jul/2023 | Listed | 08/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00365347 - Up to EUR 3,193,000 Securities due July 2025 | XS2514212930 | 18/Jul/2023 | Listed | 18/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00365590 - EUR 150,000,000 Securities due June 2038 | XS2514232961 | 13/Jul/2023 | Listed | 09/Jun/2038 |
| BARCLAYS BANK PLC | Series NX00368700 - Issue of EUR 29,481,000 Securities due February 2025 | XS2517373127 | 16/Aug/2023 | Listed | 17/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00370502 - Issue of EUR 22,000,000 Securities due November 2025 | XS2542288852 | 22/Dec/2023 | Listed | 20/Nov/2025 |
| BARCLAYS BANK PLC | Series NX00372285 - Issue of EUR 12,110,000 Securities due October 2028 | FI4000557392 | 29/Sep/2023 | Listed | 06/Oct/2028 |
| BARCLAYS BANK PLC | Series NX00376544 - Issue of EUR 3,534,000 Securities due May 2029 | XS2616484239 | 06/Nov/2023 | Listed | 07/May/2029 |
| BARCLAYS BANK PLC | Series NX00377149 - Issue of EUR 22,000,000 Securities due November 2028 under the Global Structured Securities Programme | XS2616832379 | 10/Nov/2023 | Listed | 10/Nov/2028 |
| BARCLAYS BANK PLC | Series NX00378157 - Issue of EUR 1,565,000 Securities due November 2029 | XS2637271698 | 07/Nov/2023 | Listed | 07/Nov/2029 |
| BARCLAYS BANK PLC | Series NX00378158 - Issue of EUR 3,000,000 Securities due January 2029 | XS2637271771 | 16/Jan/2024 | Listed | 16/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00378732 - Issue of EUR 2,424,000 Securities due June 2029 | XS2637649513 | 08/Dec/2023 | Listed | 08/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00379173 - Issue of EUR 2,271,000 Securities due December 2029 | XS2637685665 | 04/Dec/2023 | Listed | 04/Dec/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00379381 - Issue of EUR 2,763,000 Securities due June 2029 under the Global Structured Securities Programme (the "Securities") | XS2638648084 | 08/Dec/2023 | Listed | 08/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00379382 - Issue of EUR 808,000 Securities due June 2029 | XS2638648167 | 14/Dec/2023 | Listed | 14/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00379384 - Issue of EUR 1,000,000 Securities due November 2028 | FI4000561865 | 29/Nov/2023 | Listed | 29/Nov/2028 |
| BARCLAYS BANK PLC | Series NX00379432 - Issue of EUR 8,000,000 Securities due December 2025 | XS2638652359 | 06/Dec/2023 | Listed | 11/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00381008 - Issue of 2,830,000 EUR Securities due January 2030 | XS2648775398 | 03/Jan/2024 | Listed | 04/Jan/2030 |
| BARCLAYS BANK PLC | Series NX00381681 - Issue of EUR 1,993,000 Securities due July 2029 | XS2662146690 | 19/Jan/2024 | Listed | 19/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00382189 - Up to EUR 70,000,000 Securities due February 2029 | XS2662184352 | 02/Feb/2024 | Listed | 02/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00382620 - 1,532,000 Securities due March 2029 under the Global Structured Securities Programme | XS2662212310 | 27/Mar/2024 | Listed | 27/Mar/2029 |
| BARCLAYS BANK PLC | Series NX00383743 - Issue of EUR 2,021,000 Securities due August 2029 | XS2674355537 | 19/Jan/2024 | Listed | 20/Aug/2029 |
| BARCLAYS BANK PLC | Series NX00383975 - Issue of EUR 25,872,000 Securities due March 2027 | XS2674379636 | 28/Mar/2024 | Listed | 30/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00384304 - Issue of EUR 38,517,000 Securities due February 2029 | XS2694281390 | 28/Feb/2024 | Listed | 28/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00385148 - Issue of EUR 2,006,000 Securities due February 2030 under the Global Structured Securities Programme | XS2694348488 | 09/Feb/2024 | Listed | 02/Nov/2030 |
| BARCLAYS BANK PLC | Series NX00385531 - Series NX00385531 Issue of to EUR 435,000 Securities due February 2029 | FI4000566377 | 14/Feb/2024 | Listed | 14/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00386367 - Issue of EUR 1,360,000 Securities due March 2030 | XS2700627685 | 29/Feb/2024 | Listed | 01/Mar/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00386588 - Issue of EUR 30,000,000 Securities due March 2027 under the Global Structured Securities Programme (the "Securities") | XS2700642056 | 08/Mar/2024 | Listed | 08/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00387499 - Issue of EUR 6,523,000 Securities due March 2029 | XS2706579583 | 19/Mar/2024 | Listed | 19/Mar/2029 |
| BARCLAYS BANK PLC | Series NX00388373 - Issue of EUR 28,300,000 Securities due March 2027 | XS2706636649 | 26/Mar/2024 | Listed | 30/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00389778 - 2,456,000 Securities due April 2030 under the Global Structured Securities Programme | XS2716973339 | 10/Apr/2024 | Listed | 10/Apr/2030 |
| BARCLAYS BANK PLC | Series NX00391158 - Issue of EUR 1,340,000 Securities due October 2029 under the Global Structured Securities Programme (the "Securities") | XS2724107714 | 17/Apr/2024 | Listed | 17/Oct/2029 |
| BARCLAYS BANK PLC | Series NX00391498 - Issue of EUR 6,300,000 Securities due May 2029 | XS2727198967 | 22/May/2024 | Listed | 22/May/2029 |
| BARCLAYS BANK PLC | Series NX00391561 - EUR 140,000,000 European Barrier Securities due March 2030 | FR001400OKD3 | 14/Mar/2024 | Listed | 14/Mar/2030 |
| BARCLAYS BANK PLC | Series NX00393322 - EUR 37,000,000 Securities due April 2027 | XS2734591030 | 29/Apr/2024 | Listed | 29/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00393998 - Issue of EUR 2,500,000 European Barrier Autocallable Securities due May 2034 | XS2734968154 | 20/May/2024 | Listed | 31/May/2034 |
| BARCLAYS BANK PLC | Series NX00394740 - Issue of EUR 25,000,000 Securities due May 2027 under the Global Structured Securities Programme | XS2742917888 | 22/May/2024 | Listed | 24/May/2027 |
| BARCLAYS BANK PLC | Series NX00396165 - Issue of EUR 1,655,000 Securities due June 2029 | XS2751814554 | 28/Jun/2024 | Listed | 28/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00396212 - Issue of EUR 41,651,000 Securities due December 2027 | XS2751818977 | 20/Jun/2024 | Listed | 20/Dec/2027 |
| BARCLAYS BANK PLC | Series NX00397545 - Issue of EUR 2,173,000 Securities due December 2029 | XS2761924427 | 17/Jun/2024 | Listed | 17/Dec/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00398016 - Issue of EUR 1,946,000 Securities due June 2030 under the Global Structured Securities Programme (the "Securities") | XS2761955900 | 17/Jun/2024 | Listed | 17/Jun/2030 |
| BARCLAYS BANK PLC | Series NX00398045 - Issue of EUR 20,400,000 Securities due June 2029 | XS2761957518 | 17/Jun/2024 | Listed | 18/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00400848 - Issue of EUR 1,598,000 Securities due July 2029 | XS2638137401 | 31/Jul/2024 | Listed | 31/Jul/2029 |
| BARCLAYS BANK PLC | Series NX00401771 - Issue of EUR 1,291,000 Securities due January 2030 | XS2786456652 | 30/Jul/2024 | Listed | 30/Jan/2030 |
| BARCLAYS BANK PLC | Series NX00402715 - Issue of EUR 20,000,000 Securities due August 2029 under the Global Structured Securities Programme | XS2786526454 | 02/Aug/2024 | Listed | 02/Aug/2029 |
| BARCLAYS BANK PLC | Series NX00402722 - Issue of EUR 20,000,000 Securities due August 2029 under the Global Structured Securities Programme (the "Securities") | XS2786526702 | 02/Aug/2024 | Listed | 02/Aug/2027 |
| BARCLAYS BANK PLC | Series NX00406929 - Issue of EUR 6,500,000Securities due September 2028 under the Global Structured Securities Programme | XS2801011847 | 30/Sep/2024 | Listed | 29/Sep/2028 |
| BARCLAYS BANK PLC | Series NX004090794 - Issue of EUR 20,000,000 Securities due October 2029 under the Global Structured Securities Programme | XS2808970789 | 27/Sep/2024 | Listed | 05/Oct/2029 |
| BARCLAYS BANK PLC | Series NX00412668 - Issue of EUR 1,756,000 due September 2030 | XS2822147331 | 19/Sep/2024 | Listed | 19/Sep/2030 |
| BARCLAYS BANK PLC | Series NX00414252 - EUR 19,500,000 Securities due April 2028 | XS2828044094 | 17/Oct/2024 | Listed | 18/Apr/2028 |
| BARCLAYS BANK PLC | Series NX00416217 - Issue of EUR 375,000 Securities due April 2030 under the Global Structured Securities Programme (the "Securities") | XS2838183577 | 17/Oct/2024 | Listed | 17/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00418024 - EUR 30,000,000 European Barrier Autocallable Securities due September 2030 | XS2845423552 | 23/Sep/2024 | Listed | 23/Sep/2030 |
| BARCLAYS BANK PLC | Series NX00418114 - EUR 30,000,000 Worst-of European Barrier Quanto Autocallable Securities due September 2029 | XS2845430680 | 27/Sep/2024 | Listed | 27/Sep/2029 |
| BARCLAYS BANK PLC | Series NX00421789 - EUR 35,000,000 Worst-of European Barrier Quanto Autocallable Securities due July 2028 | XS2862518383 | 04/Oct/2024 | Listed | 19/Jul/2028 |
| BARCLAYS BANK PLC | Series NX00423442 - EUR 2,500,000 Securities due November 2029 | XS2861415441 | 04/Nov/2024 | Listed | 15/Nov/2029 |
| BARCLAYS BANK PLC | Series NX00426882 - Issue of EUR 3,000,000 European Barrier Autocallable Securities due November 2031 | FR001400TM07 | 06/Nov/2024 | Listed | 10/Nov/2031 |
| BARCLAYS BANK PLC | Series NX00427075 - Issue of EUR 30,000,000 European Barrier Autocallable Securities due October 2029 | XS2876302980 | 01/Nov/2024 | Listed | 25/Oct/2029 |
| BARCLAYS BANK PLC | Series NX00427089 - EUR 2,450,000 European Barrier Autocallable Securities due November 2034 | XS2876304093 | 15/Nov/2024 | Listed | 29/Nov/2034 |
| BARCLAYS BANK PLC | Series XS000215478 - Issue of 10 Warrants due 25 June 2025 | GB00B983F191 | 25/Jun/2018 | Listed | 25/Jun/2025 |
| BARLEY HILL NO.2 PLC | £13,924,000 Class X Floating Rate Notes due August 2058 | XS2444722222 | 24/Feb/2022 | Listed | 27/Aug/2058 |
| BARLEY HILL NO.2 PLC | £17,721,000 Class B Mortgage Backed Floating Rate Notes due August 2058 | XS2444719350 | 24/Feb/2022 | Listed | 27/Aug/2058 |
| BARLEY HILL NO.2 PLC | £2,364,000 Class E Mortgage Backed Floating Rate Notes due August 2058 | XS2444722149 | 24/Feb/2022 | Listed | 27/Aug/2058 |
| BARLEY HILL NO.2 PLC | £218,988,000 Class A Mortgage Backed Floating Rate Notes due August 2058 | XS2444717149 | 24/Feb/2022 | Listed | 27/Aug/2058 |
| BARLEY HILL NO.2 PLC | £6,329,000 Class D Mortgage Backed Floating Rate Notes due August 2058 | XS2444721844 | 24/Feb/2022 | Listed | 27/Aug/2058 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARLEY HILL NO.2 PLC | £8,860,000 Class C Mortgage Backed Floating Rate Notes due August 2058 | XS2444721331 | 24/Feb/2022 | Listed | 27/Aug/2058 |
| BBVA GLOBAL MARKETS B.V. | 9553 - Issue of Series 9553 PLN 43,320,000 Index Linked Green Notes due 2026 | XS2392204876 | 30/Nov/2022 | Listed | 30/Nov/2026 |
| BBVA GLOBAL MARKETS B.V. | EUR 750,000 Combination Linked Notes due 2029 - EUR 750,000 Combination Linked Notes due 2029 | XS2834740461 | 20/Sep/2024 | Listed | 20/Sep/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 10132 - Issue of MXN 2,000,000,000 Floating Rate Notes due 2024 | XS2425358806 | 28/Dec/2022 | Listed | 24/Dec/2024 |
| BBVA GLOBAL MARKETS B.V. | Series 10157 - Issue of Series 10157 EUR 2,200,000 Index Linked Notes due 2026 | XS2458697625 | 11/Jan/2023 | Listed | 11/Dec/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1017 - Issue of USD 733,000 Tranched Index Credit Linked Notes due 09 January 2026 | XS1943480530 | 12/Feb/2019 | Listed | 09/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 10372 - Issue of Series 10372 MXN 800,000,000 Floating Rate Notes due 2026 | XS2458717910 | 31/Jan/2023 | Listed | 27/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1048 - Issue of USD 2,000,000 Equity Linked Notes due 27 February 2025 | XS1952571757 | 27/Feb/2019 | Listed | 27/Feb/2025 |
| BBVA GLOBAL MARKETS B.V. | SERIES 1054 - Issue of Series 1054 CHF 2,100,000 Index Linked Notes due 12 March 2025 | XS1953188080 | 18/Feb/2019 | Listed | 12/Mar/2025 |
| BBVA GLOBAL MARKETS B.V. | SERIES 1055 - Issue of Series 1055 CHF 11,050,000 Index Linked Notes due 12 March 2025 | XS1953232839 | 18/Feb/2019 | Listed | 12/Mar/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1067 - Issue of EUR 800,000 Tranched Index Credit Linked Notes due 09 January 2026 | XS1957527531 | 01/Mar/2019 | Listed | 09/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 10713 - Issue of Series 10713 EUR 5,000,000 Reference Item Rate Linked Interest Notes due 2027 | XS2471170832 | 02/Mar/2023 | Listed | 02/Mar/2027 |
| BBVA GLOBAL MARKETS B.V. | Series 1084 - Issue of USD 500,000 Index Linked Notes due 07 April 2025 | XS1960259361 | 05/Apr/2019 | Listed | 07/Apr/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1085 - Issue of USD 500,000 Index Linked Notes due 03 June 2025 | XS1960366018 | 03/Jun/2019 | Listed | 03/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 1101 - Issue of CHF 10,000,000 Index Linked Notes due 10 April 2025 | XS1964714486 | 19/Mar/2019 | Listed | 10/Apr/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1103 - Issue of USD 250,000 Credit Linked Notes due 09 January 2025 | XS1964742263 | 26/Mar/2019 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1113 - Issue of USD 10,000,000 Credit Linked Notes due 9 January 2029 | XS1966816479 | 05/Apr/2019 | Listed | 09/Jan/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1120 - Issue of EUR 2,214,000 Fund Linked Interest Notes due 28 April 2025 | XS1961080097 | 26/Apr/2019 | Listed | 28/Apr/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1124 - Issue of Series 1224 GBP 400,000 Index Linked Notes due 2025 | XS1997249591 | 05/Jul/2019 | Listed | 07/Jul/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1126 - Issue of 1,720,000 Index Linked Notes due 3 April 2025 | XS1971695835 | 03/Apr/2019 | Listed | 03/Apr/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 11276 - Issue of Series 11276 PLN 63,570,000 Index Linked Green Notes due 2026 | XS2491416744 | 03/Aug/2023 | Listed | 03/Aug/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 11414 - Issue of USD 2,195,000 Callable Fixed Rate Notes due 2026 | XS2491417122 | 05/Jun/2023 | Listed | 05/Jun/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 11447 - Issue of Series 11447 EUR 1,635,000 Equity Linked Notes due 2028 | XS2491417049 | 06/Jun/2023 | Listed | 06/Jun/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 1146 - Issue of GBP 1,165,000 Index Linked Notes due 12 May 2025 | XS1975684702 | 10/May/2019 | Listed | 12/May/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1147 - Issue of USD 920,000 Index Linked Notes due 12 May 2025 | XS1975756112 | 10/May/2019 | Listed | 12/May/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1153 - Issue of GBP 508,000 Index Linked Notes due 19 May 2025 | XS1980166596 | 10/Jun/2019 | Listed | 19/May/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1154 - Issue of USD 350,000 Index Linked Notes due 19 May 2025 | XS1980179227 | 10/Jun/2019 | Listed | 19/May/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 11584 - Issue of Series 11584 EUR 15,000,000 Combination Linked Notes due 2033 | XS2515307184 | 14/Jun/2023 | Listed | 14/Jun/2033 |
| BBVA GLOBAL MARKETS B.V. | Series 1161 - Issue of GBP 1,536,000 Index Linked Notes due 20 May 2025 | XS1982200278 | 20/May/2019 | Listed | 20/May/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1162 - Issue of USD 1,152,000 Index Linked Notes due 20 May 2025 | XS1982200435 | 20/May/2019 | Listed | 20/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 1166 - Issue of USD 1,314,000 Index Linked Notes due 27 April 2026 | XS1967610988 | 26/Apr/2019 | Listed | 27/Apr/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 11909 - Issue of Series 11909 EUR 1,010,000 Equity Linked Notes due 2027 | XS2515360233 | 12/Jul/2023 | Listed | 12/Jul/2027 |
| BBVA GLOBAL MARKETS B.V. | Series 12029 - Issue of EUR 648,000 Equity Linked Notes due 2028 | XS2515396930 | 21/Jul/2023 | Listed | 04/Aug/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 12030 - Issue EUR 640,000 Equity Linked Notes due 2028 | XS2515397151 | 21/Jul/2023 | Listed | 04/Aug/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 1207 - Issue of CHF 6,700,000 Index Linked Notes due 30 May 2025 | XS1992966553 | 09/May/2019 | Listed | 30/May/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 12119 - Issue of USD 5,700,000 Index Linked Notes due 2025 | XS2543341627 | 21/Jul/2023 | Listed | 21/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1225 - Issue of USD 900,000 Index Linked Notes due 2025 | XS1997249757 | 24/Jul/2019 | Listed | 07/Jul/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1230 - Issue of EUR 5,000,000 Callable Fixed to Reference Item Rate Interest Linked Notes due 24 May 2034 | XS1998112236 | 24/May/2019 | Listed | 24/May/2034 |
| BBVA GLOBAL MARKETS B.V. | Series 12372 - Issue of EUR 600,000 Equity Linked Notes due 2028 | XS2543365485 | 11/Aug/2023 | Listed | 11/Aug/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 1239 - Issue of GBP 1,194,000 Index Linked Notes due 2025 | XS1999830919 | 26/Jun/2019 | Listed | 26/Jun/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 12403 - Issue of Series 12403 USD 850,000 Equity Linked Notes due 2028 | XS2543368158 | 14/Aug/2023 | Listed | 14/Aug/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 12476 - Issue of EUR 11,300,000 Combination Linked Notes due 2027 | XS2543367341 | 18/Aug/2023 | Listed | 18/Aug/2027 |
| BBVA GLOBAL MARKETS B.V. | Series 125 - Issue of EUR 1,000,000 Reference Item Rate Linked Interest and Credit Linked Redemption Notes due 20 June 2025 | XS1224714540 | 05/May/2015 | Listed | 20/Jun/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1253 - Issue of USD 250,000 Index Linked Notes due 30 May 2025 | XS2000671771 | 31/May/2019 | Listed | 30/May/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1273 - Issue of CHF 2,670,000 Index Linked Notes due 30 May 2025 | XS2004902743 | 31/May/2019 | Listed | 30/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 1289 - Issue of USD 990,000 Index Linked Notes due 2025 | XS2010684368 | 09/Jul/2019 | Listed | 07/Jul/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1303 - Issue of USD 1,732,000 Index Linked Notes due 2026 | XS2011134157 | 30/Jul/2019 | Listed | 30/Jul/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1304 - Issue of GBP 672,000 Index Linked Notes due 2026 | XS1998152026 | 21/Jun/2019 | Listed | 22/Jun/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1330 - Issue of USD 1,800,000 Index Linked Notes due 2025 | XS2021625921 | 07/Aug/2019 | Listed | 07/Aug/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1331 - Issue of GBP 600,000 Index Linked Notes due 2025 | XS2021626739 | 07/Aug/2019 | Listed | 07/Aug/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 13436 - EUR 1,600,000 Equity Linked Notes due 2028 | XS2608967761 | 04/Oct/2023 | Listed | 04/Oct/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 1358 - Issue of USD 648,000 Index Linked Notes due 2025 | XS2026170691 | 08/Aug/2019 | Listed | 08/Aug/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 13754 - Issue of Series 13754 EUR 809,000 Equity Linked Notes due 2028 (the "Notes") | XS2641294603 | 08/Nov/2023 | Listed | 21/Nov/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 1377 - Issue of USD 818,000 Index Linked Notes due 2026 | XS2029710592 | 04/Sep/2019 | Listed | 04/Sep/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 13773 - Issue of EUR 714,000 Equity Linked Notes due 2028 | XS2641296137 | 08/Nov/2023 | Listed | 01/Nov/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 13775 - Issue of Series 13775 EUR 752,000 Equity Linked Notes due 2028 | XS2641296301 | 08/Nov/2023 | Listed | 01/Nov/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 13850 - Issue of EUR 30,000,000 Equity Linked Notes due 2028 (the "Notes") | XS2641303529 | 15/Nov/2023 | Listed | 08/Nov/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 1389 - Issue of USD 20,000,000 Fixed Rate and Callable Range Accrual Notes due 2029 | XS2034318720 | 09/Aug/2019 | Listed | 09/Aug/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 13904 - Issue of EUR 4,000,000 Index Linked Notes due 2029 | XS2641308759 | 10/Nov/2023 | Listed | 12/Nov/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 13926 - Issue of USD 1,000,000 Index Linked Notes due 2025 | XS2641310813 | 10/Nov/2023 | Listed | 12/May/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 14259 - Issue of USD 30,000,000 Index Linked Notes due 2027 | XS2662784979 | 08/Dec/2023 | Listed | 08/Dec/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 1428 - Issue of GBP 500,000 Index Linked Notes due 2025 | XS2038037615 | 06/Sep/2019 | Listed | 08/Sep/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1429 - Issue of USD 627,000 Index Linked Notes due 2025 | XS2038037029 | 06/Sep/2019 | Listed | 08/Sep/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 14504 - EUR 825,000 Equity Linked Notes due 2028 | XS2663300577 | 29/Dec/2023 | Listed | 08/Dec/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 1452 - Issue of GBP 600,000 Index Linked Notes due 2025. | XS2041042636 | 30/Sep/2019 | Listed | 30/Sep/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1454 - Issue of USD 1,560,000 Index Linked Notes due 2025 | XS2041042982 | 30/Sep/2019 | Listed | 30/Sep/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 14727 - EUR 31,000,000 Equity Linked Notes due 2030 | XS2676594356 | 21/Dec/2023 | Listed | 14/Feb/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 1477 - Issue of EUR 3,800,000 Index Linked Notes due 2025 | XS2048733054 | 29/Aug/2019 | Listed | 29/Aug/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 14805 - Issue of MXV 62,700,000 Fixed Rate Notes due 2030 | XS2663309016 | 20/Dec/2023 | Listed | 11/Dec/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 14845 - Issue of CHF 6,021,000 Index Linked Notes due 2024 | XS2676606622 | 29/Dec/2023 | Listed | 23/Dec/2024 |
| BBVA GLOBAL MARKETS B.V. | Series 1485 - Issue of CHF 12,000,000 Combination Notes due 2025 | XS2049732709 | 04/Sep/2019 | Listed | 26/Sep/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1492 - Issue of GBP 285,000 Index Linked Notes due 2025 | XS2050781421 | 07/Oct/2019 | Listed | 07/Oct/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1493 - Issue of USD 287,000 Index Linked Notes due 2025 | XS2050781777 | 07/Oct/2019 | Listed | 07/Oct/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1494 - Issue of USD 20,000,000 Credit Linked Notes due 2029 | XS2050833081 | 23/Sep/2019 | Listed | 10/Jul/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 15121 - Issue of Series 15121 EUR 749,000 Index Linked Notes due 2030 (the "Notes") | XS2676634590 | 18/Jan/2024 | Listed | 11/Jan/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 1521 - Issue of EUR 1,432,000 Index Linked Notes due 2025 | XS2053849282 | 15/Nov/2019 | Listed | 17/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 15257 - Issue of Series 15257 USD 10,000,000 Floating Rate Green Notes due 2034 | XS2696278592 | 24/Jan/2024 | Listed | 24/Jan/2034 |
| BBVA GLOBAL MARKETS B.V. | Series 1549 - Issue of USD 1,515,000 Index Linked Notes due 2025 | XS2058710554 | 13/Nov/2019 | Listed | 06/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 15499 - Issue of EUR 2,000,000 Reference Item Rate Linked Interest Notes due 2025 | XS2695909551 | 31/Jan/2024 | Listed | 31/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1551 - Issue of GBP 300,000 Index Linked Notes due 2025 | XS2058884201 | 04/Nov/2019 | Listed | 04/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1552 - Issue of USD 775,000 Index Linked Notes due 2025 | XS2058888707 | 04/Nov/2019 | Listed | 04/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 15527 - Issue of Series 15527 EUR 1,566,000 Equity Linked Notes due 2030 | XS2695911888 | 05/Feb/2024 | Listed | 29/Jan/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 1553 - Issue of USD 20,000,000 Credit Linked Notes due 2029. | XS2058873691 | 15/Oct/2019 | Listed | 27/Dec/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 15551 - Issue of AUD 16,000,000 Floating Rate Green Notes due 2034 | XS2696279640 | 06/Feb/2024 | Listed | 06/Feb/2034 |
| BBVA GLOBAL MARKETS B.V. | Series 15602 - Issue of Series 15602 EUR 2,337,000 Index Linked Notes due 2029 | XS2695921689 | 09/Feb/2024 | Listed | 09/Feb/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 15680 - Issue of EUR 30,000,000 Equity Linked Notes due 2026 | XS2695929401 | 02/Feb/2024 | Listed | 17/Aug/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 15710 - Issue of EUR 1,530,000 Index Linked Notes due 2030 | XS2695932371 | 26/Feb/2024 | Listed | 05/Mar/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 15738 - Issue of Series 15738 EUR 750,000 Equity Linked Notes due 2030 (the "Notes") | XS2641318394 | 15/Feb/2024 | Listed | 15/Feb/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 1578 - Issue of USD 400,000 Index Linked Notes due 2029 | XS2061808114 | 10/Oct/2019 | Listed | 11/Oct/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1581 - Issue of USD 1,450,000 Index Linked Notes due 2025. | XS2062944421 | 06/Nov/2019 | Listed | 06/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1582 - Issue of GBP 371,000 Index Linked Notes due 2025 | XS2063289164 | 07/Nov/2019 | Listed | 07/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1583 - Issue of USD 642,000 Index Linked Notes due 2025 | XS2063297696 | 07/Nov/2019 | Listed | 07/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 15848 - Issue of Series 15848 EUR 30,000,000 Equity Linked Notes due 2029 (the "Notes") | XS2696240279 | 09/Feb/2024 | Listed | 06/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 1597 - Issue of GBP 380,000 Index Linked Notes due 2025 | XS2064529519 | 19/Nov/2019 | Listed | 19/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1598 - Issue of USD 260,000 Index Linked Notes due 2025 | XS2064530368 | 19/Nov/2019 | Listed | 19/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 16024 - Issue of Series 16024 EUR 30,000,000 Index Linked Notes due 2028 | XS2696257240 | 23/Feb/2024 | Listed | 23/Feb/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 16037 - Issue of Series 16037 EUR 30,000,000 Equity Linked Notes due 2029 | XS2696258560 | 23/Feb/2024 | Listed | 06/Apr/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 16094 - Issue of EUR 30,000,000 Equity Linked Notes due 2029 | XS2696264881 | 06/Mar/2024 | Listed | 21/Feb/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 16286 - Issue of EUR 1,500,000 Callable Rate Notes due 2034 (the "Notes") | XS2720231153 | 06/Mar/2024 | Listed | 06/Mar/2034 |
| BBVA GLOBAL MARKETS B.V. | Series 1630 - Issue of EUR 15,000,000 Callable Partly Paid Notes due 2039 | NL0014040214 | 04/Nov/2019 | Listed | 04/Nov/2039 |
| BBVA GLOBAL MARKETS B.V. | Series 16360 - Issue of EUR 1,200,000 Equity Linked Notes due 2029 | XS2720217244 | 07/Mar/2024 | Listed | 07/Mar/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 16381 - Issue of EUR 2,755,000 Index Linked Notes due 2029 | XS2720216600 | 06/Mar/2024 | Listed | 07/Mar/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1641 - Issue of GBP 757,000 Combination Linked Notes due 2025 | XS2068984967 | 06/Nov/2019 | Listed | 30/Oct/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1644 - Issue of USD 1,414,000 Index Linked Notes due 2025 | XS2073861978 | 29/Nov/2019 | Listed | 01/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1645 - Issue of GBP 775000 Index Linked Notes due 2025 | XS2073859725 | 29/Nov/2019 | Listed | 01/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 16476 - Issue of USD 5,000,000 Reference Item Rate Linked Interest Notes due 2031 | XS2720214142 | 12/Mar/2024 | Listed | 12/Mar/2031 |
| BBVA GLOBAL MARKETS B.V. | Series 1653 - Issue of USD 1,245,000 Index Linked Notes due 2025 | XS2075246970 | 21/Nov/2019 | Listed | 21/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 16532 - Issue of AUD 16,000,000 Floating Rate Green Notes due 2034 | XS2720256812 | 18/Mar/2024 | Listed | 18/Mar/2034 |
| BBVA GLOBAL MARKETS B.V. | Series 16563 - Issue of Series 16563 EUR 1,100,000 Index Linked Notes due 2029 | XS2720219539 | 15/Mar/2024 | Listed | 15/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 16596 - Issue of Series 16596 EUR 2,012,000 Index Linked Notes due 2029 | XS2720219885 | 26/Mar/2024 | Listed | 26/Mar/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1668 - Issue of USD 360,000 Index Linked Notes due 2025 | XS2076758650 | 19/Nov/2019 | Listed | 19/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1691 - Issue of EUR 888,000 Index Linked Notes due 2025 | XS2077737273 | 20/Dec/2019 | Listed | 22/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1694 - Issue of USD 3,000,000 Tranched Index Credit Linked Notes due 2025 | XS2080538254 | 22/Nov/2019 | Listed | 10/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1697 - Issue of USD 400,000 Index Linked Notes due 2024 | XS2079292988 | 19/Nov/2019 | Listed | 19/Dec/2024 |
| BBVA GLOBAL MARKETS B.V. | Series 17107 - Issue of Series 17107 EUR 640,000 Equity Linked Notes due 2028 | XS2720320410 | 17/Apr/2024 | Listed | 03/May/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 17134 - Issue of Series 17134 USD 1,303,000 Index Linked Notes due 2028 | XS2720323190 | 19/Apr/2024 | Listed | 19/Apr/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 17221 - Issue of Series 17221 EUR 30,000,000 Index Linked Notes due 2028 | XS2720215032 | 07/May/2024 | Listed | 08/May/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 17237 - Issue of EUR 30,000,000 Index Linked Notes due 2029 | XS2720219612 | 29/Apr/2024 | Listed | 30/Apr/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 17271 - Issue of Series 17271 EUR 30,000,000 Index Linked Notes due 2029 | XS2759843456 | 30/Apr/2024 | Listed | 30/Apr/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1731 - Issue of COP 137,379,600,000 Dual Currency Index Linked Notes due 2024 | XS2083305511 | 25/Nov/2019 | Listed | 25/Nov/2024 |
| BBVA GLOBAL MARKETS B.V. | Series 17329 - Issue of Series 17329 EUR 1,800,000 Index Linked Notes due 2029 | XS2759849222 | 07/May/2024 | Listed | 30/Apr/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1737 - Issue of EUR 600,000 Index Linked Notes due 2025 | XS2084039663 | 26/Nov/2019 | Listed | 26/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1738 - Issue of USD 420,000 Index Linked Notes due 2025 | XS2084068332 | 25/Nov/2019 | Listed | 26/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1740 - Issue of CHF 1,090,000 Index Linked Notes due 2025 | XS2083996913 | 26/Nov/2019 | Listed | 26/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 17441 - EUR 1,100,000 Tranched Index Credit Linked Notes due 2031 | XS2759804557 | 14/Jun/2024 | Listed | 14/Jun/2031 |
| BBVA GLOBAL MARKETS B.V. | Series 1746 - Issue of USD 500,000 Index Linked Notes due 2024. | XS2056356889 | 04/Dec/2019 | Listed | 04/Dec/2024 |
| BBVA GLOBAL MARKETS B.V. | Series 1747 - Issue of CHF 1,580,000 Index Linked Notes due 2025 | XS2084769129 | 27/Nov/2019 | Listed | 27/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 17499 - Issue of Series 17499 GBP 6,500,000 Specified Interest Amount and Index Linked Notes due 2024 | XS2759810794 | 15/May/2024 | Listed | 15/Nov/2024 |
| BBVA GLOBAL MARKETS B.V. | Series 17529 - Issue of Series 17529 USD 4,000,000 Reference Item Rate Linked Interest Notes due 2034 | XS2759813897 | 15/May/2024 | Listed | 15/May/2034 |
| BBVA GLOBAL MARKETS B.V. | Series 17579 - Issue of Series 17579 EUR 11,657,000 Index Linked Notes due 2028 | XS2759819233 | 22/May/2024 | Listed | 22/May/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 17581 - Issue of Series 17581 MXN 700,000,000 Floating Rate Notes due 2031 | XS2759819407 | 13/May/2024 | Listed | 05/May/2031 |
| BBVA GLOBAL MARKETS B.V. | Series 1761 - Issue of USD 20,000,000 Callable Credit Linked Notes due 2030 | XS2086760753 | 13/Dec/2019 | Listed | 09/Jan/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 1781 - Issue of GBP 240,000 Index Linked Notes due 2025 | XS2090047809 | 06/Dec/2019 | Listed | 08/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1786 - Issue of USD 600,000 Equity Linked Notes due 2025 | XS2091213103 | 20/Dec/2019 | Listed | 22/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 17878 - Issue of Series 17878 EUR 1,256,000 Combination Linked Notes due 2030 | XS2760251632 | 11/Jun/2024 | Listed | 11/Jun/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 1790 - Issue of USD 500,000 Index Linked Notes due 2026 | XS2082340568 | 20/Dec/2019 | Listed | 20/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1791 - Issue of USD 500,000 Tranched Index Credit Linked Notes due 2025 | XS2091681036 | 17/Dec/2019 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1792 - Issue of USD 1,832,000 Tranched Index Credit Linked Notes due 2025 | XS2091681978 | 09/Dec/2019 | Listed | 09/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 1793 - Issue of USD 2,748,000 Tranched Index Credit Linked Notes due 2025 | XS2091682190 | 09/Dec/2019 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 17964 - Series 17964 EUR 30,000,000 Equity Linked Notes due 2029 | XS2760233226 | 14/Jun/2024 | Listed | 06/Aug/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 17988 - Series 17988 USD 2,477,00 Callable Fixed Rate Notes due 2029 | XS2759836914 | 18/Jun/2024 | Listed | 18/Jun/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1799 - Issue of EUR 7,200,000 Tranched Index Credit Linked Notes due 2027 | XS2091540646 | 17/Dec/2019 | Listed | 09/Jan/2027 |
| BBVA GLOBAL MARKETS B.V. | Series 17996 - Series 17996 EUR 30,000,000 Index Linked Notes due 2029 | XS2760236245 | 18/Jun/2024 | Listed | 04/Jul/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1802 - Issue of USD 1,332,000 Equity Linked Notes due 2024 | XS2091470414 | 11/Dec/2019 | Listed | 11/Dec/2024 |
| BBVA GLOBAL MARKETS B.V. | Series 1803 - Issue of EUR 2,550,000 Index Linked Notes due 2025 | XS2092370597 | 18/Dec/2019 | Listed | 18/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1806 - Issue of USD 924,000 Index Linked Notes due 2025 | XS2091126982 | 27/Dec/2019 | Listed | 29/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 18133 - Series 18133 EUR 30,000,000 Index Linked Notes due 2029 | XS2759857241 | 26/Jun/2024 | Listed | 19/Jun/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1815 - Issue of GBP 612,000 Index Linked Notes due 2026 | XS2092910533 | 28/Jan/2020 | Listed | 28/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 18151 - Series 18151 EUR 30,000,000 Equity Linked Notes due 2029 | XS2759859023 | 27/Jun/2024 | Listed | 20/Jun/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1816 - Issue of USD 955,000 Index Linked Notes due 2026 | XS2092933667 | 28/Jan/2020 | Listed | 28/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 18163 - Series 18163 EUR 1,440,000 Equity Linked Notes due 2027 | XS2759860112 | 25/Jun/2024 | Listed | 21/Jun/2027 |
| BBVA GLOBAL MARKETS B.V. | Series 1819 - Issue of USD 850,000 Tranched Index Credit Linked Notes due 2025 | XS2093159635 | 20/Dec/2019 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1820 - Issue of USD 430,000 Credit Linked Notes due 2025 | XS2093162183 | 20/Dec/2019 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1821 - Issue of USD 460,000 Credit Linked Notes due 2025 | XS2093163827 | 20/Dec/2019 | Listed | 09/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 1822 - Issue of USD 850,000 Tranched Index Credit Linked Notes due 2025 | XS2093170103 | 20/Dec/2019 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1824 - Issue of USD 500,000 Index Linked Notes due 2024 | XS2093573306 | 16/Dec/2019 | Listed | 16/Dec/2024 |
| BBVA GLOBAL MARKETS B.V. | Series 18246 - Series 18246 EUR 30,000,000 Index Linked Notes due 2030 | XS2759869253 | 18/Jul/2024 | Listed | 04/Jul/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 18283 - Issue of EUR 3,265,000 Index Linked Notes due 2029 | XS2759851988 | 19/Jul/2024 | Listed | 19/Jul/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1832 - Issue of USD 1,200,000 Combination Linked Notes due 2024 | XS2094366635 | 18/Dec/2019 | Listed | 18/Dec/2024 |
| BBVA GLOBAL MARKETS B.V. | Series 1833 - Issue of USD 270,000 Index Linked Notes due 2025 | XS2092166045 | 20/Dec/2019 | Listed | 22/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 18357 - Issue of EUR 30,000,000 Equity Linked Notes due 2029 | XS2802358064 | 15/Jul/2024 | Listed | 25/Oct/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1836 - Issue of USD 2,450,000 Index Linked Notes due 2026 | XS2094500035 | 07/Feb/2020 | Listed | 09/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1837 - Issue of GBP 300,000 Index Linked Notes due 2025. | XS2094504961 | 27/Dec/2019 | Listed | 29/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1838 - Issue of GBP 850,000 Index Linked Notes due 2026 | XS2094502759 | 07/Feb/2020 | Listed | 09/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1842 - Issue of USD 506,000 Index Linked Notes due 2025 | XS2092624449 | 19/Dec/2019 | Listed | 19/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 18426 - Series 18426 USD 1,590,000 Equity Linked Notes due 2029 | XS2759837565 | 29/Jul/2024 | Listed | 19/Jul/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1843 - Issue of USD 850,000 Tranched Index Credit Linked Notes due 2025 | XS2095245465 | 23/Dec/2019 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 18437 - Series 18437 EUR 30,000,000 Equity Linked Notes due 2027 | XS2802365861 | 25/Jul/2024 | Listed | 19/Jul/2027 |
| BBVA GLOBAL MARKETS B.V. | Series 1844 - Issue of USD 720,000 Index Linked Notes due 2025 | XS2092985204 | 20/Dec/2019 | Listed | 22/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 18447 - Series 18447 EUR 30,000,000 Equity Linked Notes due 2029 | XS2802366836 | 22/Jul/2024 | Listed | 13/Sep/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1845 - Issue of CHF 2,500,000 Equity Linked Notes due 2026 | XS2095459777 | 27/Dec/2019 | Listed | 12/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 18498 - Series 18498 EUR 30,000,000 Equity Linked Notes due 2029 | XS2802371679 | 23/Jul/2024 | Listed | 16/Aug/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 18499 - EUR 570,000 Equity Linked Notes due 2028 | XS2802371752 | 30/Jul/2024 | Listed | 24/Jul/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 18500 - Series 18500 EUR 1,150,000 Equity Linked Notes due 2028 | XS2802371836 | 30/Jul/2024 | Listed | 24/Jul/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 1851 - Issue of USD 750,000 ETF Linked Notes due 2024 | XS2095933789 | 23/Dec/2019 | Listed | 23/Dec/2024 |
| BBVA GLOBAL MARKETS B.V. | Series 1864 - Issue of USD 1,336,000 Index Linked Notes due 2026 | XS2096445924 | 31/Jan/2020 | Listed | 02/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1865 - Issue of GBP 959,000 Index Linked Notes due 2026 | XS2096446492 | 31/Jan/2020 | Listed | 02/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 18657 - Series 18657 EUR 30,000,000 Equity Linked Notes due 2029 | XS2802387675 | 01/Aug/2024 | Listed | 04/Oct/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1866 - Issue of EUR 428,000 Index Linked Notes due 2026 | XS2093771108 | 07/Feb/2020 | Listed | 09/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1867 - Issue of GBP 664,000 Index Linked Notes due 2026 | XS2095850066 | 03/Jan/2020 | Listed | 05/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1877 - Issue of USD 420,000 Index Linked Notes due 2026 | XS2097341338 | 15/Jan/2020 | Listed | 15/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 18773 - Issue of Series 18773 EUR 450,000 Equity Linked Notes due 2029 | XS2109657853 | 07/Aug/2024 | Listed | 07/Aug/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1881 - Issue of USD 2,000,000 Equity Linked Notes due 29 Dec 2025 | XS2098031433 | 30/Dec/2019 | Listed | 29/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1888 - Issue of EUR 1,500,000 Credit Linked Notes due 2025 | XS2098093037 | 27/Jan/2020 | Listed | 28/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1889 - Issue of EUR 1,000,000 Credit Linked Notes due 2025 | XS2098092492 | 27/Jan/2020 | Listed | 28/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 18906 - Issue of Series 18906 EUR 30,000,000 Equity Linked Notes due 2028 | XS2491411190 | 21/Aug/2024 | Listed | 14/Feb/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 1905 - Issue of USD 559,000 Index Linked Notes due 2026 | XS2096683516 | 06/Jan/2020 | Listed | 06/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1916 - Issue of CHF 2,500,000 Index Linked Notes due 2026 | XS2100592612 | 10/Jan/2020 | Listed | 10/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 1918 - Issue of CHF 3,900,000 Index Linked Notes due 2026 | XS2100726756 | 13/Jan/2020 | Listed | 13/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 19180 USD 30,000,000 Floating Rate Green Notes due 2029 - Issue of USD 30,000,000 Floating Rate Green Notes due 2029 | XS2834768553 | 05/Sep/2024 | Listed | 04/Sep/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1921 - Issue of GBP 540,000 Index Linked Notes due 2026 | XS2100903397 | 28/Feb/2020 | Listed | 27/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1922 - Issue of USD 1,200,000 Index Linked Notes due 2026 | XS2100903710 | 28/Feb/2020 | Listed | 27/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 19237 - EUR 850,000 Index Linked Notes due 2029 | XS2834765377 | 09/Sep/2024 | Listed | 03/Sep/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 19250 - Issue of USD 33,000,000 Index Linked Notes due 2027 | XS2834726981 | 10/Sep/2024 | Listed | 10/Sep/2027 |
| BBVA GLOBAL MARKETS B.V. | Series 1926 - Issue of USD 900,000 Combination Linked Notes due 2025 | XS2101356181 | 14/Jan/2020 | Listed | 14/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1927 - Issue of GBP 1,762,000 Index Linked Notes due 2026 | XS2101531106 | 07/Feb/2020 | Listed | 09/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1928 - Issue of USD 1,551,000 Index Linked Notes due 2026 | XS2101532252 | 07/Feb/2020 | Listed | 09/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 19323 - Series 19323 USD 10,000,000 Floating Rate Green Notes due 2029 | XS2834765021 | 18/Sep/2024 | Listed | 16/Sep/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 19338 - Issue of EUR 30,000,000 Equity Linked Notes due 2027 | XS2834735891 | 19/Sep/2024 | Listed | 20/Sep/2027 |
| BBVA GLOBAL MARKETS B.V. | Series 1935 - Issue of USD 323,000 Index Linked Notes due 2026 | XS2103132812 | 06/Feb/2020 | Listed | 06/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 19369 - EUR 30,000,000 Index Linked Notes due 2029 | XS2834738994 | 19/Sep/2024 | Listed | 19/Sep/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1937 - Issue of EUR 500,000 Tranched Index Credit Linked Notes due 2025 | XS2103217134 | 23/Jan/2020 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1938 - Issue of Series 1938 EUR 247,000 Index Linked Notes due 2025 | XS2103224858 | 10/Feb/2020 | Listed | 10/Feb/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1939 - Issue of EUR 821,000 Index Linked Notes due 2026 | XS2104041715 | 21/Feb/2020 | Listed | 23/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 1941 - Issue of USD 1,332,000 Index Linked Notes due 2026 | XS2105018431 | 31/Jan/2020 | Listed | 02/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1942 - Issue of GBP 330,000 Index Linked Notes due 2026 | XS2100904957 | 27/Jan/2020 | Listed | 20/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 19430 - Issue of EUR 30,000,000 Index Linked Notes due 2030 | XS2834745429 | 25/Sep/2024 | Listed | |
| BBVA GLOBAL MARKETS B.V. | Series 19436 - Issue of EUR 30,000,000 Index Linked Notes due 2029 | XS2834746153 | 25/Sep/2024 | Listed | 25/Sep/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1946 - Issue of CHF 10,000,000 Combination Notes due 2026 | XS2105822154 | 21/Jan/2020 | Listed | 19/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1948 - Issue of USD 750,000 Index Linked Notes due 2026 | XS2105827898 | 19/Feb/2020 | Listed | 19/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1950 - Issue of CHF 500,000 Index Linked Notes due 2025. | XS2106056810 | 21/Jan/2020 | Listed | 21/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1951 - Issue of CHF 500,000 Index Linked Notes due 2025 | XS2106057032 | 21/Jan/2020 | Listed | 21/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1954 - Issue of USD 1,454,000 Index Linked Notes due 2026 | XS2106061224 | 11/Feb/2020 | Listed | 11/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1959 - Issue of EUR 300,000 Index Linked Notes due 2026 | XS2106835692 | 24/Feb/2020 | Listed | 24/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1960 - Issue of USD 1,237,000 Index Linked Notes due 2026 | XS2101558489 | 22/Jan/2020 | Listed | 22/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1961 - Issue of GBP 330,000 Index Linked Notes due 2026 | XS2106858637 | 27/Feb/2020 | Listed | 27/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1962 - Issue of USD 221,000 Index Linked Notes due 2026 | XS2106858801 | 27/Feb/2020 | Listed | 27/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1965 - Issue of USD 50,000,000 Callable Range Accrual Notes due 2030 | XS2107329778 | 06/Feb/2020 | Listed | 06/Feb/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 1968 - Issue of USD 580,000 Index Linked Notes due 2026 | XS2107563533 | 25/Feb/2020 | Listed | 25/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 19730 - Series 19730 EUR 30,000,000 Index Linked Notes due 2029 | XS2802442520 | 09/Oct/2024 | Listed | 09/Oct/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1974 - Issue of GBP 1,286,000 Index Linked Notes due 2026 | XS2101307309 | 21/Feb/2020 | Listed | 21/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 1976 - Issue of USD 1,000,000 Index Linked Notes due 2026 | XS2105998863 | 24/Jan/2020 | Listed | 26/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1978 - Issue of CHF 4,000,000 Index Linked Notes due 2026 | XS2108575163 | 24/Jan/2020 | Listed | 23/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1985 - Issue of GBP 500,000 Index Linked Notes due 2026 | XS2109362462 | 19/Feb/2020 | Listed | 19/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 1988 - Issue of USD 600,000 Index Linked Notes due 2025 | XS2110118408 | 28/Jan/2020 | Listed | 28/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1989 - Issue of USD 421,000 Equity Linked Notes due 2026 | XS2110333809 | 21/Feb/2020 | Listed | 17/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 19907 EUR 2,200,000 Index Linked Notes due 2028 - Series 19907 EUR 2,200,000 Index Linked Notes due 2028 | XS2802460852 | 01/Nov/2024 | Listed | 17/Oct/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 1991 - Issue of USD 1,240,000 Tranched Index Credit Linked Notes due 2025 | XS2110696601 | 28/Jan/2020 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 19926 EUR 1,500,000 Equity Linked Notes due 2029 - Issue of EUR 1,500,000 Equity Linked Notes due 2029 | XS2802462809 | 21/Oct/2024 | Listed | 12/Nov/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 19932 EUR 4,028,000 Index Linked Notes due 2029 - Series 19932 EUR 4,028,000 Index Linked Notes due 2029 | XS2802463369 | 21/Oct/2024 | Listed | 18/Oct/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 1997 - Issue of USD 2,000,000 Combination Notes due 2025 | XS2110937492 | 29/Jan/2020 | Listed | 29/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 1998 - Issue of USD 480,000 Index Linked Notes due 2026 | XS2110953697 | 29/Jan/2020 | Listed | 29/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2005 - Issue of USD 349,000 Index Linked Notes due 2026 | XS2099114188 | 07/Feb/2020 | Listed | 30/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2006 - Issue of USD 725,000 Index Linked Notes due 2026 | XS2111581828 | 27/Feb/2020 | Listed | 27/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2007 - Issue of USD 750,000 Combination Notes due 2026 | XS2104042523 | 30/Jan/2020 | Listed | 30/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 20080 - Issue of EUR 850,000 Combination Linked Notes due 2030 | XS2802421441 | 05/Nov/2024 | Listed | 08/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 20081 EUR 1,100,000 Equity Linked Notes due 2030 - EUR 1,100,000 Equity Linked Notes due 2030 | XS2802421524 | 05/Nov/2024 | Listed | 08/Nov/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 2009 - Issue of GBP 455,000 Index Linked Notes due 2026 | XS2111959321 | 09/Mar/2020 | Listed | 09/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2010 - Issue of USD 613,000 Index Linked Notes due 2026 | XS2111981689 | 09/Mar/2020 | Listed | 09/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2014 - Issue of USD 701,000 Index Linked Notes due 2026 | XS2105712215 | 06/Feb/2020 | Listed | 09/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2015 - Issue of GBP 691,000 Index Linked Notes due 2026 | XS2112246736 | 12/Feb/2020 | Listed | 12/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2019 - Issue of EUR 5,000,000 Credit Linked Notes due 2025 | XS2112306571 | 06/Feb/2020 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 20193 - Issue of EUR 1,840,000 Equity Linked Notes due 2026 | XS2879181191 | 30/Oct/2024 | Listed | 30/Oct/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 20230 EUR 30,000,000 Equity Linked Notes due 2029 - Series 20230 EUR 30,000,000 Equity Linked Notes due 2029 | XS2879185184 | 01/Nov/2024 | Listed | 15/Nov/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 2025 - Issue of Series 2025 USD 400,000 Tranched Index Credit Linked Notes due 2025 | XS2113114446 | 10/Feb/2020 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 2028 - Issue of EUR 771,000 Index Linked Notes due 2026 | XS2112983916 | 20/Mar/2020 | Listed | 20/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 20314 USD 10,000,000 Callable Fixed Rate Notes due 2034 - Series 20314 USD 10,000,000 Callable Fixed Rate Notes due 2034 | XS2879233174 | 07/Nov/2024 | Listed | 05/Nov/2034 |
| BBVA GLOBAL MARKETS B.V. | Series 2033 - Issue of GBP 377,000 Index Linked Notes due 2026 | XS2113657816 | 06/Mar/2020 | Listed | 09/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2035 - Issue of USD 638,000 Index Linked Notes due 2026 | XS2113669316 | 06/Mar/2020 | Listed | 09/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2036 - Issue of USD 1,800,000 Index Linked Notes due 2026 | XS2106852945 | 19/Feb/2020 | Listed | 19/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2037 - Issue of GBP 627,000 Index Linked Notes due 2026 | XS2113680982 | 20/Mar/2020 | Listed | 05/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 2038 - Issue of USD 336,000 Index Linked Notes due 2026 | XS2113774298 | 19/Feb/2020 | Listed | 19/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2044 - Issue of USD 461,000 Index Linked Notes due 2026 | XS2113917665 | 12/Feb/2020 | Listed | 12/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2045 - Issue of USD 300,000 Index Linked Notes due 2026 | XS2113915537 | 12/Feb/2020 | Listed | 12/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 20498 - EUR 30,000,000 Equity Linked Notes due 2030 | XS2879212418 | 12/Nov/2024 | Listed | 04/Jan/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 20537 EUR 1,815,000 Index Linked Notes due 2030 - EUR 1,815,000 Index Linked Notes due 2030 | XS2879215940 | 15/Nov/2024 | Listed | 13/Nov/2030 |
| BBVA GLOBAL MARKETS B.V. | Series 20545 - Issue of EUR 615,000 Equity Linked Notes due 2029 | XS2879216757 | 15/Nov/2024 | Listed | 13/Nov/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 2063 - Issue of USD 540,000 Tranched Index Credit Linked Notes due 2025 | XS2114463230 | 14/Feb/2020 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 2064 - Issue of GBP 520,000 Index Linked Notes due 2026 | XS2114518744 | 10/Feb/2020 | Listed | 10/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2066 - Issue of GBP 770,000 Index Linked Notes due 2026 | XS2114404069 | 06/Mar/2020 | Listed | 09/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2068 - Issue of USD 470,000 Index Linked Notes due 2026 | XS2109304852 | 10/Feb/2020 | Listed | 10/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2072 - Issue of USD 717,000 Index Linked Notes due 2026 | XS2115089570 | 17/Mar/2020 | Listed | 17/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2074 - Issue of USD 450,000 Combination Notes due 2025 | XS2115095387 | 11/Feb/2020 | Listed | 10/Feb/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 2075 - Issue of USD 1,680,000 Index Linked Notes due 2025 | XS2115097599 | 11/Feb/2020 | Listed | 11/Feb/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 2078 - Issue of USD 360,000 Index Linked Notes due 2026 | XS2115440153 | 06/Mar/2020 | Listed | 06/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2083 - Issue of USD 1,190,000 Index Linked Notes due 2026 | XS2115463361 | 19/Mar/2020 | Listed | 19/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2094 - Issue of EUR 1,200,000 Index Linked Notes due 2026 | XS2117763313 | 14/Feb/2020 | Listed | 16/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2100 - Issue of USD 520,000 Index Linked Notes due 2026 | XS2105713882 | 24/Feb/2020 | Listed | 17/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 2101 - Issue of USD 840,000 Combination Notes due 2025 | XS2120093427 | 25/Feb/2020 | Listed | 18/Feb/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 2102 - Issue of USD 1,350,000 Index Linked Notes due 2026 | XS2120133157 | 18/Feb/2020 | Listed | 17/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2107 - Issue of USD 300,000 Index Linked Notes due 2025 | XS2121236686 | 24/Feb/2020 | Listed | 24/Feb/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 2115 - Issue of USD 304,000 Index Linked Notes due 2026 | XS2122592681 | 18/Mar/2020 | Listed | 16/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2118 - Issue of USD 295,000 Index Linked Notes due 2026 | XS2073893401 | 09/Mar/2020 | Listed | 09/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2120 - Issue of EUR 1,810,000 Index Linked Notes due 2026 | XS2073893666 | 20/Feb/2020 | Listed | 20/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2122 - Issue of USD 881,000 Equity Linked Notes due 2025 | XS2073893823 | 13/Mar/2020 | Listed | 13/Mar/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 2130 - Issue of CHF 1,830,000 Index Linked Notes due 2026 | XS2073895018 | 21/Feb/2020 | Listed | 24/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2135 - Issue of JPY 41,800,000 Index Linked Notes due 2026 | XS2109806104 | 26/Feb/2020 | Listed | 26/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2136 - Issue of GBP 698,000 Index Linked Notes due 2026 | XS2073895281 | 24/Mar/2020 | Listed | 24/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2138 - Issue of CHF 9,100,000 Combination Notes due 2026 | XS2073895521 | 25/Feb/2020 | Listed | 25/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2143 - Issue of CHF 1,500,000 Index Linked Notes due 2025 | XS2073896172 | 25/Feb/2020 | Listed | 26/Feb/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 2147 - Issue of USD 300,000 Index Linked Notes due 2026. | XS2122884203 | 04/Mar/2020 | Listed | 06/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 2157 - Issue of EUR 2,400,000 Index Linked Notes due 2026 | XS2073896768 | 28/Feb/2020 | Listed | 02/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 216 - Issue of USD 75000000 Callable Zero Coupon Notes due 10 August 2046 (the "Notes") | XS1458475917 | 10/Aug/2016 | Listed | 10/Aug/2046 |
| BBVA GLOBAL MARKETS B.V. | Series 2161 - Issue of USD 280,000 Index Linked Notes due 2026 | XS2073898038 | 13/Mar/2020 | Listed | 09/Mar/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 236 - Issue of COP 9,000,000,000 Dual Currency Fixed Rate Notes due 19 October 2026 | XS1504052546 | 19/Oct/2016 | Listed | 19/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 281 - Issue of Series 281 USD 100,000,000 Callable Zero Coupon Notes due 20th January 2047 | XS1548462719 | 20/Jan/2017 | Listed | 20/Jan/2047 |
| BBVA GLOBAL MARKETS B.V. | Series 282 - Issue of Series 282 USD 100,000,000 Callable Zero Coupon Notes due 20th January 2047 | XS1548462636 | 20/Jan/2017 | Listed | 20/Jan/2047 |
| BBVA GLOBAL MARKETS B.V. | Series 285 - Issue of USD 65,000,000 Callable Zero Coupon Notes due 24th Janaury 2047 (the "Notes") | XS1549366885 | 24/Jan/2017 | Listed | 24/Jan/2047 |
| BBVA GLOBAL MARKETS B.V. | Series 2927 - Issue of Series 2927 USD 100,000,000 Callable Zero Coupon Notes due 2050 | XS2161308809 | 08/Sep/2020 | Listed | 08/Sep/2050 |
| BBVA GLOBAL MARKETS B.V. | Series 2928 - Issue of Series 2928 USD 75,000,000 Callable Zero Coupon Notes due 2050 | XS2161308718 | 08/Sep/2020 | Listed | 08/Sep/2050 |
| BBVA GLOBAL MARKETS B.V. | Series 3038 - Issue of EUR 1,000,000 Index Linked Notes due 2026 | XS2174049754 | 25/Sep/2020 | Listed | 25/Sep/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 3041 - Issue of Series 3041 USD 1,000,000 Equity Linked Notes due 2025 | XS2174049838 | 17/Sep/2020 | Listed | 15/Sep/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 3356 - Issue of EUR 695,000 Equity Linked Notes due 2025 | XS2174078936 | 30/Oct/2020 | Listed | 27/Oct/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 3693 - Issue of USD 1,000,000 Equity Linked Notes due 2025 | XS2190731435 | 17/Dec/2020 | Listed | 17/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 383 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 03 July 2047 | XS1634359779 | 03/Jul/2017 | Listed | 03/Jul/2047 |
| BBVA GLOBAL MARKETS B.V. | Series 400 - Issue of USD 75,000,000 Callable Zero Coupon Notes due 18 July 2047 | XS1643618454 | 18/Jul/2017 | Listed | 18/Jul/2047 |
| BBVA GLOBAL MARKETS B.V. | Series 4126 - Issue of Series 4126 USD 1,000,000 Equity Linked Notes due 2026 | XS2224080320 | 03/Feb/2021 | Listed | 03/Feb/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 4210 - Issue of USD 70,000,000 Callable Zero Coupon Notes due 2051 | XS2224098025 | 26/Feb/2021 | Listed | 26/Feb/2051 |
| BBVA GLOBAL MARKETS B.V. | Series 4211 - Issue of Series 4211 USD 75,000,000 Callable Zero Coupon Notes due 2051 | XS2224098298 | 26/Feb/2021 | Listed | 27/Feb/2051 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 426 - Issue of EUR 1,200,000 Credit Linked Notes due 10 July 2027 | XS1657046493 | 09/Aug/2017 | Listed | 10/Jul/2027 |
| BBVA GLOBAL MARKETS B.V. | Series 46 - Issue of USD 26503000 Callable Zero Coupon Notes due 2042 (the Notes) | XS0857203250 | 30/Nov/2012 | Listed | 30/Nov/2042 |
| BBVA GLOBAL MARKETS B.V. | Series 47 - Issue of USD 26748000 Callable Zero Coupon Notes due 2042 (the Notes). | XS0857203508 | 30/Nov/2012 | Listed | 30/Nov/2042 |
| BBVA GLOBAL MARKETS B.V. | Series 48 - Issue of USD 26748000 Callable Zero Coupon Notes due 2042 (the Notes) | XS0857203094 | 29/Nov/2012 | Listed | 29/Nov/2042 |
| BBVA GLOBAL MARKETS B.V. | Series 484 - Issue of USD 2,000,000 Index Linked Notes due 24 October 2025 | XS1701442870 | 24/Oct/2017 | Listed | 24/Oct/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 499 - Issue of Series 499 USD 2,000,000 Index Linked Notes due 9th November 2026 | XS1711574399 | 09/Nov/2017 | Listed | 09/Nov/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 5390 - Issue of EUR 580,000 Equity Linked Notes due 2027 | XS2269091760 | 07/Jul/2021 | Listed | 25/May/2027 |
| BBVA GLOBAL MARKETS B.V. | Series 5442 - Issue of USD 55,000,000 Callable Zero Coupon Notes due 2051 | XS2272093993 | 04/Jun/2021 | Listed | 04/Jun/2051 |
| BBVA GLOBAL MARKETS B.V. | Series 5443 - Issue of USD 55,000,000 Callable Zero Coupon Notes due 2051. | XS2272094025 | 04/Jun/2021 | Listed | 04/Jun/2051 |
| BBVA GLOBAL MARKETS B.V. | Series 560 - Issue of Series 560 USD 2,000,000 Index Linked Notes due 29 December 2025 | XS1740716599 | 29/Dec/2017 | Listed | 29/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 561 - Issue of Series 561 EUR 10,000,000 Index Linked Notes due 5th November 2025 | XS1740845133 | 22/Dec/2017 | Listed | 05/Nov/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 573 - Issue of USD 10,000,000 Callable Credit Linked Notes due 9th January 2028 | XS1748246060 | 24/Jan/2018 | Listed | 09/Jan/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 583 - Issue of USD 75,000,000 Callable Zero Coupon Notes due 31 January 2048. | XS1752854403 | 31/Jan/2018 | Listed | 31/Jan/2048 |
| BBVA GLOBAL MARKETS B.V. | Series 584 - Issue of USD 75,000,000 Callable Zero Coupon Notes due 31 January 2048 | XS1752854585 | 31/Jan/2018 | Listed | 31/Jan/2048 |

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|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 647 - Issue of USD 650,000 Tranched Index Credit Linked Notes due 9 January 2025 | XS1787459301 | 22/Mar/2018 | Listed | 09/Jan/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 684 - Issue of USD 1,200,000 Tranched Index Credit Linked Notes due 10th July 2025 | XS1797658884 | 11/Apr/2018 | Listed | 10/Jul/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 6865 - Issue of Series 6865 EUR 487,000 Equity Linked Notes due 2026 | XS2311145721 | 02/Nov/2021 | Listed | 09/Nov/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 6866 - Issue of EUR 487,000 Equity Linked Notes due 2026 | XS2311145994 | 02/Nov/2021 | Listed | 09/Nov/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 6867 - Issue of Series 6867 EUR 487,000 Equity Linked Notes due 2026 | XS2311146026 | 02/Nov/2021 | Listed | 09/Nov/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 6869 - Issue of EUR 487,000 Equity Linked Notes due 2026. | XS2311146299 | 02/Nov/2021 | Listed | 09/Nov/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 712 - Issue of USD 2,000,000 Tranched Index Credit Linked Notes due 10 July 2025 | XS1817858613 | 01/Jun/2018 | Listed | 10/Jul/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 712 - Issue of USD 438,000 Tranched Index Credit Linked Notes due 10 July 2025 | XS1859354349 | 26/Jul/2018 | Listed | 10/Jul/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 7464 - Issue of USD 940,000 Equity Linked Notes due 2025 | XS2329329374 | 22/Dec/2021 | Listed | 22/Dec/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 765 - Issue of EUR 1,750,000 Tranched Index Credit Linked Notes due 10 July 2025 | XS1845111696 | 02/Jul/2018 | Listed | 10/Jul/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 7766 - Issue of USD 100,000,000 Callable Zero Coupon Notes due 2052 | XS2339659281 | 25/Jan/2022 | Listed | 25/Jan/2052 |
| BBVA GLOBAL MARKETS B.V. | Series 8115 - Issue of Series 8115 EUR 1,096,000 Equity Linked Notes due February 2028 | XS2349076112 | 04/Mar/2022 | Listed | 28/Feb/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 823 - Issue of EUR 5,000,000 Tranched Index Credit Linked Notes due 10 July 2025 | XS1864992984 | 17/Aug/2018 | Listed | 10/Jul/2025 |
| BBVA GLOBAL MARKETS B.V. | Series 8285 - Issue of EUR 600,000 Equity Linked Notes due 2028 | XS2349092234 | 29/Mar/2022 | Listed | 22/Mar/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA GLOBAL MARKETS B.V. | Series 8287 - Issue of Series 8287 EUR 600,000 Equity Linked Notes due 2028 | XS2349092408 | 29/Mar/2022 | Listed | 22/Mar/2028 |
| BBVA GLOBAL MARKETS B.V. | Series 870 - Issue of EUR9,500,000 Non-Tranched Linear Basket Credit Linked Notes due 9 January 2029 | XS1885683273 | 05/Oct/2018 | Listed | 09/Jan/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 9212 - Issue of EUR 720,000 Tranched Index Credit Linked Notes due 2027 | XS2392192840 | 10/Aug/2022 | Listed | 10/Jul/2027 |
| BBVA GLOBAL MARKETS B.V. | Series 933 - Issue of EUR 1,001,000 Credit Linked Notes due 9 January 2026 | XS1910881744 | 16/Nov/2018 | Listed | 09/Jan/2026 |
| BBVA GLOBAL MARKETS B.V. | Series 9557 - Issue of MXN 400,000,000 Floating Rate Notes due 2029 | XS2392206905 | 21/Sep/2022 | Listed | 21/Sep/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 9697 - Issue of Series 9697 MXN 800,000,000 Floating Rate Notes due 2029 | XS2424430044 | 18/Oct/2022 | Listed | 09/Oct/2029 |
| BBVA GLOBAL MARKETS B.V. | Series 989 - Issue of Series 989 USD 10,000,000 Index Linked Notes due 6 February 2025 | XS1936181111 | 16/Jan/2019 | Listed | 06/Feb/2025 |
| BBVA GLOBAL MARKETS B.V. | Seroes 1966 - Issue of CHF 4,000,000 Index Linked Notes due 2026 | XS2107331246 | 23/Jan/2020 | Listed | 16/Feb/2026 |
| BEECHWOOD STRUCTURED FINANCE P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268645859 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| BEECHWOOD STRUCTURED FINANCE P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274275709 | 10/Nov/2006 | Listed | 10/May/2040 |
| BEECHWOOD STRUCTURED FINANCE P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279933385 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| BEECHWOOD STRUCTURED FINANCE P.L.C | 2007-15 - Series 2007-15 Floating Rate Secured Senior Notes due January 2040 | XS0309697406 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| BEECHWOOD STRUCTURED FINANCE P.L.C | 2007-17 - Series 2007-17 Floating Rate Secured Senior Notes due January 2040 | XS0309702255 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| BEECHWOOD STRUCTURED FINANCE P.L.C | 2007-19 - Series No 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321802059 | 26/Feb/2008 | Listed | 23/Mar/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BEECHWOOD STRUCTURED FINANCE P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280829838 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| BEECHWOOD STRUCTURED FINANCE P.L.C | Series 2013-25 - Floating Rate Secured Senior Notes due May 2040 (the "Notes") | XS0950408962 | 09/Jul/2013 | Listed | 09/May/2040 |
| BEECHWOOD STRUCTURED FINANCE P.L.C | Series 2013-27 - CZK 450,000,000 Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0950405943 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| BEECHWOOD STRUCTURED FINANCE P.L.C | Series 2015-28 - Issue of USD 100000000 Floating Rate Secured Senior Notes due 23rd March 2040 | XS1279452418 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| BELLE HAVEN ABS CDO 2006-1, LTD. | Class 1 Combination Securities due 2046 | USG0970MAB66 | 09/Aug/2006 | Listed | 05/Jul/2046 |
| BELLE HAVEN ABS CDO 2006-1, LTD. | Class 2 Combination Securities due 2046 | USG0970MAC40 | 09/Aug/2006 | Listed | 05/Jul/2046 |
| BELLE HAVEN ABS CDO 2006-1, LTD. | Class A-1 Floating Rate Notes due 2046 | USG0969HAA26 | 09/Aug/2006 | Listed | 05/Jul/2046 |
| BELLE HAVEN ABS CDO 2006-1, LTD. | Class A-2 Floating Rate Notes due 2046 | USG0969HAB09 | 09/Aug/2006 | Listed | 05/Jul/2046 |
| BELLE HAVEN ABS CDO 2006-1, LTD. | Class B Floating Rate Notes due 2046 | USG0969HAC81 | 09/Aug/2006 | Listed | 05/Jul/2046 |
| BELLE HAVEN ABS CDO 2006-1, LTD. | Class C Floating Rate Deferrable Notes due 2046 | USG0969HAD64 | 09/Aug/2006 | Listed | 05/Jul/2046 |
| BELLE HAVEN ABS CDO 2006-1, LTD. | Class D Floating Rate Deferrable Notes due 2046 | USG0969HAE48 | 09/Aug/2006 | Listed | 05/Jul/2046 |
| BELLE HAVEN ABS CDO 2006-1, LTD. | Class E Floating Rate Deferrable Notes due 2046 | USG0969HAF13 | 09/Aug/2006 | Listed | 05/Jul/2046 |
| BELLE HAVEN ABS CDO 2006-1, LTD. | Subordinated Notes due 2046 | USG0970MAA83 | 09/Aug/2006 | Listed | 05/Jul/2046 |
| BELLE HAVEN ABS CDO LIMITED | Class A1J Senior Secured Floating Rate Notes due 2044 | USG0969TAB47 | 23/Feb/2005 | Listed | 03/Nov/2044 |
| BELLE HAVEN ABS CDO LIMITED | Class A1ST Senior Secured Floating Rate Notes due 2044 | USG0969TAA63 | 23/Feb/2005 | Listed | 03/Nov/2044 |
| BELLE HAVEN ABS CDO LIMITED | Class A2 Senior Secured Floating Rate Notes due 2044 | USG0969TAC20 | 23/Feb/2005 | Listed | 03/Nov/2044 |
| BELLE HAVEN ABS CDO LIMITED | Class A3 Senior Secured Deferrable Interest Floating Rate Notes due 2044 | USG0969TAD03 | 23/Feb/2005 | Listed | 03/Nov/2044 |
| BENBULBIN CAPITAL PLC | 2006-1 - Series 2006-1 Floating Rate Secured Notes due 23 March 2040 | XS0268647129 | 22/Sep/2006 | Listed | 23/Mar/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BENBULBIN CAPITAL PLC | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274275022 | 10/Nov/2006 | Listed | 10/May/2040 |
| BENBULBIN CAPITAL PLC | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279932221 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| BENBULBIN CAPITAL PLC | 2007-15 - Series No 2007-15 Floating Rate Secued Senior Notes due 2040 | XS0309697661 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| BENBULBIN CAPITAL PLC | 2007-16 - Series No 2007-16 Floating Rate Secured Senior Notes due 2040 | XS0309699956 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| BENBULBIN CAPITAL PLC | 2007-17 - Series 2007-17 Floating Rate Secured Senior Notes due July 2040 | XS0309702339 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| BENBULBIN CAPITAL PLC | 2007-19 - Series No 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321802216 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| BENBULBIN CAPITAL PLC | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280830174 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| BENBULBIN CAPITAL PLC | Series 2012-21 - Floating Rate Secured Senior Notes due January 2040 (the Notes) | XS0772031174 | 01/Jun/2012 | Listed | 23/Jan/2040 |
| BENBULBIN CAPITAL PLC | Series 2013-25 - Floating Rate Secured Senior Notes due May 2040 (the "Notes") | XS0950409002 | 09/Jul/2013 | Listed | 09/May/2040 |
| BENBULBIN CAPITAL PLC | Series 2013-27 - CZK 450,000,000 Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0950406164 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| BENBULBIN CAPITAL PLC | Series 2015-28 - USD 100,000,000 Floating Rate Secured Senior Notes due 23 March 2040 | XS1279452764 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| BENEFIT STREET PARTNERS CLO III, LTD. | U.S.$54,075,000 Subordinated Notes due 2026 | USG0987CAB93 | 10/Dec/2013 | Listed | 20/Jan/2026 |
| BEREKET ONE LTD | USD 205,000,000 Tier 1 Capital Certificates | XS1772390628 | 20/Feb/2018 | Listed | |
| BERNOULLI HIGH GRADE CDO I, LTD. | Class A-1A First Priority Senior Secured Floating Rate Notes due July 5 2042 | USG11985AA97 | 28/Apr/2006 | Listed | 05/Jul/2042 |
| BERNOULLI HIGH GRADE CDO I, LTD. | Class A-1B First Priority Senior Secured Floating Rate Notes due July 5 2042 | USG11985AC53 | 28/Apr/2006 | Listed | 05/Jul/2042 |
| BERNOULLI HIGH GRADE CDO I, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due July 5 2042 | USG11985AE10 | 28/Apr/2006 | Listed | 05/Jul/2042 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BERNOULLI HIGH GRADE CDO I, LTD. | Class B Third Priority Senior Secured Floating Rate Notes due July 5 2042 | USG11985AG67 | 28/Apr/2006 | Listed | 05/Jul/2042 |
| BERNOULLI HIGH GRADE CDO I, LTD. | Class C Fourth Priority Senior Deferrale Floating Rate Notes due July 5 2042 | USG11985AJ07 | 28/Apr/2006 | Listed | 05/Jul/2042 |
| BERNOULLI HIGH GRADE CDO I, LTD. | Class D Fifth Priority Mezzanine Deferrable Secured Floating Rate Notes due July 5 2042 | USG11967AA73 | 28/Apr/2006 | Listed | 05/Jul/2042 |
| BFF BANK S.P.A. | Series 2 - Issue of EUR 300,000,000 Senior Preferred Fixed Rate Resettable Social Notes due 20 March 2029 | IT0005591851 | 12/Apr/2024 | Listed | 20/Mar/2029 |
| BFF BANK S.P.A. | Series 3 - Issue of EUR 300,000,000 Senior Preferred Fixed Rate Resettable Social Notes due 30 March 2028 | IT0005619140 | 29/Oct/2024 | Listed | 30/Mar/2028 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2031 - Exchangeable Non-Voting Notes | XS1804145503 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) | XS1819561785 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2031 - Non-Voting Notes | XS1804145339 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2031 - Non-Voting Notes (Rule 144A) | XS1804147897 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2031 - Voting Notes | XS1804145412 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2031 - Voting Notes (Rule 144A) | XS1804147624 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 | XS1804146493 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) | XS1804148861 | 26/Jun/2018 | Listed | 20/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2031 | XS1804144282 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2031 (Rule 144A) | XS1804146659 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €206,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes | XS1804144522 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €206,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) | XS1804146907 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €206,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes | XS1804144449 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €206,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes (Rule 144A) | XS1804146816 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €206,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031 - Voting Notes | XS1804144365 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €206,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031 - Voting Notes (Rule 144A) | XS1804146733 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes | XS1804146147 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) | XS1819561942 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Voting Notes | XS1804145925 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Voting Notes (Rule 144A) | XS1804148432 | 26/Jun/2018 | Listed | 20/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031- Non-Voting Notes | XS1804146063 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031- Non-Voting Notes (Rule 144A) | XS1804148515 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes | XS1804145842 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) | XS1819561868 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Notes | XS1804145685 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Notes (Rule 144A) | XS1804148275 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - Voting Notes | XS1804145768 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - Voting Notes (Rule 144A) | XS1804148192 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes | XS1804145255 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) | XS1819561512 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes | XS1804145172 | 26/Jun/2018 | Listed | 20/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes (Rule 144A) | XS1804147467 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - Voting Notes | XS1804145099 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - Voting Notes (Rule 144A) | XS1804147384 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 | XS1804146220 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) | XS1804148788 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-1B Senior Secured Fixed Rate Notes due 2031 - Exchangeable Non-Voting Notes | XS1804144951 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-1B Senior Secured Fixed Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) | XS1819560977 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-1B Senior Secured Fixed Rate Notes due 2031 - Non-Voting Notes | XS1804144878 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-1B Senior Secured Fixed Rate Notes due 2031 - Non-Voting Notes (Rule 144A) | XS1804147111 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-1B Senior Secured Fixed Rate Notes due 2031 - Voting Notes | XS1804144795 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-1B Senior Secured Fixed Rate Notes due 2031 - Voting Notes (Rule 144A) | XS1804147038 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €38,200,000 Subordinated Notes due 2031 | XS1804146576 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €38,200,000 Subordinated Notes due 2031 (Rule 144A) | XS1804148945 | 26/Jun/2018 | Listed | 20/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €9,000,000 Class A-1C Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes | XS1804147970 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €9,000,000 Class A-1C Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) | XS1819561439 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €9,000,000 Class A-1C Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes | XS1804147541 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €9,000,000 Class A-1C Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes (Rule 144A) | XS1804148606 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €9,000,000 Class A-1C Senior Secured Floating Rate Notes due 2031 - Voting Notes | XS1804147202 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BILBAO CLO I DESIGNATED ACTIVITY COMPANY | €9,000,000 Class A-1C Senior Secured Floating Rate Notes due 2031 - Voting Notes (Rule 144A) | XS1804148358 | 26/Jun/2018 | Listed | 20/Jul/2031 |
| BIZ FINANCE PLC | USD 600000000 9.75 per cent. Loan Participation Notes due 2025 | XS1261825621 | 04/Aug/2015 | Listed | 22/Jan/2025 |
| BLACK DIAMOND CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 24800000 Class D Senior Secured Deferrable Floating Rate Notes due 2029 - CM Voting Notes | XS1238907288 | 03/Sep/2015 | Listed | 03/Oct/2029 |
| BLACK DIAMOND CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 26000000 Class M-1 Subordinated Notes due 2029 | XS1238908096 | 03/Sep/2015 | Listed | 03/Oct/2029 |
| BLACK DIAMOND CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 26000000 Class M-1 Subordinated Notes due 2029 | XS1238908179 | 03/Sep/2015 | Listed | 03/Oct/2029 |
| BLACK DIAMOND CLO 2015-1 DESIGNATED ACTIVITY COMPANY | USD 22,400,000 Class M-2 Subordinated Notes due 2029 | IE00BYN2SX99 | 03/Sep/2015 | Listed | 03/Oct/2029 |
| BLACK DIAMOND CLO 2015-1 DESIGNATED ACTIVITY COMPANY | USD 22400000 Class M-2 Subordinated Notes due 2029 | XS1238908336 | 03/Sep/2015 | Listed | 03/Oct/2029 |
| BLACK DIAMOND CLO 2015-1 DESIGNATED ACTIVITY COMPANY | USD 22400000 Class M-2 Subordinated Notes due 2029 | XS1238908419 | 03/Sep/2015 | Listed | 03/Oct/2029 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 12,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 | XS1713076351 | 20/Dec/2017 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 12,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (144A) | XS1713078480 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 142,000,000 Class A-1 CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 | XS1713074224 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 142,000,000 Class A-1 CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (144A) | XS1713076518 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 142,000,000 Class A-1 CM Non-Voting Senior Secured Floating Rate Notes due 2032 | XS1713074737 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 142,000,000 Class A-1 CM Non-Voting Senior Secured Floating Rate Notes due 2032 (144A) | XS1713077912 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 142,000,000 Class A-1 CM Voting Notes Senior Secured Floating Rate Notes due 2032 | XS1713074141 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 142,000,000 Class A-1 CM Voting Notes Senior Secured Floating Rate Notes due 2032 (144A) | XS1713075973 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 | XS1713076948 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (144A) | XS1713077672 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 21,500,000 Class M-1 Subordinated Notes due 2032 | XS1715593247 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 21,500,000 Class M-1 Subordinated Notes due 2032 (144A) | XS1715593320 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2032 | XS1713075544 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2032 (144A) | XS1713077839 | 20/Dec/2017 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 | XS1713076609 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 (144A) | XS1713077326 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D CM Voting Notes Senior Secured Deferrable Floating Rate Notes due 2032 | XS1713076195 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D CM Voting Notes Senior Secured Deferrable Floating Rate Notes due 2032 (144A) | XS1713078308 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-3 CM Non-Voting Exchangeable Senior Secured Fixed Rate Notes due 2032 | XS1715593676 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-3 CM Non-Voting Exchangeable Senior Secured Fixed Rate Notes due 2032 (144A) | XS1715593759 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-3 CM Non-Voting Senior Secured Fixed Rate Notes due 2032 | XS1715592512 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-3 CM Non-Voting Senior Secured Fixed Rate Notes due 2032 (144A) | XS1715592785 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-3 CM Voting Notes Senior Secured Fixed Rate Notes due 2032 | XS1715592439 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-3 CM Voting Notes Senior Secured Fixed Rate Notes due 2032 (144A) | XS1715592603 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,900,000 Class C CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2032 | XS1713075205 | 20/Dec/2017 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,900,000 Class C CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2032 (144A) | XS1713077755 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,900,000 Class C CM Voting Notes Senior Secured Deferrable Floating Rate Notes due 2032 | XS1713075627 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,900,000 Class C CM Voting Notes Senior Secured Deferrable Floating Rate Notes due 2032 (144A) | XS1713077086 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 | XS1713075890 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 30,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 (144A) | XS1713078217 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 56,000,000 Class B CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 | XS1713074810 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 56,000,000 Class B CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (144A) | XS1713077169 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 56,000,000 Class B CM Non-Voting Senior Secured Floating Rate Notes due 2032 | XS1713075460 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 56,000,000 Class B CM Non-Voting Senior Secured Floating Rate Notes due 2032 (144A) | XS1713078134 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 56,000,000 Class B CM Voting Notes Senior Secured Floating Rate Notes due 2032 | XS1713075031 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 15,000,000 Class A-4 CM Non-Voting Exchangeable Senior Secured Fixed Rate Notes due 2032 | XS1715593833 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 15,000,000 Class A-4 CM Non-Voting Exchangeable Senior Secured Fixed Rate Notes due 2032 (144A) | XS1715593916 | 20/Dec/2017 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 15,000,000 Class A-4 CM Non-Voting Senior Secured Fixed Rate Notes due 2032 | XS1715592942 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 15,000,000 Class A-4 CM Non-Voting Senior Secured Fixed Rate Notes due 2032 (144A) | XS1715593163 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 15,000,000 Class A-4 CM Voting Notes Senior Secured Fixed Rate Notes due 2032 | XS1715592868 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 15,000,000 Class A-4 CM Voting Notes Senior Secured Fixed Rate Notes due 2032 (144A) | XS1715593080 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 23,600,000 Class M-2 Subordinated Notes due 2032 | XS1715594054 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 23,600,000 Class M-2 Subordinated Notes due 2032 (144A) | XS1715593593 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 55,800,000 Class A-2 CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 | XS1713074653 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 55,800,000 Class A-2 CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (144A) | XS1713076278 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 55,800,000 Class A-2 CM Non-Voting Senior Secured Floating Rate Notes due 2032 | XS1713074570 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 55,800,000 Class A-2 CM Non-Voting Senior Secured Floating Rate Notes due 2032 (144A) | XS1713076864 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 55,800,000 Class A-2 CM Voting Notes Senior Secured Floating Rate Notes due 2032 | XS1713074497 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 55,800,000 Class A-2 CM Voting Notes Senior Secured Floating Rate Notes due 2032 (144A) | XS1713077243 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK DIAMOND CLO 2017-2 DESIGNATED ACTIVITY COMPANY | USD 56,000,000 Class B CM Voting Notes Senior Secured Floating Rate Notes due 2032 (144A) | XS1713076435 | 20/Dec/2017 | Listed | 20/Jan/2032 |
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 10 - EUR 105,000,000 1.25% Notes due 5th October 2030 | XS2239091080 | 05/Oct/2020 | Listed | 05/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 12 - Issue of EUR 60,000,000 1.50% Notes due 27 October 2035 | XS2328022350 | 12/Apr/2021 | Listed | 27/Oct/2035 |
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 12 - Issue of EUR55,000,000 1.50% Notes due 27 October 2035 | XS2243355554 | 27/Oct/2020 | Listed | 27/Oct/2035 |
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 13 - Issue of USD 85,000,000 2.615% Notes due 26 February 2031 | XS2305729175 | 26/Feb/2021 | Listed | 26/Feb/2031 |
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 14 - Issue of EUR 35,000,000 1.50 per cent. Notes due 10 March 2036 | XS2300336687 | 10/Mar/2021 | Listed | 10/Mar/2036 |
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 15 - Issue of CZK 1,200,000,000 Floating Rate Notes due March 2026 | XS2314636668 | 23/Mar/2021 | Listed | 23/Mar/2026 |
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 18 - Issue of GBP 20,000,000 2.244 per cent. Notes due 7 May 2031 | XS2337106871 | 07/May/2021 | Listed | 07/May/2031 |
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 19 - Issue of GBP 30,000,000 1.894 per cent. Notes due 10 May 2028 | XS2337066042 | 10/May/2021 | Listed | 10/May/2028 |
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 20 - Issue of RON 185,000,000 Floating Rates Notes due 13 May 2026 | XS2337703966 | 13/May/2021 | Listed | 13/Aug/2026 |
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 21 - Issue of RON 150,000,000 3.13 per cent. Notes due 11 May 2026 | XS2338185262 | 11/May/2021 | Listed | 11/May/2026 |
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 23 - Issue of EUR 20,000,000 1.435 per cent. Notes due 10 May 2033 | XS2338565091 | 10/May/2021 | Listed | 10/May/2033 |
| BLACK SEA TRADE AND DEVELOPMENT BANK | Series 24 - Issue of PLN 70,000,000 2.12 per cent. Notes due 07 September 2026 | XS2381818447 | 07/Sep/2021 | Listed | 07/Sep/2026 |
| BLACKROCK EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | EUR 50,000,000 Subordinated Notes due 2031 | XS1346695197 | 24/Feb/2016 | Listed | 15/Mar/2031 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 13,900,000 Class F Notes (Reg S) | XS1693277938 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 13,900,000 Class F Notes (Rule 144A) | XS1693276963 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) | XS1693275304 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes (Rule 144A) | XS1693275056 | 22/Nov/2017 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 CM Removal and Replacement Non-Voting Notes (Reg S) | XS1693275643 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 CM Removal and Replacement Non-Voting Notes (Rule 144A) | XS1693275213 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 CM Removal and Replacement Voting Notes (Reg S) | XS1693276294 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 CM Removal and Replacement Voting Notes (Rule 144A) | XS1693275726 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) | XS1693276617 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes (Rule 144A) | XS1693276377 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D CM Removal and Replacement Non-Voting Notes (Reg S) | XS1693277003 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D CM Removal and Replacement Non-Voting Notes (Rule 144A) | XS1693276708 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D CM Removal and Replacement Voting Notes (Reg S) | XS1693277425 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D CM Removal and Replacement Voting Notes (Rule 144A) | XS1693277185 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 25,400,000 Class E Notes (Reg S) | XS1693277342 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 25,400,000 Class E Notes (Rule 144A) | XS1693277771 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 27,000,000 Class C CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) | XS1693275999 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 27,000,000 Class C CM Removal and Replacement Exchangeable Non-Voting Notes (Rule 144A) | XS1693275569 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 27,000,000 Class C CM Removal and Replacement Non-Voting Notes (Reg S) | XS1693276450 | 22/Nov/2017 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 27,000,000 Class C CM Removal and Replacement Non-Voting Notes (Rule 144A) | XS1693276021 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 27,000,000 Class C CM Removal and Replacement Voting Notes (Reg S) | XS1693276880 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 27,000,000 Class C CM Removal and Replacement Voting Notes (Rule 144A) | XS1693276534 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 270,000,000 Class A CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) | XS1693274323 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 270,000,000 Class A CM Removal and Replacement Exchangeable Non-Voting Notes (Rule 144A) | XS1693274166 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 270,000,000 Class A CM Removal and Replacement Non-Voting Notes (Reg S) | XS1693274596 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 270,000,000 Class A CM Removal and Replacement Non-Voting Notes (Rule 144A) | XS1693274083 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 270,000,000 Class A CM Removal and Replacement Voting Notes (Reg S) | XS1693274240 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 270,000,000 Class A CM Removal and Replacement Voting Notes (Rule 144A) | XS1693273945 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 38,500,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) | XS1693274836 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 38,500,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes (Rule 144A) | XS1693274679 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 38,500,000 Class B-1 CM Removal and Replacement Non-Voting Notes (Reg S) | XS1693274919 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 38,500,000 Class B-1 CM Removal and Replacement Non-Voting Notes (Rule 144A) | XS1693274752 | 22/Nov/2017 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 38,500,000 Class B-1 CM Removal and Replacement Voting Notes (Reg S) | XS1693275486 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 38,500,000 Class B-1 CM Removal and Replacement Voting Notes (Rule 144A) | XS1693275130 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 48,800,000 Subordinated Notes (Reg S) | XS1693277268 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 48,800,000 Subordinated Notes (Rule 144A) | XS1693277698 | 22/Nov/2017 | Listed | 15/Jul/2030 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Notes | XS1785486462 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes | XS1785485902 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D CM Removal and Replacement Non-Voting Notes | XS1785486033 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D CM Removal and Replacement Voting Notes | XS1785485811 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 216,000,000 Class A-1 CM Removal and Replacement Exchangeable Non-Voting Notes | XS1785483287 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 216,000,000 Class A-1 CM Removal and Replacement Non-Voting Notes | XS1785483444 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 216,000,000 Class A-1 CM Removal and Replacement Voting Notes | XS1785483360 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class C CM Removal and Replacement Exchangeable Non-Voting Notes | XS1785485225 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class C CM Removal and Replacement Voting Notes | XS1785485142 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class C CM Removal and Replacment Non-Voting Notes | XS1785485498 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class E Notes | XS1785486546 | 09/May/2018 | Listed | 16/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class A-2 CM Removal and Replacement Exchangeable Non-Voting Notes | XS1793318020 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class A-2 CM Removal and Replacement Voting Notes | XS1793320869 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class A-2 Removal and Replacement Non-Voting Notes | XS1793318459 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 41,500,000 Subordinated Notes | XS1785487197 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 42,000,000 Class B CM Removal and Replacement Exchangeable Non-Voting Notes | XS1785483956 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 42,000,000 Class B CM Removal and Replacement Non-Voting Notes | XS1785484095 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 42,000,000 Class B CM Removal and Replacement Voting Notes | XS1785484178 | 09/May/2018 | Listed | 16/Jul/2031 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €11850000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Senior Secured Fixed Rate Notes (Reg S) | XS1854557268 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €11850000 Class B-2 CM Removal and Replacement Non-Voting Notes (Reg S) | XS1854557854 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €11850000 Class B-2 CM Removal and Replacement Non-Voting Notes (Rule 144A) | XS1854557938 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €11850000 Class B-2 CM Removal and Replacement Voting Senior Secured Fixed Rate Notes (Reg S) | XS1854557771 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €11850000 Class B-2 CM Removal and Replacement Voting Senior Secured Fixed Rate Notes (Rule 144A) | XS1854558076 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €12,400,000 Class A-2 CM Removal and Replacement Exchangeable Non-Voting Senior Secured Fixed Rate Notes due 2032 (Reg S) | XS1856350746 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €12,400,000 Class A-2 CM Removal and Replacement Exchangeable Non-Voting Senior Secured Fixed Rate Notes due 2032 (Rule 144A) | XS1856351041 | 05/Sep/2018 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €12,400,000 Class A-2 CM Removal and Replacement Non- Voting Senior Secured Fixed Rate Notes due 2032 (Reg S) | XS1856352106 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €12,400,000 Class A-2 CM Removal and Replacement Non- Voting Senior Secured Fixed Rate Notes due 2032 (Rule 144A) | XS1856352288 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €12,400,000 Class A-2 CM Removal and Replacement Voting Senior Secured Fixed Rate Notes due 2032 (Reg S) | XS1856350829 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €12,400,000 Class A-2 CM Removal and Replacement Voting Senior Secured Fixed Rate Notes due 2032 (Rule 144A) | XS1856351124 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €12000000 Class F Senior Secured Deferrable Floating Rate Notes (Reg S) | XS1854559983 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €12000000 Class F Senior Secured Deferrable Floating Rate Notes (Rule 144A) | XS1854559801 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €22500000 Class E Senior Secured Deferrable Floating Rate Notes (Reg S) | XS1854559553 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €22500000 Class E Senior Secured Deferrable Floating Rate Notes (Rule 144A) | XS1854559710 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €235600000 Class A-1 CM Removal and Replacement Exchangeable Non-Voting Senior Secured Floating Rate Notes (Reg S) | XS1854556294 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €235600000 Class A-1 CM Removal and Replacement Exchangeable Non-Voting Senior Secured Floating Rate Notes (Rule 144A) | XS1854556450 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €235600000 Class A-1 CM Removal and Replacement Non-Voting Senior Secured Floating Rate Notes (Reg S) | XS1854556534 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €235600000 Class A-1 CM Removal and Replacement Non-Voting Senior Secured Floating Rate Notes (Rule 144A) | XS1854556880 | 05/Sep/2018 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €235600000 Class A-1 CM Removal and Replacement Voting Senior Secured Floating Rate Notes (Reg S) | XS1854556377 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €235600000 Class A-1 CM Removal and Replacement Voting Senior Secured Floating Rate Notes (Rule 144A) | XS1854556617 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €24000000 Class D CM Removal and Replacement Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes (Reg S) | XS1854558662 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €24000000 Class D CM Removal and Replacement Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes (Rule 144A) | XS1854559041 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €24000000 Class D CM Removal and Replacement Non-Voting Senior Secured Deferrable Floating Rate Notes (Reg S) | XS1854558829 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €24000000 Class D CM Removal and Replacement Non-Voting Senior Secured Deferrable Floating Rate Notes (Rule 144A) | XS1854559470 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €24000000 Class D CM Removal and Replacement Voting Senior Secured Deferrable Floating Rate Notes (Reg S) | XS1854559397 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €24000000 Class D CM Removal and Replacement Voting Senior Secured Deferrable Floating Rate Notes (Rule 144A) | XS1854559637 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €25150000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Senior Secured Floating Rate Notes (Reg S) | XS1854556708 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €25150000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Senior Secured Floating Rate Notes (Rule 144A) | XS1854557003 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €25150000 Class B-1 CM Removal and Replacement Non-Voting Senior Secured Floating Rate Notes (Reg S) | XS1854557185 | 05/Sep/2018 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €25150000 Class B-1 CM Removal and Replacement Non-Voting Senior Secured Floating Rate Notes (Rule 144A) | XS1854557425 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €25150000Class B-1 CM Removal and Replacement Voting Senior Secured Floating Rate Notes (Reg S) | XS1854556963 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €25150000Class B-1 CM Removal and Replacement Voting Senior Secured Floating Rate Notes (Rule 144A) | XS1854557342 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28500000 Class C CM Removal and Replacement Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes (Reg S) | XS1854558159 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28500000 Class C CM Removal and Replacement Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes (Rule 144A) | XS1854558316 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28500000 Class C CM Removal and Replacement Non-Voting Senior Secured Deferrable Floating Rate Notes (Reg S) | XS1854558233 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28500000 Class C CM Removal and Replacement Non-Voting Senior Secured Deferrable Floating Rate Notes (Rule 144A) | XS1854558589 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28500000 Class C CM Removal and Replacement Voting Senior Secured Deferrable Floating Rate Notes (Reg S) | XS1854558407 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28500000 Class C CM Removal and Replacement Voting Senior Secured Deferrable Floating Rate Notes (Rule 144A) | XS1854558746 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €40,100,000 Subordinated Notes (Reg S) | XS1854560056 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLACKROCK EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €40,100,000 Subordinated Notes (Rule 144A) | XS1854560130 | 05/Sep/2018 | Listed | 15/Jul/2032 |
| BLUEGRASS ABS CDO III LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2039 | USG1192JAA54 | 11/Oct/2004 | Listed | 15/Dec/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEGRASS ABS CDO III LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2039 | USG1192JAB38 | 11/Oct/2004 | Listed | 15/Dec/2039 |
| BLUEGRASS ABS CDO III LTD | Class B Third Priority Senior Secured Floating Rate Notes due 2039 | USG1192JAC11 | 11/Oct/2004 | Listed | 15/Dec/2039 |
| BLUEGRASS ABS CDO III LTD | Class C Fourth Priority Senior Secured Deferrable Floating Rate Notes due 2039 | USG1192JAD93 | 11/Oct/2004 | Listed | 15/Dec/2039 |
| BLUEGRASS ABS CDO III LTD | Class D-1 Mezzanine Secured Floating Rate Notes due 2039 | USG1192JAE76 | 11/Oct/2004 | Listed | 15/Dec/2039 |
| BLUEGRASS ABS CDO III LTD | Class D-2 Mezzanine Secured Fixed Rate Notes due 2039 | USG1192JAF42 | 11/Oct/2004 | Listed | 15/Dec/2039 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 16,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2026 | USG1351NAB13 | 15/Jul/2014 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 16,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2026 (144A) | US09626FAC59 | 15/Jul/2014 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 17,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2026 | USG1353NAH64 | 15/Dec/2017 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 17,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2026 Rule 144A | US09626QAQ01 | 15/Dec/2017 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 22,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2026 | USG1351NAA30 | 15/Jul/2014 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 22,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2026 (144A) | US09626FAA93 | 15/Jul/2014 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 27,300,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2026 | USG1353NAK93 | 15/Dec/2017 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 27,300,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2026 Rule 144A | US09626QAU13 | 15/Dec/2017 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 340,000,000 Class A-R Senior Secured Floating Rate Notes due 2026 | USG1353NAF09 | 15/Dec/2017 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 340,000,000 Class A-R Senior Secured Floating Rate Notes due 2026 Rule 144A | US09626QAL14 | 15/Dec/2017 | Listed | 20/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 43,050,000 Class B-1-R Senior Secured Floating Rate Notes due 2026 | USG1353NAG81 | 15/Dec/2017 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 43,050,000 Class B-1-R Senior Secured Floating Rate Notes due 2026 Rule 144A | US09626QAN79 | 15/Dec/2017 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 43,600,000 Subordinated Notes due 2026 | USG1351NAC95 | 15/Jul/2014 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 45,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2026 | USG1353NAJ21 | 15/Dec/2017 | Listed | 20/Jul/2026 |
| BLUEMOUNTAIN CLO 2014 -2 LTD | USD 45,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2026 Rule 144A | US09626QAS66 | 15/Dec/2017 | Listed | 20/Jul/2026 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 1,500,000 Class X Senior Secured Floating Rate Notes due 2030 | XS1802324787 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 1,500,000 Class X Senior Secured Floating Rate Notes due 2030 (144A) | XS1802328184 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 12,632,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 | XS1802325834 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 12,632,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 (144A) | XS1802328770 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class B-1 Senior Secured Floating Rate Notes due 2030 | XS1802325164 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class B-1 Senior Secured Floating Rate Notes due 2030 (144A) | XS1802328424 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 16,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 | XS1802326303 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 16,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (144A) | XS1802330677 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 | XS1802326568 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (144A) | XS1802331139 | 16/Apr/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 185,000,000 Class A Senior Secured Floating Rate Notes due 2030 | XS1802320520 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 185,000,000 Class A Senior Secured Floating Rate Notes due 2030 (144A) | XS1802328267 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 | XS1802326055 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 (144A) | XS1802329075 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 32000000 Subordinated Notes due 2028 | XS1209234639 | 15/Apr/2015 | Listed | 15/Apr/2028 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 | XS1802327707 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BNPP IP EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 (144A) | XS1802332533 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| BOATS INVESTMENTS NETHERLANDS B.V. | Series 105 - Series 105 Secured Repackaged Bonds due 2032 | XS0324331890 | 23/Nov/2007 | Listed | 15/Oct/2032 |
| BOATS INVESTMENTS NETHERLANDS B.V. | Series 107 - Series 107 Secured Amortising Credit-linked Variable Interest Notes due 2037 | XS0337021918 | 05/Feb/2008 | Listed | 25/Nov/2037 |
| BOATS INVESTMENTS NETHERLANDS B.V. | Series 109 - Series 109 Secured Amortising Credit-linked Variable Intererst Notes due 2047 | XS0338744302 | 21/Jul/2008 | Listed | 28/Nov/2047 |
| BOATS INVESTMENTS NETHERLANDS B.V. | Series 115 - EUR 285,998,500 Secured Inflation-Linked Repackaged Notes due 2055 | XS0381707594 | 02/Feb/2011 | Listed | 01/Oct/2055 |
| BOATS INVESTMENTS NETHERLANDS B.V. | Series 132 - EUR 52,000,000 Secured Repackaged Notes due 2035 | XS0530444339 | 08/Oct/2010 | Listed | 17/Sep/2035 |
| BOATS INVESTMENTS NETHERLANDS B.V. | Series 95 - Series 95 Secured Amortising Credit-Linked Varibale Interest Notes due 2036 | XS0281177526 | 03/Oct/2008 | Listed | 01/Sep/2036 |
| BOIRO FINANCE B.V. | Series 109 - Series 109 Eur 55931174 Secured Amortising Limited Recourse Notes due 2034 | XS0206045147 | 17/Jan/2006 | Listed | 01/Nov/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOIRO FINANCE B.V. | Series 112 - Series 112 Secured Amortising Limited Recourse Notes due 2046 | XS0209165322 | 07/Dec/2005 | Listed | 25/Oct/2050 |
| BOIRO FINANCE B.V. | Series 149 - Series 149 Secured Amortising Limited Recourse Notes due 2043 | XS0225090710 | 28/Mar/2006 | Listed | 31/Jan/2043 |
| BOIRO FINANCE B.V. | Series 150 - Series 150 Partly Paid Secured Amortising Limited Recourse Notes due 2035 | XS0225065365 | 28/Mar/2006 | Listed | 29/Jun/2035 |
| BOIRO FINANCE B.V. | Series 156 - Series 156 EUR 28960000 Secured Amortising Limited Recourse Notes due 2042 | XS0226630894 | 27/Feb/2006 | Listed | 31/Dec/2042 |
| BOIRO FINANCE B.V. | Series 167 - Series 167 Eur 2800000 Secured Amortising Limited Recourse Notes due 2045 | XS0237782544 | 14/Dec/2005 | Listed | 30/Sep/2045 |
| BOIRO FINANCE B.V. | Series 172 - Series 172 Eur 5080000 Secured Amortising Limited Recourse Notes due 2045 | XS0238557630 | 29/Dec/2005 | Listed | 29/Dec/2045 |
| BOIRO FINANCE B.V. | Series 175 - Series 175 Eur 6235000 Secured Amortising Limited Recourse Notes due 2025 | XS0239959728 | 11/Jan/2006 | Listed | 24/Dec/2025 |
| BOIRO FINANCE B.V. | Series 18 - Series 18 Eur 2,669,0895 Secured Amortising Limited Recourse Notes due 2046 | XS0173958827 | 14/Jun/2006 | Listed | 31/Dec/2050 |
| BOIRO FINANCE B.V. | Series 180 - Series 180 Eur 54300000 Partly Paid Secured Amortising Limited Recourse Notes due 2037 | XS0241370740 | 25/Jan/2006 | Listed | 01/Sep/2037 |
| BOIRO FINANCE B.V. | Series 202 - Series 202 Secured Amortising Limited Recourse Notes due 2046 | XS0249820761 | 10/Apr/2006 | Listed | 25/Mar/2046 |
| BOIRO FINANCE B.V. | Series 213 - Series 213 Eur 14000000 Secured Amortising Limited Recourse Notes due 2046 | XS0257439892 | 16/Jun/2006 | Listed | 31/Jan/2046 |
| BOIRO FINANCE B.V. | Series 223 - Series 223 Eur 2800000 Secured Amortising Limited Recourse Notes due 2048 | XS0260454953 | 25/Jul/2006 | Listed | 31/Dec/2048 |
| BOIRO FINANCE B.V. | Series 225 - Series 225 Eur 4373000 Secured Amortising Limited Recourse Notes due 2046 | XS0260813786 | 25/Jul/2006 | Listed | 30/Jun/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOIRO FINANCE B.V. | Series 227 - Series 227 Eur 9500000 Secured Amortising Limited Recourse Notes due 2046 | XS0261444268 | 27/Jul/2006 | Listed | 30/Jun/2046 |
| BOIRO FINANCE B.V. | Series 231 - Series 231 Eur 24000000 Secured Amortising Limited Recourse Notes due 2046 | XS0263089509 | 11/Aug/2006 | Listed | 30/Jun/2046 |
| BOIRO FINANCE B.V. | Series 265 - Series 265 Secured Amortising Limited Recourse Notes due 2045 | XS0278158984 | 13/Dec/2006 | Listed | 31/Dec/2045 |
| BOIRO FINANCE B.V. | Series 271 - Series 271 EUR 67580000 Secured Amortising Limited Recourse Notes due 2046 | XS0281354166 | 12/Jan/2007 | Listed | 25/Dec/2046 |
| BOIRO FINANCE B.V. | Series 272 - Series 272 Eur18210000 Secured Amortising Recourse Limited Notes due 2046 | XS0281355213 | 12/Jan/2007 | Listed | 25/Dec/2046 |
| BOIRO FINANCE B.V. | Series 284 - Series 284 EUR 90300000 Secured Amortising Limited Recourse Notes due 2045 | XS0286646640 | 16/Feb/2007 | Listed | 31/Jan/2045 |
| BOIRO FINANCE B.V. | Series 315 - Series 315 EUR86536234Partly Paid Secured Limited Recourse Notes due 2050 | XS0305637513 | 14/Jun/2007 | Listed | 01/Jun/2050 |
| BOIRO FINANCE B.V. | Series 325 - Series 325 Secured Amortising Limited Recourse Notes due 2030 | XS0312963159 | 03/Sep/2007 | Listed | 27/Dec/2030 |
| BOIRO FINANCE B.V. | Series 351 - Series 351 Secured Amortising Limited Recourse Notes due 2047 | XS0329546930 | 29/Nov/2007 | Listed | 25/Oct/2047 |
| BOIRO FINANCE B.V. | Series 363 - Series 363 Secured Amortising Limited Recourse Notes due 2047 | XS0332429215 | 27/Nov/2007 | Listed | 29/Nov/2047 |
| BOIRO FINANCE B.V. | Series 436 - Series 436 Secured Amortising Limited Recourse Notes due 2048 | XS0375037545 | 07/Jul/2008 | Listed | 30/Apr/2048 |
| BOIRO FINANCE B.V. | Series 46 - Series 46 EUR6589300 Secured Amortising Limited Recourse Notes due 2044 | XS0183557791 | 20/Jul/2006 | Listed | 25/Dec/2044 |
| BOIRO FINANCE B.V. | Series 478 - Series 478 Partly-Paid Secured Amortising Limited Recourse Notes due 2046 | XS0399585032 | 26/Nov/2008 | Listed | 01/Oct/2046 |
| BOIRO FINANCE B.V. | Series 553 - Secured Amortising Limited Recourse Notes due 2049 | XS0462555854 | 10/Nov/2009 | Listed | 25/Oct/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOIRO FINANCE B.V. | Series 554 - EUR 55800000 Secured Amortising Limited Recourse Notes due 2047 | XS0463127323 | 05/Nov/2009 | Listed | 30/Nov/2047 |
| BOIRO FINANCE B.V. | Series 568 - EUR 1243700 Secured Amortising Limited Recourse Notes due 2049 | XS0476626212 | 11/Jan/2010 | Listed | 25/Dec/2049 |
| BOIRO FINANCE B.V. | Series 584 - EUR 661418 Secured Amortising Limited Recourse Notes due 2032 | XS0492128284 | 15/Mar/2010 | Listed | 30/Sep/2032 |
| BOIRO FINANCE B.V. | Series 60 - Series 60 Eur 7553200 Secured Amortising Limited Recourse Notes due 2046 | XS0188357114 | 25/Apr/2006 | Listed | 23/Feb/2046 |
| BOIRO FINANCE B.V. | Series 602 - Fixed Rate Secured Limited Recourse Notes due 2040 | XS0507385820 | 13/May/2010 | Listed | 01/Aug/2040 |
| BOIRO FINANCE B.V. | Series 607 - EUR 73,803,000 Partly-Paid Secured Amortising Limited Recourse Notes due 2025 | XS0512475665 | 01/Jun/2010 | Listed | 31/Dec/2025 |
| BOIRO FINANCE B.V. | Series 613 - EUR 2000000 Fixed Rate Secured Limited Recourse Notes due 2040 | XS0520275784 | 01/Jul/2010 | Listed | 01/Aug/2040 |
| BOIRO FINANCE B.V. | Series 618 - EUR 15000000 Fixed Rate Secured Limited Recourse Notes due 1 August 2040 | XS0524424354 | 15/Jul/2010 | Listed | 01/Aug/2040 |
| BOIRO FINANCE B.V. | Series 621 - EUR 30,000,000 Fixed Rate Secured Limited Recourse Notes due 2040 | XS0527362007 | 04/Aug/2010 | Listed | 04/Aug/2040 |
| BOIRO FINANCE B.V. | Series 643 - EUR 2,546,945 Secured Amortising Limited Recourse Notes due 2050 | XS0555885895 | 10/Nov/2010 | Listed | 25/Oct/2050 |
| BOIRO FINANCE B.V. | Series 721 - EUR 36400000 Secured Amortising Limited Recourse Notes due 2051 | XS0683093529 | 28/Sep/2011 | Listed | 31/Dec/2051 |
| BOIRO FINANCE B.V. | Series 82 - Series 82 Eur 22804050 Secured Amortising Limited Recourse Notes due 2044 | XS0192173291 | 15/Dec/2005 | Listed | 31/Dec/2043 |
| BOIRO FINANCE B.V. | Series 89 - Series 89 Eur 15916400 Secured Amortising Limited Recourse Notes due 2047 | XS0196487291 | 02/Dec/2005 | Listed | 31/Dec/2047 |
| BOS FUNDING LIMITED | Series 7 - Issue of U.S. $500,000,000 7.000 per cent. Notes due 2028 | XS2597110613 | 14/Mar/2023 | Listed | 14/Mar/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOUBYAN SUKUK LIMITED | Series 1 - Issue of U.S. $750,000,000 2.593 per cent. Trust Certificates due 2025 | XS2113136092 | 18/Feb/2020 | Listed | 18/Feb/2025 |
| BOUBYAN SUKUK LIMITED | Series 2 - Issue of U.S. $500,000,000 3.389 per cent. Trust Certificates due 2027 | XS2441071680 | 29/Mar/2022 | Listed | 29/Mar/2027 |
| BOUBYAN TIER 1 SUKUK LIMITED | U.S.$500,000,000 Tier 1 Capital Certificates | XS2306403788 | 01/Apr/2021 | Listed | |
| BP MORTGAGES SRL | Series 2007-2 - Series 2007-2-A2 Residential Mortgage-Backed Floating Rate Notes due July 2044 | IT0004239353 | 29/Jun/2007 | Listed | 20/Jul/2044 |
| BP MORTGAGES SRL | Series 2007-2 - Series 2007-2-B Residential Mortgage-Backed Floating Rate Notes due July 2044 | IT0004239379 | 29/Jun/2007 | Listed | 20/Jul/2044 |
| BP MORTGAGES SRL | Series 2007-2 - Series 2007-2-C Residential Mortgage-Backed Floating Rate Notes due July 2044 | IT0004239395 | 29/Jun/2007 | Listed | 20/Jul/2044 |
| BP MORTGAGES SRL | Series 2007-2 - Series 2007-2-M1 Residential Mortgage-Backed Floating Rate Notes due July 2044 | IT0004239403 | 29/Jun/2007 | Listed | 20/Jul/2044 |
| BP MORTGAGES SRL | Series 2007-2 - Series 2007-2-M2 Residential Mortgage-Backed Floating Rate Notes due July 2044 | IT0004239429 | 29/Jun/2007 | Listed | 20/Jul/2044 |
| BPL MORTGAGES S.R.L | Class A - 2009 Mortgage-Backed Floating Rate Notes due 2055 | IT0004516040 | 30/Jul/2009 | Listed | 30/May/2055 |
| BPL MORTGAGES S.R.L | EUR 1000000 Series B2 - 2016 Asset Backed Floating Rate Notes due November 2054 | IT0005170250 | 26/Feb/2016 | Listed | 25/Nov/2054 |
| BPL MORTGAGES S.R.L | EUR 1936000000 Series A2 -2016 Asset Backed Floating Rate Notes due November 2054 | IT0005170243 | 26/Feb/2016 | Listed | 25/Nov/2054 |
| BPL MORTGAGES S.R.L | EUR 325700000 Class B - 2014 Asset Backed Floating Rate Notes due November 2054 | IT0005029969 | 30/Jun/2014 | Listed | 25/Nov/2054 |
| BPL MORTGAGES S.R.L | EUR 3307300000 Class A - 2013 Asset-Backed Floating Rate Notes due 2056 | IT0004898539 | 11/Mar/2013 | Listed | 30/Nov/2056 |
| BPL MORTGAGES S.R.L | EUR 3918186782 Class A - 2014 Asset Backed Floating Rate Notes due November 2054 | IT0005029944 | 30/Jun/2014 | Listed | 25/Nov/2054 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRANTS BRIDGE 2022-1 PLC | £10,019,000 Class C Mortgage Backed Floating Rate Notes due December 2064 | XS2481686843 | 10/Jun/2022 | Listed | 12/Dec/2064 |
| BRANTS BRIDGE 2022-1 PLC | £2,505,000 Class Z1 Mortgage Backed Notes due December 2064 | XS2481687577 | 10/Jun/2022 | Listed | 12/Dec/2064 |
| BRANTS BRIDGE 2022-1 PLC | £20,038,000 Class B Mortgage Backed Floating Rate Notes due December 2064 | XS2481686504 | 10/Jun/2022 | Listed | 12/Dec/2064 |
| BRANTS BRIDGE 2022-1 PLC | £295,567,000 Class A Mortgage Backed Floating Rate Notes due December 2064 | XS2481686413 | 10/Jun/2022 | Listed | 12/Dec/2064 |
| BRANTS BRIDGE 2022-1 PLC | £3,340,000 Class Z2 Mortgage Backed Notes due December 2064 | XS2481687734 | 10/Jun/2022 | Listed | 12/Dec/2064 |
| BRANTS BRIDGE 2022-1 PLC | £4,175,000 Class X2 Mortgage Backed Floating Rate Notes due December 2064 | XS2481687494 | 10/Jun/2022 | Listed | 12/Dec/2064 |
| BRANTS BRIDGE 2022-1 PLC | £5,845,000 Class D Mortgage Backed Floating Rate Notes due December 2064 | XS2481686926 | 10/Jun/2022 | Listed | 12/Dec/2064 |
| BRANTS BRIDGE 2022-1 PLC | £6,679,000 Class X1 Mortgage Backed Floating Rate Notes due December 2064 | XS2481687064 | 10/Jun/2022 | Listed | 12/Dec/2064 |
| BRANTS BRIDGE 2023-1 PLC | £10,586,000 Class C Mortgage Backed Floating Rate Notes due June 2066 | XS2642404763 | 11/Jul/2023 | Listed | 12/Jun/2026 |
| BRANTS BRIDGE 2023-1 PLC | £14,669,000 Class B Mortgage Backed Floating Rate Notes due June 2066 | XS2642404508 | 11/Jul/2023 | Listed | 12/Jun/2026 |
| BRANTS BRIDGE 2023-1 PLC | £262,546,000 Class A Mortgage Backed Floating Rate Notes due June 2066 | XS2642404250 | 11/Jul/2023 | Listed | 12/Jun/2026 |
| BRANTS BRIDGE 2023-1 PLC | £305,000 Class Z1 Mortgage Backed Notes due June 2066 | XS2642405810 | 11/Jul/2023 | Listed | 12/Jun/2026 |
| BRANTS BRIDGE 2023-1 PLC | £4,235,000 Class Z2 Notes due June 2066 | XS2642406032 | 11/Jul/2023 | Listed | 12/Jun/2026 |
| BRANTS BRIDGE 2023-1 PLC | £4,537,000 Class E Mortgage Backed Floating Rate Notes due June 2066 | XS2642405737 | 11/Jul/2023 | Listed | 12/Jun/2026 |
| BRANTS BRIDGE 2023-1 PLC | £9,830,000 Class D Mortgage Backed Floating Rate Notes due June 2066 | XS2642405497 | 11/Jul/2023 | Listed | 12/Jun/2026 |
| BRASS NO. 8 PLC | $316,000,000 Class A1 Notes due 2066 (144 A) | US10554MAA80 | 18/Sep/2019 | Listed | 16/Nov/2066 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRASS NO. 8 PLC | $316,000,000 Class A1 Notes due 2066 (Reg S) | XS2045180846 | 18/Sep/2019 | Listed | 16/Nov/2066 |
| BRASS NO. 8 PLC | £265,000,000 Class A2 Notes due 2066 (144 A) | XS2045181653 | 18/Sep/2019 | Listed | 16/Nov/2066 |
| BRASS NO. 8 PLC | £265,000,000 Class A2 Notesdue 2066 (Reg S) | XS2045181497 | 18/Sep/2019 | Listed | 16/Nov/2066 |
| BRASS NO. 8 PLC | £978,527,000 Class A3 Notes due 2066 (Reg S) | XS2045181810 | 18/Sep/2019 | Listed | 16/Nov/2066 |
| BRASS NO. 8 PLC | £978,527,000 Class A3 Notes due 2066 (144 A) | XS2045181901 | 18/Sep/2019 | Listed | 16/Nov/2066 |
| BRASS NO. 9 PLC | £2,013,295,000 Class A2 Mortgage-Backed Floating Rate Notes due June 2068 (144 A) | XS2174498399 | 15/Jun/2020 | Listed | 16/Jun/2068 |
| BRASS NO. 9 PLC | £2,013,295,000 Class A2 Mortgage-Backed Floating Rate Notes due June 2068 (Reg S) | XS2174498126 | 15/Jun/2020 | Listed | 16/Jun/2068 |
| BRASS NO. 9 PLC | £300,000,000 Class A1 Mortgage-Backed Floating Rate Notes due June 2068 (144 A) | XS2174498043 | 15/Jun/2020 | Listed | 16/Jun/2068 |
| BRASS NO. 9 PLC | £300,000,000 Class A1 Mortgage-Backed Floating Rate Notes due June 2068 (Reg S) | XS2174497748 | 15/Jun/2020 | Listed | 16/Jun/2068 |
| BRASS NO.10 PLC | $300,000,000 Class A1 Mortgage-Backed Fixed Rate Notes due April 2069 | XS2297660156 | 30/Mar/2021 | Listed | 16/Apr/2069 |
| BRASS NO.10 PLC | £1,000,000,000 Class A3 Mortgage-Backed Floating Rate Notes due April 2069 | XS2297662871 | 30/Mar/2021 | Listed | 16/Apr/2069 |
| BRASS NO.10 PLC | £264,000,000 Class A2 Mortgage-Backed Floating Rate Notes due April 2069 | XS2297660586 | 30/Mar/2021 | Listed | 16/Apr/2069 |
| BRASS NO.11 PLC | £3,499,867,000 Class A2 Mortgage-Backed Floating Rate Notes due November 2070 | XS2525177585 | 21/Oct/2022 | Listed | 16/Nov/2070 |
| BRASS NO.11 PLC | £525,000,000 Class A1 Mortgage-Backed Floating Rate Notes due November 2070 | XS2525175969 | 21/Oct/2022 | Listed | 16/Nov/2070 |
| BRED BANQUE POPULAIRE | Series 2 - €15,000,000 Senior Preferred Fixed Rate Callable Notesdue 26 September 2039 | FR001400SRS7 | 05/Nov/2024 | Listed | 26/Sep/2039 |
| BRISTOL CDO I LTD | US$13,000,000 Class C Third Priority Secured Floating Rate Notes due 2037 | USG13741AD87 | 13/Nov/2002 | Listed | 11/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRISTOL CDO I LTD | US$20,500,000 Class A-2 First Priority Senior Secured Floating Rate Notes due 2032 | USG13741AB22 | 13/Nov/2002 | Listed | 11/Oct/2032 |
| BRISTOL CDO I LTD | US$223,500,000 Class A-1 First Priority Senior Secured Floating Rate Notes due 2032 | USG13741AA49 | 13/Nov/2002 | Listed | 11/Oct/2032 |
| BRISTOL CDO I LTD | US$30,000,000 Class B Second Priority Senior Secured Floating Rate Notes due 2037 | USG13741AC05 | 13/Nov/2002 | Listed | 11/Oct/2037 |
| BROADWICK FUNDING, LTD. | Class A-1-a Floating Rate Notes due 2041 | USG16118AB04 | 08/Nov/2006 | Listed | 13/Jul/2041 |
| BROADWICK FUNDING, LTD. | Class A-1-b Floating Rate Notes due 2041 | USG16118AC86 | 08/Nov/2006 | Listed | 13/Jul/2041 |
| BROADWICK FUNDING, LTD. | Class A-2 Floating Rate Notes due 2041 | USG16118AD69 | 08/Nov/2006 | Listed | 13/Jul/2041 |
| BROADWICK FUNDING, LTD. | Class B Floating Rate Notes due 2041 | USG16118AE43 | 08/Nov/2006 | Listed | 13/Jul/2041 |
| BROADWICK FUNDING, LTD. | Class C Floating Rate Notes due 2041 | USG16118AF18 | 08/Nov/2006 | Listed | 13/Jul/2041 |
| BROADWICK FUNDING, LTD. | Class D Floating Rate Notes due 2041 | USG16118AG90 | 08/Nov/2006 | Listed | 13/Jul/2041 |
| BROADWICK FUNDING, LTD. | Class E Income Notes due 2041 | USG16116AA64 | 08/Nov/2006 | Listed | 13/Jul/2041 |
| BROADWICK FUNDING, LTD. | National Principal Balance Class X Notes Due 2041 | USG16116AB48 | 08/Nov/2006 | Listed | 13/Jul/2041 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 230 - Issue of Series 230 USD 4,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2413739322 | 24/Nov/2021 | Listed | 10/Dec/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 104 - Issue of USD 10,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2025. | XS2208853999 | 24/Jul/2020 | Listed | 24/Nov/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 107 - Issue of Series 107 USD 5,000,000 Credit Linked Notes due 2025 | XS2211859439 | 03/Aug/2020 | Listed | 30/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 108 - Issue of RUB 600,000,000 Credit Linked Notes due 2025 | XS2212035690 | 04/Aug/2020 | Listed | 30/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 112 - Issue of Series 112 EUR 10,000,000 Credit Linked Notes due 2025 | XS2225301725 | 01/Sep/2020 | Listed | 30/Dec/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 113 - Issue of RUB 600,000,000 Credit Linked Notes due 2025. | XS2225424303 | 03/Sep/2020 | Listed | 30/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 118 - Issue of Series 118 USD 10,000,000 Credit Linked Notes due 2025 | XS2237422972 | 22/Sep/2020 | Listed | 30/Dec/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 121 - Issue of RUB 1,000,000,000 Credit Linked Notes due 2025. | XS2244322322 | 16/Oct/2020 | Listed | 30/Dec/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 123 - Issue of USD 10,000,000 Share Linked Notes (SPS Lock-in for Capital Protection Notes with Snowball Digital Coupon) due 2026 | XS2248577566 | 20/Oct/2020 | Listed | 28/Feb/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 126 - Issue of USD 5,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2025. | XS2259774706 | 19/Nov/2020 | Listed | 23/Nov/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 127 - Issue of GBP 1,000,000 Credit Linked Notes due 2025 | XS2262810968 | 25/Nov/2020 | Listed | 30/Dec/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 128 - Issue of RUB 600,000,000 Credit Linked Notes due 2025. | XS2267886971 | 01/Dec/2020 | Listed | 30/Dec/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 129 - Issue of USD 10,000,000 Credit Linked Notes due 2025 | XS2267887946 | 01/Dec/2020 | Listed | 30/Dec/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 138 - Issue of USD 10,000,000 Share Linked Notes due 2026 | XS2290820518 | 25/Jan/2021 | Listed | 26/May/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 139 - Issue USD 3,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2293065459 | 29/Jan/2021 | Listed | 02/Feb/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 14 - Issue of USD 300,000,000 Floating Rate Notes due 30th January 2028 | XS1762858428 | 30/Jan/2018 | Listed | 30/Jan/2028 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 140 - Issue of USD 10,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2295695972 | 05/Feb/2021 | Listed | 02/Apr/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 147 - Issue USD 10,000,000 Share Linked Notes (SPS Lock-in for Capital Protection Notes with Snowball Digital Coupon) due 2026 | XS2306607271 | 26/Feb/2021 | Listed | 08/Jul/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 149 - Issue of Series 149 USD 10,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due April 2026 | XS2307308069 | 01/Mar/2021 | Listed | 08/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 152 - Issue of Series 152 USD 2,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due March 2026 | XS2309355647 | 03/Mar/2021 | Listed | 09/Mar/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 154 - Issue of RUB 600,000,000 Credit Linked Notes due 2026 | XS2321680998 | 23/Mar/2021 | Listed | 01/Jul/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 155 - Issue of USD 10,000,000 Credit Linked Notes due 2026 | XS2321534310 | 23/Mar/2021 | Listed | 01/Jul/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 156 - Issue of USD 4,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2323301809 | 24/Mar/2021 | Listed | 04/Apr/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 158 - Issue of USD 10,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026. | XS2325702459 | 30/Mar/2021 | Listed | 08/May/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 159 - Issue of USD 10,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026. | XS2325565369 | 30/Mar/2021 | Listed | 30/Jul/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 160 - Issue of USD 5,000,000 Credit Linked Notes due 2026 | XS2328381756 | 07/Apr/2021 | Listed | 01/Jul/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 163 - Issue of USD 1,250,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2332229504 | 12/Apr/2021 | Listed | 23/Apr/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 165 - Issue of USD 10,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026. | XS2332228449 | 14/Apr/2021 | Listed | 19/Nov/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 169 - Issue of USD 5,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2334590200 | 23/Apr/2021 | Listed | 30/Apr/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 171 - Issue of USD 10,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026. | XS2337339381 | 28/Apr/2021 | Listed | 13/May/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 176 - Issue of USD 3,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2343868910 | 18/May/2021 | Listed | 28/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 178 - Issue of Series 178 USD 5,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due January 2027 | XS2348717658 | 02/Jun/2021 | Listed | 05/Jan/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 180 - Issue of Series 180 USD 10,000,000 ETI Linked Notes (Delta One Notes) due May 2031 | XS2346959088 | 26/May/2021 | Listed | 31/May/2031 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 184 - Issue of Series 184 RUB 90,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2352862382 | 17/Jun/2021 | Listed | 30/Jun/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 186 - Issue of USD 1,800,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2359373102 | 25/Jun/2021 | Listed | 06/Jul/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 187 - Issue of USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2025 | XS2357422331 | 24/Jun/2021 | Listed | 01/Feb/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 192 - Issue of Series 192 USD 5,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2360518463 | 02/Jul/2021 | Listed | 23/Jul/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 195 - Issue of Series 195 USD 10,000,000 Share Linked Guaranteed Notes (SPS Lock-in for Capital Protection Notes with Snowball Digital Coupon) due 2026 | XS2363070850 | 13/Jul/2021 | Listed | 13/Nov/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 197 - Issue of USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2369574384 | 11/Aug/2021 | Listed | 13/Dec/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 198 - Issue of Series 198 USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due December 2026 | XS2369557371 | 04/Aug/2021 | Listed | 08/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 199 - Issue of Series 199 USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2027 | XS2371857223 | 18/Aug/2021 | Listed | 01/Apr/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 200 - Issue of USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2025. | XS2369925511 | 18/Aug/2021 | Listed | 01/Apr/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 201 - Issue of USD 5,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2369930271 | 30/Jul/2021 | Listed | 17/Aug/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2017-12 - Issue of USD 10,000,000 Gold Linked Notes due 28 October 2027 | XS1708325748 | 25/Oct/2017 | Listed | 28/Oct/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2017-16 - Issue of RUB 600,000,000 Index Linked Notes due 9 November 2027 | XS1713519012 | 09/Nov/2017 | Listed | 09/Nov/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2017-17 - Issue of USD 10,000,000 Index Linked Notes due 15 November 2027 | XS1718466250 | 17/Nov/2017 | Listed | 15/Nov/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2017-18 - Issue of USD 10,000,000 Index Linked Notes due 09th November 2027 | XS1713519368 | 09/Nov/2017 | Listed | 09/Nov/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2018 - 06 - USD 300,000,000 Zero Coupon Notes due April 2028 | XS1801889830 | 18/May/2018 | Listed | 11/Apr/2028 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2018-1 - Issue of USD 100,000,000 Floating Rate Notes due 1 February 2028 | XS1764143597 | 01/Feb/2018 | Listed | 01/Feb/2028 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2019-15 - Issue of USD 5,775,000 First to Default Credit Linked Notes due December 2024 | XS2065019957 | 10/Oct/2019 | Listed | 27/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2019-8 - USD 9,900,000 First to Default Credit Linked Notes due December 2024 | XS2027360507 | 16/Jul/2019 | Listed | 23/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 202 - Issue of USD 5,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026. | XS2372581855 | 04/Aug/2021 | Listed | 22/Aug/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-1 - Issue of USD 5,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due January 2025 | XS2110115487 | 24/Jan/2020 | Listed | 22/Jan/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-13 - Issue of USD 10,000,000 First to Default Credit Linked Notes due 27 June 2025 | XS2154338623 | 16/Apr/2020 | Listed | 27/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-15 - Issue of USD 10,000,000 First to Default Credit Linked Notes due June 2025 | XS2189377562 | 11/Jun/2020 | Listed | 20/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-16 - Series 2020-16 RUB 598,400,000 First to Default Credit Linked Notes due June 2025 | XS2189376911 | 11/Jun/2020 | Listed | 20/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-19 - Issue of USD 10,000,000 First to Default Credit Linked Notes due September 2025 | XS2205545119 | 16/Jul/2020 | Listed | 25/Sep/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-2 - Issue of USD 3,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due February 2025 | XS2116689972 | 10/Feb/2020 | Listed | 06/Feb/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-20 - Issue of EUR 10,000,000 First to Default Credit Linked Notes due September 2025 | XS2205319705 | 16/Jul/2020 | Listed | 25/Sep/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-24 - RUB 597,700,000 First to Default Credit Linked Notes due June 2025 | XS2215497830 | 11/Aug/2020 | Listed | 20/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-3 - Issue of USD 10,000,000 First to Default Credit Linked Notes due 20 June 2025 | XS2121431113 | 17/Apr/2020 | Listed | 20/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-31 - Issue of USD 6,000,000 Pegasus Share and Credit Linked Notes due November 2025 | XS2252533075 | 03/Nov/2020 | Listed | 27/Nov/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-32 - Issue of USD 10,000,000 First to Default Credit Linked Notes due November 2025 | XS2260424580 | 20/Nov/2020 | Listed | 20/Nov/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-35 - Issue of USD 10,000,000 First to Default Credit Linked Notes due December 2025 | XS2269280066 | 04/Dec/2020 | Listed | 20/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-36 - Issue of RUB 600,000,000 First to Default Credit Linked Notes due December 2025 | XS2269286345 | 03/Dec/2020 | Listed | 20/Dec/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-37 - Issue of EUR 1,000,000 First to Default Credit Linked Notes due January 2026 | XS2273248489 | 10/Dec/2020 | Listed | 20/Jan/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-38 - Issue of USD 6,000,000 Pegasus Share and Credit Linked Notes due January 2026 | XS2274224919 | 16/Dec/2020 | Listed | 27/Jan/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-39 - Issue of RUB 600,000,000 Pegasus Share and Credit Linked Notes due January 2026 | XS2274225213 | 16/Dec/2020 | Listed | 27/Jan/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-6 - USD 9.983,750 First to Default Credit Linked Notes due June 2025. | XS2139467901 | 18/Mar/2020 | Listed | 20/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 2020-7 - Issue of USD 10,000,000 First to Default Credit Linked Notes due June 2025 | XS2139466846 | 18/Mar/2020 | Listed | 20/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 203 - Issue of Series 203 USD 6,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due August 2026 | XS2373778344 | 11/Aug/2021 | Listed | 28/Aug/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 207 - Issue of USD 2,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2377796060 | 25/Aug/2021 | Listed | 03/Sep/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 209 - Issue of Series 209 USD 5,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2381286686 | 31/Aug/2021 | Listed | 09/Sep/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 210 - Issue of Series 210 USD 5,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2385048215 | 08/Sep/2021 | Listed | 17/Sep/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 211 - Issue of USD 3,125,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2026 | XS2385048058 | 08/Sep/2021 | Listed | 20/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 212 - Issue of USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2027 | XS2386146273 | 10/Sep/2021 | Listed | 12/Feb/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 214 - Issue of Series 214 USD 2,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2025 | XS2386140318 | 14/Sep/2021 | Listed | 08/Oct/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 215 - Issue of Series 215 RUB 500,000,000 Hybrid Guaranteed Notes due December 2026 | XS2388458403 | 21/Sep/2021 | Listed | 30/Dec/2026 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 216 - Issue of Series 216 USD 5,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2027 | XS2388941580 | 21/Sep/2021 | Listed | 22/Apr/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 218 - Issue of Series 218 USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2027 | XS2394824499 | 14/Oct/2021 | Listed | 11/Feb/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 219 - Issue of Series 219 USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2027 | XS2401439927 | 22/Oct/2021 | Listed | 24/Feb/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 222 - Issue of Series 222 USD 5,000,000 Share Linked Guaranteed Notes (SPS Lock-in for Capital Protection Notes with Snowball Digital Coupon) due 2027 | XS2404992583 | 09/Nov/2021 | Listed | 28/Mar/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 224 - Issue of Series 224 EUR 5,000,000 Share Linked Guaranteed Notes (SPS Lock-in for Capital Protection Notes with SPS Fixed Coupon and Snowball Digital Coupon Switch) due 2025 | XS2406000138 | 11/Nov/2021 | Listed | 14/Mar/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 225 - Issue of USD 10,000,000 Hybrid Guaranteed Notes due 2026 | XS2407287452 | 16/Nov/2021 | Listed | 30/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 226 - Issue of Series 226 USD 2,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2024 | XS2410061076 | 17/Nov/2021 | Listed | 23/Nov/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 229 - Issue of Series 229 RUB 300,000,000 Share Linked Guaranteed Notes (Fixed Rate Notes with Embedded Option Coupon) due 2024 | XS2415466676 | 29/Nov/2021 | Listed | 29/Nov/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 231 - Issue of Series 231 USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with SPS Fixed Coupon and Snowball Digital Coupon Switch) due 2025 | XS2413860409 | 25/Nov/2021 | Listed | 01/Apr/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 232 - Issue of Series 232 USD 3,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2024 | XS2416961386 | 30/Nov/2021 | Listed | 08/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 234 - Issue of RUB 70,000,000 Share Linked Guaranteed Notes (Fixed Rate Notes with Embedded Option Coupon) due 2025 | XS2417535650 | 01/Dec/2021 | Listed | 01/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 236 - Issue of Series 236 USD 5,000,000 Share Linked Guaranteed Notes (Multi-chance Autocall Standard Notes with Snowball Digital Coupon) due 2027 | XS2417909244 | 08/Dec/2021 | Listed | 09/Jan/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 238 - Issue of USD 1,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2024 | XS2418791864 | 09/Dec/2021 | Listed | 14/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 239 - Issue of Series 239 RUB 70,000,000 Share Linked Guaranteed Notes (Vanilla Digital Notes with Snowball Digital Coupon) due 2025 | XS2420560869 | 15/Dec/2021 | Listed | 15/Jan/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 240 - Issue of USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2027 | XS2423361190 | 27/Jan/2022 | Listed | 28/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 241 - Issue of USD 5,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2027. | XS2421386355 | 15/Dec/2021 | Listed | 08/Jan/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 243 - Issue of Series 243 USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2025 | XS2429208486 | 13/Jan/2022 | Listed | 15/May/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 244 - Issue of Series 244 USD 10,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon and Embedded Option Coupon) due 2025 | XS2439218640 | 28/Jan/2022 | Listed | 02/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 245 - Issue of Series 245 EUR 5,000,000 Share Linked Guaranteed Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2025 | XS2446844321 | 22/Feb/2022 | Listed | 18/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 58 - Issue of USD 10,000,000 Credit Linked Notes due December 2024 | XS2057952439 | 04/Oct/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 59 - Issue of RUB 600,000,000 Credit Linked Notes due December 2024 | XS2058684619 | 04/Oct/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 61 - Issue of USD 10,000,000 Share Linked Notes (Vanilla Digital Notes with Snowball Digital Coupon) due 15 November 2024 | XS2068071211 | 17/Oct/2019 | Listed | 15/Nov/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 62 - Issue of USD 10,000,000 Credit Linked Notes due December 2024 | XS2072913317 | 12/Nov/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 63 - Issue of RUB 600,000,000 Credit Linked Notes due December 2024. | XS2072914125 | 12/Nov/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 64 - Issue of USD 10,000,000 Credit Linked Notes due December 2024. | XS2072913663 | 13/Nov/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 69 - Issue of USD 10,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due December 2024 | XS2085844053 | 29/Nov/2019 | Listed | 30/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 70 - Issue of USD 10,000,000 Share Linked Notes (Vanilla Digital Notes with Snowball Digital Coupon) due 30 December 2024 | XS2085844640 | 28/Nov/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 72 - Issue of USD 10,000,000 Credit Linked Notes due December 2024. | XS2091664370 | 10/Dec/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 73 - Issue of RUB 600,000,000 Credit Linked Notes due December 2024 | XS2091667043 | 11/Dec/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 74 - Issue of USD 10,000,000 Credit Linked Notes due December 2024 | XS2091668447 | 10/Dec/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 75 - Issue of RUB 600,000,000 Credit Linked Notes due December 2024. | XS2091672803 | 11/Dec/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 76 - Issue of USD 1,500,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due December 2024 | XS2093226178 | 13/Dec/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 77 - Issue of EUR 5,000,000 Credit Linked Notes due December 2024 | XS2093710494 | 17/Dec/2019 | Listed | 30/Dec/2024 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 80 - Issue of USD 2,000,000 Share Linked Notes (Vanilla Digital Notes with Snowball Digital Coupon) due 22 March 2025 | XS2104929331 | 21/Jan/2020 | Listed | 22/Mar/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 82 - Issue of USD 3,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2025 | XS2114460053 | 07/Feb/2020 | Listed | 19/Feb/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 88 - Issue of USD 10,000,000 Credit Linked Notes due June 2025 | XS2143253651 | 23/Mar/2020 | Listed | 30/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 89 - Issue of RUB 600,000,000 Credit Linked Notes due June 2025 | XS2143253495 | 24/Mar/2020 | Listed | 30/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 9 - Issue of Series 9 USD 300,000,000 Zero Coupon Notes due 04 April 2027 | XS1590566193 | 04/Apr/2017 | Listed | 04/Apr/2027 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 92 - Issue of RUB 600,000,000 Credit Linked Notes due June 2025 | XS2181436796 | 02/Jun/2020 | Listed | 30/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 95 - Issue of RUB 600,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2025 | XS2185963803 | 10/Jun/2020 | Listed | 15/Oct/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 96 - Issue of USD 5,000,000 Share Linked Notes (Autocall Standard Notes with Snowball Digital Coupon) due 2025 | XS2185962664 | 11/Jun/2020 | Listed | 30/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 98 - Issue of USD 4,000,000 Credit Linked Notes due December June 2025 | XS2191043913 | 18/Jun/2020 | Listed | 30/Jun/2025 |
| BROKERCREDITSERVICE STRUCTURED PRODUCTS PLC | Series 99 - Issue of RUB 500,000,000 Credit Linked Notes due June 2025 | XS2194483769 | 23/Jun/2020 | Listed | 30/Jun/2025 |
| BUCKINGHAM CDO III LTD. | Class B Secured Floating Rate Notes due 2051 | USG16709AA83 | 10/May/2007 | Listed | 05/Sep/2051 |
| BUCKINGHAM CDO III LTD. | Class C Secured Floating Rate Notes due 2051 | USG16709AB66 | 10/May/2007 | Listed | 05/Sep/2051 |
| BUCKINGHAM CDO III LTD. | Class D Deferrable Floating Rate Notes due 2051 | USG16709AC40 | 10/May/2007 | Listed | 05/Sep/2051 |
| BUCKINGHAM CDO III LTD. | Class E Deferrable Floating Rate Notes due 2051 | USG16709AD23 | 10/May/2007 | Listed | 05/Sep/2051 |
| BULGARIAN ENERGY HOLDING EAD | EUR 600,000,000 2.45 per cent. Bonds due 2028 | XS2367164576 | 22/Jul/2021 | Listed | 22/Jul/2028 |
| BULGARIAN ENERGY HOLDING EAD | EUR 600,000,000 3.500 per cent. Bonds due 2025 | XS1839682116 | 28/Jun/2018 | Listed | 28/Jun/2025 |
| BURGAN BANK K.P.S.C. | U.S.$500,000,000 Tier 2 Subordinated Notes due 2031 | XS2265369491 | 15/Dec/2020 | Listed | 15/Dec/2031 |
| BURLINGTON MORTGAGES NO.1 DESIGNATED ACTIVITY COMPANY | € 110,700,000 Class D mortgage backed floating rate notes due 2058 | XS2131186848 | 16/Mar/2020 | Listed | 20/Nov/2058 |
| BURLINGTON MORTGAGES NO.1 DESIGNATED ACTIVITY COMPANY | € 201,300,000 Class B mortgage backed floating rate notes due 2058 | XS2131185105 | 16/Mar/2020 | Listed | 20/Nov/2058 |
| BURLINGTON MORTGAGES NO.1 DESIGNATED ACTIVITY COMPANY | € 60,500,000 Class Z mortgage backed notes due 2058 | XS2131190956 | 16/Mar/2020 | Listed | 20/Nov/2058 |
| BURLINGTON MORTGAGES NO.1 DESIGNATED ACTIVITY COMPANY | € 80,500,000 Class E mortgage backed floating rate notes due 2058 | XS2131189511 | 16/Mar/2020 | Listed | 20/Nov/2058 |
| BURLINGTON MORTGAGES NO.1 DESIGNATED ACTIVITY COMPANY | €1,731,400,000 Class A1 mortgage backed floating rate notes due 2058 | XS2131184983 | 16/Mar/2020 | Listed | 20/Nov/2058 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BURLINGTON MORTGAGES NO.1 DESIGNATED ACTIVITY COMPANY | €1,731,400,000 Class A2 mortgage backed fixed rate notes due 2058 | XS2131185014 | 16/Mar/2020 | Listed | 20/Nov/2058 |
| BURLINGTON MORTGAGES NO.1 DESIGNATED ACTIVITY COMPANY | €110,700,000 Class C mortgage backed floating rate notes due 2058 | XS2131185873 | 16/Mar/2020 | Listed | 20/Nov/2058 |
| BURLINGTON MORTGAGES NO.2 DESIGNATED ACTIVITY COMPANY | €3,403,200,000 Class A2 residential mortgage backed fixed rate notes due 2062 | XS2604822382 | 17/Apr/2023 | Listed | 17/Sep/2062 |
| BURLINGTON MORTGAGES NO.2 DESIGNATED ACTIVITY COMPANY | €990,400,000 Class A1 residential mortgage backed floating rate notes due 2062 | XS2604822200 | 17/Apr/2023 | Listed | 17/Sep/2062 |
| BUSINESS MORTGAGE FINANCE 4 PLC | Class B Mortgage Backed Floating Rate Notes due 2045 | XS0249508754 | 11/Apr/2006 | Listed | 15/Aug/2045 |
| BUSINESS MORTGAGE FINANCE 4 PLC | Class C Mortgage Backed Floating Rate Notes due 2045 | XS0249509133 | 11/Apr/2006 | Listed | 15/Aug/2045 |
| BUSINESS MORTGAGE FINANCE 4 PLC | Class M Mortgage Backed Floating Rate Notes due 2045 | XS0249508242 | 11/Apr/2006 | Listed | 15/Aug/2045 |
| BUSINESS MORTGAGE FINANCE 5 PLC | Class B1 Mortgage Backed Floating Rate Notes due 2039 | XS0271325291 | 18/Oct/2006 | Listed | 15/Feb/2039 |
| BUSINESS MORTGAGE FINANCE 5 PLC | Class B2 Mortgage Backed Floating Rate Notes due 2039 | XS0271325614 | 18/Oct/2006 | Listed | 15/Feb/2039 |
| BUSINESS MORTGAGE FINANCE 5 PLC | Class C Mortgage Backed Floating Rate Notes Due 2039 | XS0271326000 | 18/Oct/2006 | Listed | 15/Feb/2039 |
| BUSINESS MORTGAGE FINANCE 5 PLC | Class M1 Mortgage Backed Floating Rate Notes due 2039 | XS0271324724 | 18/Oct/2006 | Listed | 15/Feb/2039 |
| BUSINESS MORTGAGE FINANCE 5 PLC | Class M2 Mortgage Backed Floating Rate Notes due 2039 | XS0271324997 | 18/Oct/2006 | Listed | 15/Feb/2039 |
| BUSINESS MORTGAGE FINANCE 5 PLC | Mortgage Early Redemption Certificates | XS0271326778 | 18/Oct/2006 | Listed | 15/Feb/2039 |
| BUSINESS MORTGAGE FINANCE 6 PLC | Class A1 Mortgage Backed Floating Rate Notes due 2040 | XS0299445808 | 16/May/2007 | Listed | 15/Aug/2040 |
| BUSINESS MORTGAGE FINANCE 6 PLC | Class A2 Mortgage Backed Floating Rate Notes due 2040 | XS0299446103 | 16/May/2007 | Listed | 15/Aug/2040 |
| BUSINESS MORTGAGE FINANCE 6 PLC | Class B2 Mortgage Backed Floating Rate Notes due 2040 | XS0299447507 | 16/May/2007 | Listed | 15/Aug/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BUSINESS MORTGAGE FINANCE 6 PLC | Class C Mortgage Backed Floating Rate Notes due 2040 | XS0299447846 | 16/May/2007 | Listed | 15/Aug/2040 |
| BUSINESS MORTGAGE FINANCE 6 PLC | Class M1 Mortgage Backed Floating Rate Notes due 2040 | XS0299446442 | 16/May/2007 | Listed | 15/Aug/2040 |
| BUSINESS MORTGAGE FINANCE 6 PLC | Class M2 Mortgage Backed Floating Rate Notes due 2040 | XS0299446798 | 16/May/2007 | Listed | 15/Aug/2040 |
| BUSINESS MORTGAGE FINANCE 6 PLC | Mortgage Early Redemption Certificates | XS0300896775 | 16/May/2007 | Listed | 15/Aug/2040 |
| BUSINESS MORTGAGE FINANCE 7 PLC | Class A1 Mortgage Backed Floating Rate Notes due 2041 | XS0330211359 | 23/Nov/2007 | Listed | 15/Feb/2041 |
| BUSINESS MORTGAGE FINANCE 7 PLC | Class B1 Mortgage Backed Floating Rate Notes due 2041 | XS0330228320 | 23/Nov/2007 | Listed | 15/Feb/2041 |
| BUSINESS MORTGAGE FINANCE 7 PLC | Class C Mortgage Backed Floating Rate Notes due 2041 | XS0330229138 | 23/Nov/2007 | Listed | 15/Feb/2041 |
| BUSINESS MORTGAGE FINANCE 7 PLC | Class M1 Mortgage Backed Floating Rate Notes due 2041 | XS0330220855 | 23/Nov/2007 | Listed | 15/Feb/2041 |
| BUSINESS MORTGAGE FINANCE 7 PLC | Class M2 Mortgage Backed Floating Rate Notes due 2041 | XS0330222638 | 23/Nov/2007 | Listed | 15/Feb/2041 |
| BUSINESS MORTGAGE FINANCE 7 PLC | Mortgage Early Redemption Certificates | XS0330232439 | 23/Nov/2007 | Listed | 15/Feb/2041 |
| BWP ISSUER PLC | GBP 135,630,000 2.868 per cent. Fixed Rate Guaranteed Secured Bonds due 2036 | XS1763155808 | 28/Feb/2018 | Listed | 30/Jun/2036 |
| CA AUTO BANK SPA. | Series CAAB - 1 06/2023 - Issue of €600,000,000 4.375 per cent. Fixed Rate Notes due 8 June 2026 | XS2633552026 | 08/Jun/2023 | Listed | 08/Jun/2026 |
| CA AUTO BANK SPA. | Series CAAB – 2 07/2023 - Issue of €350,000,000 Floating Rate Notes due January 2025 | XS2648672231 | 12/Jul/2023 | Listed | 13/Jan/2025 |
| CA AUTO BANK SPA. | Series CAAB - 3 09/2023 - Issue of €140,000,000 4.481 per cent. Fixed Rate Notes due 19 December 2025 | XS2700264604 | 05/Oct/2023 | Listed | 19/Dec/2025 |
| CA AUTO BANK SPA. | Series CAAB – 4 10/2023 - Issue of €650,000,000 4.750 per cent. Fixed Rate Notes due 25 January 2027 | XS2708354811 | 25/Oct/2023 | Listed | 25/Jan/2027 |
| CA AUTO BANK SPA. | Series CAAB – 5 12/2023 - Issue of £400,000,000 6.000 per cent. Fixed Rate Notes due 6 December 2026 | XS2729355649 | 06/Dec/2023 | Listed | 06/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CA AUTO BANK SPA. | Series CAAB – 6 12/2023 - Issue of €100,000,000 Floating Rate Notes due June 2025 | XS2734143121 | 14/Dec/2023 | Listed | 17/Jun/2025 |
| CA AUTO BANK SPA. | Series CAAB – 7 01/2024 - Issue of €900,000,000 Floating Rate Notes due January 2026 | XS2752874821 | 26/Jan/2024 | Listed | 26/Jan/2026 |
| CA AUTO BANK SPA. | Series CAAB – 8 04/2024 - Issue of €500,000,000 3.750 per cent. Fixed Rate Notes due 12 April 2027 | XS2800653581 | 12/Apr/2024 | Listed | 12/Apr/2027 |
| CA AUTO BANK SPA. | Series CAAB – 9 07/2024 - Issue of €500,000,000 Floating Rate Notes due July 2027 | XS2843011615 | 18/Jul/2024 | Listed | 18/Jul/2027 |
| CAIRN CLO III DESIGNATED ACTIVITY COMPANY | €30,050,000 Subordinated Notes due 2028 - 144A | XS1298625309 | 20/Oct/2015 | Listed | 20/Oct/2028 |
| CAIRN CLO III DESIGNATED ACTIVITY COMPANY | Subordinated Notes due2028 | XS1298622629 | 20/Oct/2015 | Listed | 20/Oct/2028 |
| CAIXA CENTRAL - CAIXA CENTRAL DE CRÉDITO AGRÍCOLA MÚTUO, C.R.L. | €200,000,000 8.375 per cent. Fixed/Floating Rate Callable Senior Preferred Notes due 2027 | PTCCCMOM0006 | 04/Jul/2023 | Listed | 04/Jul/2027 |
| CAIXA CENTRAL - CAIXA CENTRAL DE CRÉDITO AGRÍCOLA MÚTUO, C.R.L. | €300,000,000 2.50 per cent. Fixed/Floating Rate Callable Senior Preferred Notes due 2026 | PTCCCAOM0000 | 05/Nov/2021 | Listed | 05/Nov/2026 |
| CAIXA CENTRAL - CAIXA CENTRAL DE CRÉDITO AGRÍCOLA MÚTUO, C.R.L. | €50,000,000 8.375 per cent. Fixed/Floating Rate Callable Senior Preferred Notes due 2027 | PTCCCNOM0005 | 08/Aug/2023 | Listed | 04/Jul/2027 |
| CAIXABANK, S.A. | Series 10 - Issue of EUR 1,000,000,000 1.125 per cent. Ordinary Senior Notes due 27 March 2026 | XS1968846532 | 27/Mar/2019 | Listed | 27/Mar/2026 |
| CAIXABANK, S.A. | Series 11 - Issue of EUR 50,000,000 2.0 per cent. Senior Non-Preferred Notes due 30 May 2029 | XS2003432635 | 30/May/2019 | Listed | 30/May/2029 |
| CAIXABANK, S.A. | Series 12 - Issue of EUR 1,250,000,000 1.375 per cent. Senior Non-Preferred Notes due June 2026 | XS2013574038 | 19/Jun/2019 | Listed | 19/Jun/2026 |
| CAIXABANK, S.A. | Series 13 - Issue of JPY 10,000,000,000 1.231 per cent. Fixed Rate Senior Non-Preferred Notes due 3 July 2034 | XS2016212917 | 03/Jul/2019 | Listed | 03/Jul/2034 |
| CAIXABANK, S.A. | Series 15 - Issue of EUR 1,000,000,000 0.375 per cent. Ordinary Senior Notes due February 2025 | XS2102931594 | 17/Jan/2020 | Listed | 03/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIXABANK, S.A. | Series 16 - Issue of EUR 1,000,000,000 Fixed to Floating Rate Callable Ordinary Senior Notes due July 2026 | XS2200150766 | 10/Jul/2020 | Listed | 10/Jul/2026 |
| CAIXABANK, S.A. | Series 17 - Issue of EUR 1,000,000,000 Fixed to Floating Rate Callable Senior Non-Preferred Notes due November 2026 | XS2258971071 | 18/Nov/2020 | Listed | 18/Nov/2026 |
| CAIXABANK, S.A. | Series 18 - Issue of EUR 1,000,000,000 Fixed to Floating Rate Callable Senior Non-Preferred Notes due February 2029 | XS2297549391 | 09/Feb/2021 | Listed | 09/Feb/2029 |
| CAIXABANK, S.A. | Series 19 - Issue of EUR 1,000,000,000 Tier 2 Subordinated Fixed Reset Notes due June 2031 | XS2310118976 | 18/Mar/2021 | Listed | 18/Jun/2031 |
| CAIXABANK, S.A. | Series 20 - Issue of EUR 1,000,000,000 Fixed to Floating Rate Callable Senior Non-Preferred Notes due May 2028 | XS2346253730 | 26/May/2021 | Listed | 26/May/2028 |
| CAIXABANK, S.A. | Series 21 - Issue of GBP 500,000,000 Senior Non-Preferred Fixed Reset Notes due December 2026 | XS2348693297 | 03/Jun/2021 | Listed | 03/Dec/2026 |
| CAIXABANK, S.A. | Series 219 - Issue of 25,000,000 EUR | XS2733087337 | 07/Dec/2023 | Listed | 05/Dec/2024 |
| CAIXABANK, S.A. | Series 221 - Issue of 50,000,000 EUR | XS2736482246 | 15/Dec/2023 | Listed | 13/Dec/2024 |
| CAIXABANK, S.A. | Series 222 - Issue of 50,000,000 EUR | XS2742648293 | 29/Dec/2023 | Listed | 27/Dec/2024 |
| CAIXABANK, S.A. | Series 225 - Issue of 25,000,000 EUR | XS2744967469 | 05/Jan/2024 | Listed | 03/Jan/2025 |
| CAIXABANK, S.A. | Series 226 - Issue of 50,000,000 Euro-Commercial Paper Notes | XS2747598873 | 10/Jan/2024 | Listed | 08/Jan/2025 |
| CAIXABANK, S.A. | Series 229 - Issue of 50,000,000 EUR Series 229 | XS2765494138 | 08/Feb/2024 | Listed | 06/Feb/2025 |
| CAIXABANK, S.A. | Series 23 - Issue of EUR 1,000,000,000 Fixed to Floating Rate Callable Ordinary Senior Notes due January 2028 | XS2434702424 | 21/Jan/2022 | Listed | 21/Jan/2028 |
| CAIXABANK, S.A. | Series 230 - Issue of 43,000,000 EUR | XS2766747732 | 09/Feb/2024 | Listed | 30/Jan/2025 |
| CAIXABANK, S.A. | Series 234 & Series 235 - Issue of EUR 50,000,000 Euro Commercial Paper due 5 March 2025 | XS2782185388 | 06/Mar/2024 | Listed | 05/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIXABANK, S.A. | Series 237 - Issue of 40,000,000 Euro-Commercial Paper Notes | XS2785476040 | 12/Mar/2024 | Listed | 11/Mar/2025 |
| CAIXABANK, S.A. | Series 239 - Issue of 35,000,000 EUR | XS2793800025 | 22/Mar/2024 | Listed | 21/Mar/2025 |
| CAIXABANK, S.A. | Series 24 - Issue of GBP 500,000,000 Senior Non-Preferred Fixed Reset Notes due April 2028 | XS2465774128 | 06/Apr/2022 | Listed | 06/Apr/2028 |
| CAIXABANK, S.A. | Series 241 - Issue of 45,000,000 EUR | XS2805536898 | 15/Apr/2024 | Listed | 14/Apr/2025 |
| CAIXABANK, S.A. | Series 243 - Issue of 25,000,000 EUR Serie 243 | XS2814382474 | 30/Apr/2024 | Listed | 22/Apr/2025 |
| CAIXABANK, S.A. | Series 247 & Series 248 - 60,000,000 EUR Series 248 | XS2838974603 | 06/Jun/2024 | Listed | 05/Jun/2025 |
| CAIXABANK, S.A. | Series 25 - Issu·e of EUR 1,000,000,000 Fixed to Floating Rate Senior Non-Preferred Notes due April 2026 | XS2468378059 | 13/Apr/2022 | Listed | 13/Apr/2026 |
| CAIXABANK, S.A. | Series 250 - Issue of 25,000,000 EUR Series 250 | XS2845703755 | 17/Jun/2024 | Listed | 16/Jun/2025 |
| CAIXABANK, S.A. | Series 251 - Issue of 10,000,000 EUR Series 251 | XS2845718860 | 17/Jun/2024 | Listed | 17/Dec/2024 |
| CAIXABANK, S.A. | Series 252 - Issue of 19,000,000 EUR Series 252 | XS2852047633 | 02/Jul/2024 | Listed | 17/Jun/2025 |
| CAIXABANK, S.A. | Series 253 - Issue of 25,000,000 USD Series 253 | XS2855991480 | 03/Jul/2024 | Listed | 03/Jan/2025 |
| CAIXABANK, S.A. | Series 255 - Issue of 31,000,000 EUR Series 255 | XS2858731008 | 09/Jul/2024 | Listed | 17/Apr/2025 |
| CAIXABANK, S.A. | Series 257 - Issue of 50,000,000 EUR Series 257 | XS2860998587 | 11/Jul/2024 | Listed | 10/Jul/2025 |
| CAIXABANK, S.A. | Series 258 - Issue of 25,000,000 EUR Euro Commercial Paper due 23 July 2025 | XS2869541891 | 24/Jul/2024 | Listed | 23/Jul/2025 |
| CAIXABANK, S.A. | Series 26 - Issue of JPY 4,000,000,000 0.83 per cent. Callable Senior Non-Preferred Notes due 15 October 2026 | XS2491180951 | 15/Jun/2022 | Listed | 15/Oct/2026 |
| CAIXABANK, S.A. | Series 260 - Issue of 50,000,000 EUR Series 260 | XS2883389731 | 14/Aug/2024 | Listed | 12/Aug/2025 |
| CAIXABANK, S.A. | Series 261 - Issue of 69,000,000 EUR Series 261 | XS2891706777 | 26/Aug/2024 | Listed | 26/Nov/2024 |
| CAIXABANK, S.A. | Series 262 - Issue of 55,000,000 EUR Series 262 | XS2894898514 | 30/Aug/2024 | Listed | 29/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIXABANK, S.A. | Series 263 - Issue of 20,000,000 USD Euro-Commercial Paper due 3 December 2024 | XS2897089012 | 03/Sep/2024 | Listed | 03/Dec/2024 |
| CAIXABANK, S.A. | Series 264 - Issue of 20,000,000 EUR Euro-Commercial Paper due 3 September 2025 | XS2898156513 | 04/Sep/2024 | Listed | 03/Sep/2025 |
| CAIXABANK, S.A. | Series 265 - Issue of 5,500,000 EUR Euro-Commercial Paper due 9 June 2025 | XS2900354817 | 09/Sep/2024 | Listed | 09/Jun/2025 |
| CAIXABANK, S.A. | Series 266 - Issue of 35,000,000 USD Euro Commercial Paper due 16 December 2024 | XS2904630683 | 17/Sep/2024 | Listed | 24/Dec/2024 |
| CAIXABANK, S.A. | Series 267 - Issue of 10,000,000 EUR Euro Commercial Paper due 18 March 2025 | XS2906216663 | 18/Sep/2024 | Listed | 18/Mar/2025 |
| CAIXABANK, S.A. | Series 268 - Issue of 12,000,000 EUR Series 268 | XS2916459410 | 07/Oct/2024 | Listed | 07/Apr/2025 |
| CAIXABANK, S.A. | Series 269 - Issue of 20,000,000 EUR Series 269 | XS2916780500 | 07/Oct/2024 | Listed | 07/Jan/2025 |
| CAIXABANK, S.A. | Series 27 - Issue of AUD 45,000,000 6.86 per cent. Senior Non-Preferred Notes due 20 July 2037 | XS2504110730 | 20/Jul/2022 | Listed | 20/Jul/2037 |
| CAIXABANK, S.A. | Series 270 - Issue of 15,000,000 EUR Series 270 | XS2919698105 | 10/Oct/2024 | Listed | 10/Jan/2025 |
| CAIXABANK, S.A. | Series 271 - Issue of 10,000,000 EUR Series 271 | XS2919745385 | 10/Oct/2024 | Listed | 10/Apr/2025 |
| CAIXABANK, S.A. | Series 272 - Issue of 25,000,000 EUR Series 272 | XS2924833093 | 18/Oct/2024 | Listed | 17/Oct/2025 |
| CAIXABANK, S.A. | Series 273 - Issue of 10,000,000 EUR Series 273 | XS2930566257 | 28/Oct/2024 | Listed | 28/Jan/2025 |
| CAIXABANK, S.A. | Series 274 - Issue of 16,000,000 EUR Series 274 | XS2933467552 | 05/Nov/2024 | Listed | 04/Nov/2025 |
| CAIXABANK, S.A. | Series 275 - Issue of 14,000,000 EUR Series 275 | XS2940314722 | 12/Nov/2024 | Listed | 10/Nov/2025 |
| CAIXABANK, S.A. | Series 28 - Issue of JPY 7,000,000,000 1.20 per cent. Callable Senior Non-Preferred Notes due July 2026 | XS2505304555 | 20/Jul/2022 | Listed | 21/Jul/2026 |
| CAIXABANK, S.A. | Series 29 - Issue of EUR 75,000,000 3.668 per cent. Ordinary Senior Notes due July 2034 | XS2505299532 | 20/Jul/2022 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIXABANK, S.A. | Series 30 - Issue of EUR 1,000,000,000 3.75 per cent. Ordinary Senior Notes due September 2029 | XS2530034649 | 07/Sep/2022 | Listed | 07/Sep/2029 |
| CAIXABANK, S.A. | Series 31 - Issue of EUR 1,000,000,000 Fixed to Floating Rate Senior Non-Preferred Notes due November 2030 | XS2555187801 | 14/Nov/2022 | Listed | 14/Nov/2030 |
| CAIXABANK, S.A. | Series 32 - Issue of EUR 750,000,000 Fixed Reset Tier 2 Subordinated Notes due February 2033 | XS2558978883 | 23/Nov/2022 | Listed | 23/Feb/2033 |
| CAIXABANK, S.A. | Series 33 - Issue of JPY 5,000,000,000 Fixed Rate Senior Non-Preferred Notes due 2 June 2027 | XS2563352553 | 02/Dec/2022 | Listed | 02/Jun/2027 |
| CAIXABANK, S.A. | Series 34 - Issue of GBP 500,000,000 Fixed Reset Tier 2 Subordinated Notes due October 2033 | XS2579488201 | 25/Jan/2023 | Listed | 25/Oct/2033 |
| CAIXABANK, S.A. | Series 35 - Issue of EUR 1,000,000,000 Fixed to Floating Rate Senior Non-Preferred Notes | XS2623501181 | 16/May/2023 | Listed | 16/May/2027 |
| CAIXABANK, S.A. | Series 36 - Issue of EUR 1,000,000,000 Fixed Reset Tier 2 Subordinated Notes due May 2034 | XS2630417124 | 30/May/2023 | Listed | 30/May/2034 |
| CAIXABANK, S.A. | Series 37 - Issue of EUR 1,000,000,000 Fixed to Floating Rate Senior ' Non-Preferred Notes due July 2029 | XS2649712689 | 19/Jul/2023 | Listed | 19/Jul/2029 |
| CAIXABANK, S.A. | Series 38 - Issue of EUR 500,000,000 Fixed to Floating Rate Senior Non-Preferred Notes due July 2034 | XS2652072864 | 19/Jul/2023 | Listed | 19/Jul/2034 |
| CAIXABANK, S.A. | Series 39 - Issue of EUR 1,250,000,000 4.25 per cent. Ordinary Senior Notes due September 2030 | XS2676814499 | 06/Sep/2023 | Listed | 06/Sep/2030 |
| CAIXABANK, S.A. | Series 40 - Issue of EUR 1,000,000,000 4.375 per cent. Ordinary Senior Notes due November 2033 | XS2726256113 | 29/Nov/2023 | Listed | 29/Nov/2033 |
| CAIXABANK, S.A. | Series 41 - Issue of EUR 1,250,000,000 Fixed to Floating Rate Senior Non-Preferred Notes due February 2032 | XS2764459363 | 09/Feb/2024 | Listed | 09/Feb/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIXABANK, S.A. | Series 43 - Issue of AUD 100,000,000 5.12 per cent. Ordinary Senior Notes due 17 May 2027 | XS2823133835 | 17/May/2024 | Listed | 17/May/2027 |
| CAIXABANK, S.A. | Series 44 - Issue of EUR 60,000,000 3.624 per cent. Ordinary Senior Notes due 25 June 2031 | XS2849500975 | 25/Jun/2024 | Listed | 25/Jun/2031 |
| CAIXABANK, S.A. | Series 45 - Issue of EUR 1,000,000,000 Fixed Reset Tier 2 Subordinated Notes due August 2036 | XS2875107307 | 08/Aug/2024 | Listed | 08/Aug/2036 |
| CAIXABANK, S.A. | Series 46 - Issue of EUR 750,000,000 Floating Rate Ordinary Senior Notes due September 2028 | XS2902578322 | 19/Sep/2024 | Listed | 19/Sep/2028 |
| CAIXABANK, S.A. | Series 47 - Issue of EUR 1,250,000,000 Fixed to Floating Rate Senior Non-Preferred Notes due September 20 | XS2902578249 | 19/Sep/2024 | Listed | 19/Sep/2032 |
| CAIXABANK, S.A. | Series 48 - Issue of JPY 5,000,000,000 1.315 per cent Senior Non-Preferred Notes due October i030 | XS2919736715 | 17/Oct/2024 | Listed | 17/Oct/2030 |
| CAIXABANK, S.A. | Series 7 - Issue of EUR 1,000,000,000 Tier 2 Subordinated Fixed Reset Notes due 17th April 2030 | XS1808351214 | 17/Apr/2018 | Listed | 17/Apr/2030 |
| CAJAMAR CAJA RURAL, SOCIEDAD COOPERATIVA DE CRÉDITO | Series 6 - Issue of EUR 750,000,000 Covered Bonds (European Covered Bonds (Premium)) due March 2031 | XS2783787992 | 12/Mar/2024 | Listed | 12/Mar/2031 |
| CAMBER 4 PUBLIC LIMITED COMPANY | Class A1-A Floating Rate Notes due 2053 | XS0208427764 | 17/Dec/2004 | Listed | 15/Oct/2053 |
| CAMBER 4 PUBLIC LIMITED COMPANY | Class A2 Floating Rate Notes due 2053 | XS0208439009 | 17/Dec/2004 | Listed | 15/Oct/2053 |
| CAMBER 4 PUBLIC LIMITED COMPANY | Class A3 Floating Rate Notes due 2053 | XS0208439694 | 17/Dec/2004 | Listed | 15/Oct/2053 |
| CAMBER 4 PUBLIC LIMITED COMPANY | Class B Floating Rate Notes due 2053 | XS0208440353 | 17/Dec/2004 | Listed | 15/Oct/2053 |
| CAMBER 4 PUBLIC LIMITED COMPANY | Class C Deferrable Floating Rate Notes due 2053 | XS0208440510 | 17/Dec/2004 | Listed | 15/Oct/2053 |
| CAMBER 4 PUBLIC LIMITED COMPANY | Class D Notes due 2053 | XS0208440601 | 17/Dec/2004 | Listed | 15/Oct/2053 |
| CAMBER 7 PUBLIC LIMITED COMPANY | Class A-1 Floating Rate Secured Notes due 2042 | USG17754AB19 | 08/Jun/2007 | Listed | 12/Jun/2042 |
| CAMBER 7 PUBLIC LIMITED COMPANY | Class A-2 Floating Rate Secured Notes due 2042 | USG17754AC91 | 08/Jun/2007 | Listed | 12/Jun/2042 |
| CAMBER 7 PUBLIC LIMITED COMPANY | Class A-3 Floating Rate Secured Notes due 2042 | USG17754AD74 | 08/Jun/2007 | Listed | 12/Jun/2042 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAMBER 7 PUBLIC LIMITED COMPANY | Class B Floating Rate Secured Notes due 2042 | USG17754AE57 | 08/Jun/2007 | Listed | 12/Jun/2042 |
| CAMBER 7 PUBLIC LIMITED COMPANY | Class C Deferrable Floating Rate Secured Notes due 2042 | USG17754AF23 | 08/Jun/2007 | Listed | 12/Jun/2042 |
| CAMBER 7 PUBLIC LIMITED COMPANY | Class D Deferrable Floating Rate Secured Notes due 2042 | USG17754AG06 | 08/Jun/2007 | Listed | 12/Jun/2042 |
| CAMBER 7 PUBLIC LIMITED COMPANY | Class E Deferrable Floating Rate Secured Notes due 2042 | USG17753AA52 | 08/Jun/2007 | Listed | 12/Jun/2042 |
| CAMBER 7 PUBLIC LIMITED COMPANY | Income Notes due 2042 | USG17753AB36 | 08/Jun/2007 | Listed | 12/Jun/2042 |
| CAMPUS LIVING VILLAGES (GOLDSMITHS) ISSUER PLC | GBP 25200000 Secured Fixed Rate Amortising Notes due 2064 | XS1268607816 | 21/Sep/2015 | Listed | 31/Jul/2064 |
| CAMPUS LIVING VILLAGES (GOLDSMITHS) ISSUER PLC | GBP 25200000 Secured Indexed Rate Amortising Notes due 2064 | XS1268608467 | 21/Sep/2015 | Listed | 31/Jul/2064 |
| CANADA SQUARE FUNDING 2020-1 PLC | £2,841,000 Class E Notes due 2056 | XS2137002353 | 26/Mar/2020 | Listed | 17/Dec/2056 |
| CANADA SQUARE FUNDING 2020-1 PLC | £24,153,000 Class B Notes due 2056 | XS2136970055 | 26/Mar/2020 | Listed | 17/Dec/2056 |
| CANADA SQUARE FUNDING 2020-1 PLC | £244,373,000 Class A Notes due 2056 | XS2136951428 | 26/Mar/2020 | Listed | 17/Dec/2056 |
| CANADA SQUARE FUNDING 2020-1 PLC | £4,262,000 Class D Notes due 2056 | XS2136992612 | 26/Mar/2020 | Listed | 17/Dec/2056 |
| CANADA SQUARE FUNDING 2020-1 PLC | £8,524,000 Class C Notes due 2056 | XS2136970139 | 26/Mar/2020 | Listed | 17/Dec/2056 |
| CANADA SQUARE FUNDING 2020-1 PLC | £9,945,000 Class X Notes due 2056 | XS2137002510 | 26/Mar/2020 | Listed | 17/Dec/2056 |
| CANADA SQUARE FUNDING 2020-2 PLC | £13,040,000 Class B mortgage backed floating rate notes due 2057 | XS2196475904 | 10/Jul/2020 | Listed | 17/Dec/2057 |
| CANADA SQUARE FUNDING 2020-2 PLC | £138,559,000 Class A mortgage backed floating rate notes due 2057 | XS2196475813 | 10/Jul/2020 | Listed | 17/Dec/2057 |
| CANADA SQUARE FUNDING 2020-2 PLC | £2,446,000 Class E mortgage backed floating rate notes due 2057 | XS2196476209 | 10/Jul/2020 | Listed | 17/Dec/2057 |
| CANADA SQUARE FUNDING 2020-2 PLC | £4,076,000 Class D mortgage backed floating rate notes due 2057 | XS2196476118 | 10/Jul/2020 | Listed | 17/Dec/2057 |
| CANADA SQUARE FUNDING 2020-2 PLC | £4,890,000 Class C mortgage backed floating rate notes due 2057 | XS2196476035 | 10/Jul/2020 | Listed | 17/Dec/2057 |
| CANADA SQUARE FUNDING 2020-2 PLC | £5,705,000 Class X mortgage backed floating rate notes due 2057 | XS2196476464 | 10/Jul/2020 | Listed | 17/Dec/2057 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CANADA SQUARE FUNDING 2021-1 PLC | £13,942,000 Class B mortgage backed floating rate notes due 2058 | XS2306577425 | 11/Mar/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 2021-1 PLC | £2,905,000 Class E mortgage backed floating rate notes due 2058 | XS2306601159 | 11/Mar/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 2021-1 PLC | £205,639,000 Class A mortgage backed floating rate notes due 2058 | XS2306577342 | 11/Mar/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 2021-1 PLC | £3,486,000 Class D mortgage backed floating rate notes due 2058 | XS2306579637 | 11/Mar/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 2021-1 PLC | £6,389,000 Class C mortgage backed floating rate notes due 2058 | XS2306577698 | 11/Mar/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 2021-1 PLC | £9,294,000 Class X mortgage backed floating rate notes due 2058 | XS2306601233 | 11/Mar/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 2021-2 PLC | £1,886,000 Class E mortgage backed floating rate notes due 2058 | XS2355523965 | 06/Jul/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 2021-2 PLC | £11,319,000 Class X mortgage backed floating rate notes due 2058 | XS2355524005 | 06/Jul/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 2021-2 PLC | £16,979,000 Class B mortgage backed floating rate notes due 2058 | XS2355523452 | 06/Jul/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 2021-2 PLC | £220,722,000 Class A mortgage backed floating rate notes due 2058 | XS2355523296 | 06/Jul/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 2021-2 PLC | £4,402,000 Class D mortgage backed floating rate notes due 2058 | XS2355523882 | 06/Jul/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 2021-2 PLC | £7,546,000 Class C mortgage backed floating rate notes due 2058 | XS2355523700 | 06/Jul/2021 | Listed | 17/Jun/2058 |
| CANADA SQUARE FUNDING 6 PLC | £12,100,000 Class X1 mortgage backed floating rate notes due 2059 | XS2419723726 | 08/Feb/2022 | Listed | 17/Jan/2059 |
| CANADA SQUARE FUNDING 6 PLC | £13,758,000 Class C mortgage backed floating rate notes due 2059 | XS2419723304 | 08/Feb/2022 | Listed | 17/Jan/2059 |
| CANADA SQUARE FUNDING 6 PLC | £2,580,000 Class E mortgage backed floating rate notes due 2059 | XS2419723643 | 08/Feb/2022 | Listed | 17/Jan/2059 |
| CANADA SQUARE FUNDING 6 PLC | £22,356,000 Class B mortgage backed floating rate notes due 2059 | XS2419723056 | 08/Feb/2022 | Listed | 17/Jan/2059 |
| CANADA SQUARE FUNDING 6 PLC | £298,370,000 Class A mortgage backed floating rate notes due 2059 | XS2419722678 | 08/Feb/2022 | Listed | 17/Jan/2059 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CANADA SQUARE FUNDING 6 PLC | £3,500,000 Class X2 mortgage backed floating rate notes due 2059 | XS2419724021 | 08/Feb/2022 | Listed | 17/Jan/2059 |
| CANADA SQUARE FUNDING 6 PLC | £6,879,000 Class D mortgage backed floating rate notes due 2059 | XS2419723569 | 08/Feb/2022 | Listed | 17/Jan/2059 |
| CANADA SQUARE FUNDING 7 PLC | Issue of £14,659,000 Class B Mortgage Backed Floating Rate Notes due 2051 | XS2538800231 | 13/Oct/2022 | Listed | 23/Dec/2051 |
| CANADA SQUARE FUNDING 7 PLC | Issue of £2,819,000 Class D Mortgage Backed Floating Rate Notes due 2051 | XS2538800827 | 13/Oct/2022 | Listed | 23/Dec/2051 |
| CANADA SQUARE FUNDING 7 PLC | Issue of £1,692,000 Class E Mortgage Backed Floating Rate Notes due 2051 | XS2538801049 | 13/Oct/2022 | Listed | 23/Dec/2051 |
| CANADA SQUARE FUNDING 7 PLC | Issue of £6,766,000 Class C Mortgage Backed Floating Rate Notes due 2051. | XS2538800587 | 13/Oct/2022 | Listed | 23/Dec/2051 |
| CANTERBURY FINANCE NO. 3 PLC | £257,030,000 Class A2 Notes Mortgage Backed Floating Rate Notes due May 2057 | XS2198900958 | 04/Sep/2020 | Listed | 16/May/2057 |
| CANTERBURY FINANCE NO. 3 PLC | £26,230,000 Class D Notes Mortgage Backed Floating Rate Notes due May 2057 | XS2198901337 | 04/Sep/2020 | Listed | 16/May/2057 |
| CANTERBURY FINANCE NO. 3 PLC | £26,230,000 Class E Notes Mortgage Backed Floating Rate Notes due May 2057 | XS2198901501 | 04/Sep/2020 | Listed | 16/May/2057 |
| CANTERBURY FINANCE NO. 3 PLC | £36,720,000 Class F Notes Mortgage Backed Floating Rate Notes due May 2057 | XS2198901840 | 04/Sep/2020 | Listed | 16/May/2057 |
| CANTERBURY FINANCE NO. 3 PLC | £41,970,000 Class X Notes Mortgage Backed Floating Rate Notes due May 2057 | XS2198901923 | 04/Sep/2020 | Listed | 16/May/2057 |
| CANTERBURY FINANCE NO. 3 PLC | £47,210,000 Class C Notes Mortgage Backed Floating Rate Notes due May 2057 | XS2198901253 | 04/Sep/2020 | Listed | 16/May/2057 |
| CANTERBURY FINANCE NO. 3 PLC | £52,460,000 Class B Notes Mortgage Backed Floating Rate Notes due May 2057 | XS2198901170 | 04/Sep/2020 | Listed | 16/May/2057 |
| CANTERBURY FINANCE NO. 3 PLC | £603,260,000 Class A1 Notes Mortgage Backed Floating Rate Notes due May 2057 | XS2198900875 | 04/Sep/2020 | Listed | 16/May/2057 |
| CANTERBURY FINANCE NO. 5 PLC | Issue of £12,961,000 Class X Mortgage Backed Floating Rate Notes due May 2059 | XS2497073507 | 04/Aug/2022 | Listed | 16/May/2059 |
| CANTERBURY FINANCE NO. 5 PLC | Issue of £187,936,000 Class Z Mortgage Backed Fixed Rate Notes due May 2059 | XS2497073333 | 04/Aug/2022 | Listed | 16/May/2059 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CANTERBURY FINANCE NO. 5 PLC | Issue of £518,446,000 Class A2 Mortgage Backed Floating Rate Notes due May 2059 | XS2497073176 | 04/Aug/2022 | Listed | 16/May/2059 |
| CANTERBURY FINANCE NO. 5 PLC | Issue of £589,732,000 Class A1 Mortgage Backed Floating Rate Notes due May 2059 | XS2497072285 | 04/Aug/2022 | Listed | 16/May/2059 |
| CANTERBURY FINANCE NO.2 PLC | Class A1 Notes due 16 December 2056 | XS2133480199 | 27/Mar/2020 | Listed | 16/Dec/2056 |
| CANTERBURY FINANCE NO.2 PLC | Class A2 Notes due 16 December 2056 | XS2133481080 | 27/Mar/2020 | Listed | 16/Dec/2056 |
| CANTERBURY FINANCE NO.2 PLC | Class B Notes due 16 December 2056 | XS2133483458 | 27/Mar/2020 | Listed | 16/Dec/2056 |
| CANTERBURY FINANCE NO.2 PLC | Class C Notes due 16 December 2056 | XS2133483706 | 27/Mar/2020 | Listed | 16/Dec/2056 |
| CANTERBURY FINANCE NO.2 PLC | Class D Notes due 16 December 2056 | XS2133483888 | 27/Mar/2020 | Listed | 16/Dec/2056 |
| CANTERBURY FINANCE NO.2 PLC | Class E Notes due 16 December 2056 | XS2133483961 | 27/Mar/2020 | Listed | 16/Dec/2056 |
| CANTERBURY FINANCE NO.2 PLC | Class F Notes due 16 December 2056 | XS2133484001 | 27/Mar/2020 | Listed | 16/Dec/2056 |
| CANTERBURY FINANCE NO.2 PLC | Class X Notes Due 16 December 2056 | XS2133484340 | 27/Mar/2020 | Listed | 16/Dec/2056 |
| CANTERBURY FINANCE NO.4 PLC | £42,684,000 Class E mortgage backed floating rate notes due May 2058 | XS2347615010 | 06/Jul/2021 | Listed | 16/May/2058 |
| CANTERBURY FINANCE NO.4 PLC | £46,953,000 Class D mortgage backed floating rate notes due May 2058 | XS2347613155 | 06/Jul/2021 | Listed | 16/May/2058 |
| CANTERBURY FINANCE NO.4 PLC | £46,953,000 Class F mortgage backed fixed rate notes due May 2058 | XS2347615101 | 06/Jul/2021 | Listed | 16/May/2058 |
| CANTERBURY FINANCE NO.4 PLC | £533,546,000 Class A2 mortgage backed floating rate notes due May 2058 | XS2347611704 | 06/Jul/2021 | Listed | 16/May/2058 |
| CANTERBURY FINANCE NO.4 PLC | £68,294,000 Class B mortgage backed floating rate notes due May 2058 | XS2347611969 | 06/Jul/2021 | Listed | 16/May/2058 |
| CANTERBURY FINANCE NO.4 PLC | £68,294,000 Class X mortgage backed floating rate notes due May 2058 | XS2347615283 | 06/Jul/2021 | Listed | 16/May/2058 |
| CANTERBURY FINANCE NO.4 PLC | £72,562,000 Class C mortgage backed floating rate notes due May 2058 | XS2347612009 | 06/Jul/2021 | Listed | 16/May/2058 |
| CANTERBURY FINANCE NO.4 PLC | £896,359,000 Class A1 mortgage backed floating rate notes due May 2058 | XS2347610995 | 06/Jul/2021 | Listed | 16/May/2058 |
| CAP HOLDING S.P.A. | €105,000,000 5.10 per cent. Senior Unsecured Notes due 5 December 2037 | XS2726850881 | 05/Dec/2023 | Listed | 05/Dec/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL GUARDIAN ABS CDO I LTD | Class A-1A First Priority Senior Secured Floating Rate Notes due 2034 | USG18588AA44 | 12/Apr/2002 | Listed | 03/Apr/2034 |
| CAPITAL GUARDIAN ABS CDO I LTD | Class A-1B First Priority Senior Secured Floating Rate Notes due 2034 | USG18588AD82 | 12/Apr/2002 | Listed | 03/Apr/2034 |
| CAPITAL GUARDIAN ABS CDO I LTD | Class A-1C First Priority Senior Secured Floating Rate Notes due 2034 | USG18588AE65 | 12/Apr/2002 | Listed | 03/Apr/2034 |
| CAPITAL GUARDIAN ABS CDO I LTD | Class C Mezzanine Secured Floating Rate Notes due 2037 | USG18588AC00 | 12/Apr/2002 | Listed | 03/Apr/2037 |
| CARS ALLIANCE UK MASTER PLC | Series 1 - GBP 750,000,000.00 Series 2021 -1 Class A Notes | XS2389414744 | 07/Oct/2021 | Listed | 20/Sep/2032 |
| CARTESIAN RESIDENTIAL MORTGAGES 5 S.A. | CLASS A MORTGAGE-BACKED NOTES 2020 DUE 2055 | XS2124854626 | 16/Sep/2020 | Listed | 25/Nov/2055 |
| CARTESIAN RESIDENTIAL MORTGAGES 5 S.A. | CLASS B MORTGAGE-BACKED NOTES 2020 DUE 2055 | XS2124855607 | 16/Sep/2020 | Listed | 25/Nov/2055 |
| CARTESIAN RESIDENTIAL MORTGAGES 5 S.A. | CLASS C MORTGAGE-BACKED NOTES 2020 DUE 2055 | XS2124855789 | 16/Sep/2020 | Listed | 25/Nov/2055 |
| CARTESIAN RESIDENTIAL MORTGAGES 5 S.A. | CLASS D MORTGAGE-BACKED NOTES 2020 DUE 2055 | XS2124855946 | 16/Sep/2020 | Listed | 25/Nov/2055 |
| CARTESIAN RESIDENTIAL MORTGAGES 5 S.A. | CLASS E MORTGAGE-BACKED NOTES 2020 DUE 2055 | XS2124859930 | 16/Sep/2020 | Listed | 25/Nov/2055 |
| CARTESIAN RESIDENTIAL MORTGAGES 5 S.A. | CLASS S NOTES 2020 DUE 2055 | XS2124860862 | 16/Sep/2020 | Listed | 25/Nov/2055 |
| CARTESIAN RESIDENTIAL MORTGAGES 6 S.A. | CLASS A MORTGAGE-BACKED NOTES 2021 DUE 2056 | XS2340229462 | 10/Jun/2021 | Listed | 27/Nov/2056 |
| CARTESIAN RESIDENTIAL MORTGAGES 6 S.A. | CLASS B MORTGAGE-BACKED NOTES 2021 DUE 2056 | XS2340230478 | 10/Jun/2021 | Listed | 27/Nov/2056 |
| CARTESIAN RESIDENTIAL MORTGAGES 6 S.A. | CLASS C MORTGAGE-BACKED NOTES 2021 DUE 2056 | XS2340230551 | 10/Jun/2021 | Listed | 27/Nov/2056 |
| CARTESIAN RESIDENTIAL MORTGAGES 6 S.A. | CLASS D MORTGAGE-BACKED NOTES 2021 DUE 2056 | XS2340230635 | 10/Jun/2021 | Listed | 27/Nov/2056 |
| CARTESIAN RESIDENTIAL MORTGAGES 6 S.A. | CLASS S NOTES 2021 DUE 2056 | XS2340230981 | 10/Jun/2021 | Listed | 27/Nov/2056 |
| CASSA CENTRALE BANCA CREDITO COOPERATIVO ITALIANO S.P.A. | Series 1 - Issue of €200,000,000 Callable Senior Notes Preferred Fixed to Floating Rate Notes due September 2026 | XS2538365714 | 26/Sep/2022 | Listed | 26/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CASSA CENTRALE BANCA CREDITO COOPERATIVO ITALIANO S.P.A. | Series 2 - EUR500,000,000 Callable Senior Preferred Fixed to Floating Rate Notes due February 2027 | XS2585964476 | 16/Feb/2023 | Listed | 16/Feb/2027 |
| CASSA DEPOSITI E PRESTITI S.P.A. | Series 31 - Issue of EUR 150,000,000 4.441 per cent. Fixed Rate Notes due 12 October 2030 | IT0005514242 | 12/Oct/2022 | Listed | 12/Oct/2030 |
| CASSA DEPOSITI E PRESTITI S.P.A. | Series 32 - Issue of EUR 750,000,000 3.50 per cent. Fixed Rate Sustainability Notes due 19 September 2027 | IT0005508954 | 19/Sep/2022 | Listed | 19/Sep/2027 |
| CASSA DEPOSITI E PRESTITI S.P.A. | Series 33 - Issue of EUR 150,000,000 4.03 per cent Fixed Rate Notes due 3 February 2030 | IT0005531881 | 03/Feb/2023 | Listed | 03/Feb/2030 |
| CASSA DEPOSITI E PRESTITI S.P.A. | Series 34 - EUR 500,000,000 3.875 per cent. Fixed Rate Green Notes due 13 February 2029 | IT0005532574 | 13/Feb/2023 | Listed | 13/Feb/2029 |
| CASSA DEPOSITI E PRESTITI S.P.A. | Series 35 - Issue of EUR 175,000,000 4.069 per cent. Fixed Rate Notes due 8 June 2030 | IT0005548877 | 08/Jun/2023 | Listed | 08/Jun/2030 |
| CASSA DEPOSITI E PRESTITI S.P.A. | Series 36 - EUR 500,000,000 4.750 per cent. Fixed Rate Notes due 18 October 2030 | IT0005568123 | 18/Oct/2023 | Listed | 18/Oct/2030 |
| CASSA DEPOSITI E PRESTITI S.P.A. | Series 37 - Issue of EUR 750,000,000 3.625 per cent. Fixed Rate Social Notes due 13 January 2030 | IT0005582876 | 13/Feb/2024 | Listed | 13/Jan/2030 |
| CASSA DEPOSITI E PRESTITI S.P.A. | Series 38 - Issue of EUR 50,000,000 3.530 per cent. Notes due 28 January 2026 | IT0005596686 | 22/May/2024 | Listed | 28/Jan/2026 |
| CASSA DEPOSITI E PRESTITI S.P.A. | Series 39 - EUR 750,000,000 3.875 per cent. Fixed Rate Notes due 12 July 2031 | IT0005603284 | 12/Jul/2024 | Listed | 12/Jul/2031 |
| CASSA DEPOSITI E PRESTITI S.P.A. | Series 40 - Issue of EUR 50,000,000 Floating Rate Notes due 17 October 2027 | IT0005617938 | 17/Oct/2024 | Listed | 17/Oct/2027 |
| CASTELL 2021-1 PLC | Class A Mortgage Backed Floating Rate Notes due 2053 | XS2402395821 | 09/Nov/2021 | Listed | 25/Nov/2053 |
| CASTELL 2021-1 PLC | Class B Mortgage Backed Floating Rate Notes due 2053 | XS2402396043 | 09/Nov/2021 | Listed | 25/Nov/2053 |
| CASTELL 2021-1 PLC | Class C Mortgage Backed Floating Rate Notes due 2053 | XS2402396126 | 09/Nov/2021 | Listed | 25/Nov/2053 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CASTELL 2021-1 PLC | Class D Mortgage Backed Floating Rate Notes due 2053 | XS2402396399 | 09/Nov/2021 | Listed | 25/Nov/2053 |
| CASTELL 2021-1 PLC | Class E Mortgage Backed Floating Rate Notes due 2053 | XS2402396472 | 09/Nov/2021 | Listed | 25/Nov/2053 |
| CASTELL 2021-1 PLC | Class F Mortgage Backed Floating Rate Notes due 2053 | XS2402396555 | 09/Nov/2021 | Listed | 25/Nov/2053 |
| CASTELL 2021-1 PLC | Class G Mortgage Backed Floating Rate Notes due 2053 | XS2402396639 | 09/Nov/2021 | Listed | 25/Nov/2053 |
| CASTELL 2021-1 PLC | Class X1 Floating Rate Notes due 2053 | XS2402396712 | 09/Nov/2021 | Listed | 25/Nov/2053 |
| CASTELL 2021-1 PLC | Class X2 Mortgage Backed Floating Rate Notes due 2053 | XS2402396803 | 09/Nov/2021 | Listed | 25/Nov/2053 |
| CASTELL 2022-1 PLC | £10,536,000 Class E Mortgage Backed Floating Rate Notes due April 2054 | XS2485139930 | 19/Jul/2022 | Listed | 25/Apr/2054 |
| CASTELL 2022-1 PLC | £10,951,000 Class A Mortgage Backed Floating Rate Notes due April 2054 | XS2485136670 | 19/Jul/2022 | Listed | 25/Apr/2054 |
| CASTELL 2022-1 PLC | £14,299,000 Class D Mortgage Backed Floating Rate Notes due April 2054 | XS2485139856 | 19/Jul/2022 | Listed | 25/Apr/2054 |
| CASTELL 2022-1 PLC | £18,062,000 Class C Mortgage Backed Floating Rate Notes due April 2054 | XS2485139427 | 19/Jul/2022 | Listed | 25/Apr/2054 |
| CASTELL 2022-1 PLC | £19,568,000 Class B Mortgage Backed Floating Rate Notes due April 2054 | XS2485139344 | 19/Jul/2022 | Listed | 25/Apr/2054 |
| CASTELL 2022-1 PLC | £6,020,000 Class F Mortgage Backed Floating Rate Notes due April 2054 | XS2485140276 | 19/Jul/2022 | Listed | 25/Apr/2054 |
| CASTELL 2022-1 PLC | £6,025,000 Class H Mortgage Backed Floating Rate Notes due April 2054 | XS2499828908 | 19/Jul/2022 | Listed | 25/Apr/2054 |
| CASTELL 2022-1 PLC | £7,526,000 Class G Mortgage Backed Floating Rate Notes due April 2054 | XS2485140862 | 19/Jul/2022 | Listed | 25/Apr/2054 |
| CASTELL 2022-1 PLC | £9,031,000 Class X Floating Rate Notes due April 2054 | XS2485140359 | 19/Jul/2022 | Listed | 25/Apr/2054 |
| Castell 2023-1 PLC | £13,834,000 Class G Mortgage Backed Floating Rate Notes due May 2055 | XS2607788382 | 25/Apr/2023 | Listed | 25/May/2055 |
| Castell 2023-1 PLC | £19,763,000 Class D Mortgage Backed Floating Rate Notes due May 2055 | XS2607787657 | 25/Apr/2023 | Listed | 25/May/2055 |
| Castell 2023-1 PLC | £22,727,000 Class C Mortgage Backed Floating Rate Notes due May 2055 | XS2607787228 | 25/Apr/2023 | Listed | 25/May/2055 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| Castell 2023-1 PLC | £25,692,000 Class B Mortgage Backed Floating Rate Notes due May 2055 | XS2607786840 | 25/Apr/2023 | Listed | 25/May/2055 |
| Castell 2023-1 PLC | £288,542,000 Class A Mortgage Backed Floating Rate Notes due May 2055 | XS2607786683 | 25/Apr/2023 | Listed | 25/May/2055 |
| Castell 2023-1 PLC | £5,928,000 Class F Mortgage Backed Floating Rate Notes due May 2055 | XS2607788200 | 25/Apr/2023 | Listed | 25/May/2055 |
| Castell 2023-1 PLC | £7,905,000 Class X Floating Rate Notes due May 2055 | XS2607788622 | 25/Apr/2023 | Listed | 25/May/2055 |
| Castell 2023-1 PLC | £8,893,000 Class E Mortgage Backed Floating Rate Notes due May 2055 | XS2607787731 | 25/Apr/2023 | Listed | 25/May/2055 |
| Castell 2023-1 PLC | £9,885,000 Class H Mortgage Backed Floating Rate Notes due May 2055 | XS2607788465 | 25/Apr/2023 | Listed | 25/May/2055 |
| CASTELL 2023-2 PLC | £11,250,000 Class A2 Mortgage Backed Floating Rate Notes due November 2055 | XS2713758329 | 16/Nov/2023 | Listed | 27/Nov/2055 |
| CASTELL 2023-2 PLC | £13,499,000 Class D Mortgage Backed Floating Rate Notes due November 2055 | XS2706209900 | 16/Nov/2023 | Listed | 27/Nov/2055 |
| CASTELL 2023-2 PLC | £16,499,000 Class C Mortgage Backed Floating Rate Notes due November 2055 | XS2706209819 | 16/Nov/2023 | Listed | 27/Nov/2055 |
| CASTELL 2023-2 PLC | £18,749,000 Class B Mortgage Backed Floating Rate Notes due November 2055 | XS2706209736 | 16/Nov/2023 | Listed | 27/Nov/2055 |
| CASTELL 2023-2 PLC | £213,748,000 Class A1 Mortgage Backed Floating Rate Notes due November 2055 | XS2706209140 | 16/Nov/2023 | Listed | 27/Nov/2055 |
| CASTELL 2023-2 PLC | £4,499,000 Class F Mortgage Backed Floating Rate Notes due November 2055 | XS2706210312 | 16/Nov/2023 | Listed | 27/Nov/2055 |
| CASTELL 2023-2 PLC | £5,999,000 Class E Mortgage Backed Floating Rate Notes due November 2055 | XS2706210239 | 16/Nov/2023 | Listed | 27/Nov/2055 |
| CASTELL 2023-2 PLC | £5,999,000 Class X Floating Rate Notes due November 2055 | XS2706221863 | 16/Nov/2023 | Listed | 27/Nov/2055 |
| CASTELL 2023-2 PLC | £7,508,000 Class H Mortgage Backed Floating Rate Notes due November 2055 | XS2706220972 | 16/Nov/2023 | Listed | 27/Nov/2055 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CASTELL 2023-2 PLC | £8,249,000 Class G Mortgage Backed Floating Rate Notes due November 2055 | XS2706210585 | 16/Nov/2023 | Listed | 27/Nov/2055 |
| CASTELLUM AB | Series 2 - Issue of NOK 850,000,000 4.22 per cent. Notes due 15 May 2029 | XS1991424299 | 15/May/2019 | Listed | 15/May/2029 |
| CASTELLUM AB | Series 3 - Issue of EUR400,000,000 0.750 per cent. Notes due 4 September 2026 | XS2049767598 | 04/Sep/2019 | Listed | 04/Sep/2026 |
| CASTELLUM AB | Series 4 - Issue of NOK 600,000,000 Floating Rate Notes due September 2026 | XS2386149459 | 15/Sep/2021 | Listed | 15/Sep/2026 |
| CASTELLUM AB | Series 5 - Issue of NOK 1,000,000,000 2.656% Notes due 15 September 2028 | XS2386175454 | 15/Sep/2021 | Listed | 15/Sep/2028 |
| CASTELLUM AB | Series 8 - Issue of EUR500,000,000 4.125 per cent. Notes due 10 December 2030 | XS2895710783 | 10/Sep/2024 | Listed | 10/Dec/2030 |
| CASTELLUM HELSINKI FINANCE HOLDING ABP | Series 6 - Issue of EUR650,000,000 0.875 per cent. Notes due 17 September 2029 | XS2387052744 | 17/Sep/2021 | Listed | 17/Sep/2029 |
| CASTELLUM HELSINKI FINANCE HOLDING ABP | Series 7 - Issue of EUR500,000,000 2.000 per cent. Notes due 24 March 2025 | XS2461785185 | 24/Mar/2022 | Listed | 24/Mar/2025 |
| CASTLE PARK CLO DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2028 | XS1139270117 | 18/Dec/2014 | Listed | 15/Jan/2028 |
| CAVENDISH SQUARE FUNDING PLC | Class A1 Tranche D Senior Floating Rate Delayed Draw Notes due 2055 | XS0241539328 | 31/Jan/2006 | Listed | 11/Feb/2055 |
| CAVENDISH SQUARE FUNDING PLC | Class A1 Tranche N Senior Floating Rate Notes due 2055 | XS0241540763 | 31/Jan/2006 | Listed | 11/Feb/2055 |
| CAVENDISH SQUARE FUNDING PLC | Class A2 Senior Floating Rate Notes due 2055 | XS0241541571 | 31/Jan/2006 | Listed | 11/Feb/2055 |
| CAVENDISH SQUARE FUNDING PLC | Class B Deferrable Mezzanine Floating Rate Notes due 2055 | XS0241542033 | 31/Jan/2006 | Listed | 11/Feb/2055 |
| CAVENDISH SQUARE FUNDING PLC | Class C Deferrable Mezzanine Floating Rate Notes due 2055 | XS0241543353 | 31/Jan/2006 | Listed | 11/Feb/2055 |
| CAVENDISH SQUARE FUNDING PLC | Subordinated Notes due 2055 | XS0241544161 | 31/Jan/2006 | Listed | 11/Feb/2055 |
| CAVERN FUNDING 2020 PLC | £130,000,000 Class B Asset Backed Fixed Rate Notes Due 2038 | XS2243560997 | 15/Oct/2020 | Listed | 01/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAVERN FUNDING 2020 PLC | £270,000,000 Class A Asset-Backed Fixed Rate Notes Due 2038 | XS2243560484 | 15/Oct/2020 | Listed | 01/Jan/2038 |
| CAVERN FUNDING 2020 PLC | £4,766,00 Class C Fixed Rate Notes Due 2038 | XS2243561292 | 15/Oct/2020 | Listed | 01/Jan/2038 |
| C-BASS CBO IV LTD | Class A First Priority Senior Secured Floating Rate Notes due 2032 | USG1983RAA08 | 26/Aug/2002 | Listed | 25/Jun/2032 |
| C-BASS CBO IV LTD | Class B-1 Second Priority Senior Secured Floating Rate Notes due 2032 | USG1983RAB80 | 26/Aug/2002 | Listed | 25/Jun/2032 |
| C-BASS CBO IV LTD | Class B-2 Second Priority Senior Secured Fixed Rate Notes due 2032 | USG1983RAE20 | 26/Aug/2002 | Listed | 25/Jun/2032 |
| C-BASS CBO IV LTD | Class C Third Priority Secured Floating Rate Notes due 2032 | USG1983RAC63 | 26/Aug/2002 | Listed | 25/Jun/2032 |
| C-BASS CBO IV LTD | Class D-1 Fourth Priority Secured Floating Rate Notes due 2032 | USG1983RAD47 | 26/Aug/2002 | Listed | 25/Jun/2032 |
| C-BASS CBO IV LTD | Class D-2 Fourth Priority Secured Fixed Rate Notes due 2032 | USG1983RAF94 | 26/Aug/2002 | Listed | 25/Jun/2032 |
| C-BASS CBO IX LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due April 2039 | USG1985AAA54 | 08/Apr/2004 | Listed | 11/Apr/2039 |
| C-BASS CBO IX LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due April 2039 | USG1985AAB38 | 08/Apr/2004 | Listed | 11/Apr/2039 |
| C-BASS CBO IX LTD | Class B Third Priority Senior Secured Floating Rate Notes due April 2039 | USG1985AAC11 | 08/Apr/2004 | Listed | 11/Apr/2039 |
| C-BASS CBO IX LTD | Class C Fourth Priority Secured Floating Rate Deferrable Interest Notes due April 2039 | USG1985AAD93 | 08/Apr/2004 | Listed | 11/Apr/2039 |
| C-BASS CBO IX LTD | Class D Fifth Priority Secured Floating Rate Deferrable Interest Notes due April 2039 | USG1985AAE76 | 08/Apr/2004 | Listed | 11/Apr/2039 |
| C-BASS CBO VIII LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due November 2028 | USG1984HAA17 | 03/Dec/2003 | Listed | 02/Nov/2028 |
| C-BASS CBO VIII LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due November 2028 | USG1984HAB99 | 03/Dec/2003 | Listed | 02/Nov/2028 |
| C-BASS CBO VIII LTD | Class B Third Priority Senior Secured Floating Rate Notes due November 2038 | USG1984HAC72 | 03/Dec/2003 | Listed | 02/Nov/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| C-BASS CBO VIII LTD | Class C Fourth Priority Secured Floating Rate Deferrable Interest Notes due November 2038 | USG1984HAD55 | 03/Dec/2003 | Listed | 02/Nov/2038 |
| C-BASS CBO VIII LTD | Class D-1 Fifth Priority Secured Floating Rate Deferrable Interest Notes due November 2038 | USG1984HAE39 | 03/Dec/2003 | Listed | 02/Nov/2038 |
| C-BASS CBO VIII LTD | Class D-2 Fifth Priority Secured Fixed Rate Deferrable Interest Notes due November 2038 | USG1984HAF04 | 03/Dec/2003 | Listed | 02/Nov/2038 |
| C-BASS CBO X LTD | Class A First Priority Senior Secured Floating Rate Notes due June 2039 | USG1985HAA08 | 25/Jun/2004 | Listed | 07/Jun/2039 |
| C-BASS CBO X LTD | Class B Second Priority Senior Secured Floating Rate Notes due June 2039 | USG1985HAB80 | 25/Jun/2004 | Listed | 07/Jun/2039 |
| C-BASS CBO X LTD | Class C Third Priority Secured Floating Rate Deferrable Interest Notes due June 2039 | USG1985HAC63 | 25/Jun/2004 | Listed | 07/Jun/2039 |
| C-BASS CBO X LTD | Class D Fourth Priority Secured Floating Rate Deferrable Interest Notes due June 2039 | USG1985HAD47 | 25/Jun/2004 | Listed | 07/Jun/2039 |
| C-BASS CBO XI LTD | Class A First Priority Senior Secured Floating Rate Notes due 2039 | USG1984KAA46 | 28/Sep/2004 | Listed | 15/Sep/2039 |
| C-BASS CBO XI LTD | Class B Second Priority Senior Secured Floating Rate Notes due 2039 | USG1984KAB29 | 28/Sep/2004 | Listed | 15/Sep/2039 |
| C-BASS CBO XI LTD | Class C Third Priority Secured Floating Rate Deferrable Interest Notes due 2039 | USG1984KAC02 | 28/Sep/2004 | Listed | 15/Sep/2039 |
| C-BASS CBO XI LTD | Class D Fourth Priority Secured Floating Rate Deferrable Interest Notes due 2039 | USG1984KAD84 | 28/Sep/2004 | Listed | 15/Sep/2039 |
| C-BASS CBO XII LTD | Class A First Priority Senior Secured Floating Rate Notes due 2034 | USG1985GAA25 | 05/Jan/2005 | Listed | 15/Dec/2034 |
| C-BASS CBO XII LTD | Class B Second Priority Senior Secured Floating Rate Notes due 2040 | USG1985GAB08 | 05/Jan/2005 | Listed | 15/Mar/2040 |
| C-BASS CBO XII LTD | Class C Third Priority Secured Floating Rate Deferrable Interest Notes due 2040 | USG1985GAC80 | 05/Jan/2005 | Listed | 15/Mar/2040 |
| C-BASS CBO XII LTD | Class D Fourth Priority Secured Floating Rate Deferrable Interest Notes due 2040 | USG1985GAD63 | 05/Jan/2005 | Listed | 15/Mar/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| C-BASS CBO XIII LTD | Class A First Priorty Senior Secured Floating Rate Notes due 2040 | USG1986RAA70 | 30/Mar/2005 | Listed | 17/Mar/2040 |
| C-BASS CBO XIII LTD | Class B Second Priority Senior Secured Floating Rate Notes due 2040 | USG1986RAB53 | 30/Mar/2005 | Listed | 17/Mar/2040 |
| C-BASS CBO XIII LTD | Class C Third Priority Secured Floating Rate Deferrable Interest Notes due 2040 | USG1986RAC37 | 30/Mar/2005 | Listed | 17/Mar/2040 |
| C-BASS CBO XIII LTD | Class D Fourth Priority Secured Floating Rate Deferrable Interest Notes due 2040 | USG1986RAD10 | 30/Mar/2005 | Listed | 17/Mar/2040 |
| C-BASS CBO XIV LTD. | Class A First Priority Senior Secured Floating Rate Notes Due 2040 | USG1985LAA10 | 21/Oct/2005 | Listed | 24/Sep/2040 |
| C-BASS CBO XIV LTD. | Class B Second Priority Senior Secured Floating Rate Notes due 2040 | USG1985LAB92 | 21/Oct/2005 | Listed | 24/Sep/2040 |
| C-BASS CBO XIV LTD. | Class C Third Priority Secured Floating Rate Deferrable Interest Notes due 2040 | USG1985LAC75 | 21/Oct/2005 | Listed | 24/Sep/2040 |
| C-BASS CBO XIV LTD. | Class D Fourth Priority Secured Floating Rate Deferrable Interest Notes due 2040 | USG1985LAD58 | 21/Oct/2005 | Listed | 24/Sep/2040 |
| C-BASS CBO XIX LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due Oct 2047 | USG1986EAA67 | 19/Jul/2007 | Listed | 05/Oct/2047 |
| C-BASS CBO XIX LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due Oct 2047 | USG1986EAE89 | 19/Jul/2007 | Listed | 05/Oct/2047 |
| C-BASS CBO XIX LTD | Class B Third Priority Senior Secured Floating Rate Notes due Oct 2047 | USG1986EAB41 | 19/Jul/2007 | Listed | 05/Oct/2047 |
| C-BASS CBO XIX LTD | Class C Fourth Priority Senior Secured Floating Rate Notes due Oct 2047 | USG1986EAC24 | 19/Jul/2007 | Listed | 05/Oct/2047 |
| C-BASS CBO XIX LTD | Class D Fifth Priority Senior Secured Floating Rate Notes due Oct 2047 | USG1986EAD07 | 19/Jul/2007 | Listed | 05/Oct/2047 |
| C-BASS CBO XV LTD | Class A First Priority Senior Secured Floating Rate Notes Due 2041 | USG1984RAA98 | 10/Mar/2006 | Listed | 16/Feb/2041 |
| C-BASS CBO XV LTD | Class B Second Priority Senior Secured Floating Rate Notes due 2041 | USG1984RAB71 | 10/Mar/2006 | Listed | 16/Feb/2041 |
| C-BASS CBO XV LTD | Class C Third Priority Secured Floating Rate Deferrable Interest Notes Due 2041 | USG1984RAC54 | 10/Mar/2006 | Listed | 16/Feb/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| C-BASS CBO XV LTD | Class D Fourth Priority Secured Floating Rate Deferrable Interest Notes due 2041 | USG1984RAD38 | 10/Mar/2006 | Listed | 16/Feb/2041 |
| C-BASS CBO XVI LTD. | Class A First Priority Secured Floating Rate Notes due 2041 | USG19851AA59 | 12/Jun/2006 | Listed | 06/Sep/2041 |
| C-BASS CBO XVI LTD. | Class B Second Priority Senior Secured Floating Rate Notes due 2041 | USG19851AB33 | 12/Jun/2006 | Listed | 06/Sep/2041 |
| C-BASS CBO XVI LTD. | Class C Third Priority Secured Floating Rate Deferrable Interest Notes Due 2041 | USG19851AC16 | 12/Jun/2006 | Listed | 06/Sep/2041 |
| C-BASS CBO XVI LTD. | Class D Forth Priority Secured Floating Rate Deferrable Interest Notes due 2041 | USG19851AD98 | 12/Jun/2006 | Listed | 06/Sep/2041 |
| C-BASS CBO XVII LTD | Class A First Priority Senior Secured Floating Rate Notes Due 2041 | USG1986FAA33 | 02/Nov/2006 | Listed | 05/Oct/2041 |
| C-BASS CBO XVII LTD | Class B Second Priority Senior Secured Floating Rate Notes due 2041 | USG1986FAB16 | 02/Nov/2006 | Listed | 05/Oct/2041 |
| C-BASS CBO XVII LTD | Class C Third Priority Secured Floating Rate Deferrable Interest Notes Due 2041 | USG1986FAC98 | 02/Nov/2006 | Listed | 05/Oct/2041 |
| C-BASS CBO XVII LTD | Class D Fourth Priority Secured Floating Rate Deferrable Interest Notes due 2041 | USG1986FAD71 | 02/Nov/2006 | Listed | 05/Oct/2041 |
| C-BASS CBO XVIII LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2047 | USG19865AA53 | 17/Apr/2007 | Listed | 13/Mar/2047 |
| C-BASS CBO XVIII LTD | Class A-2 First Priority Senior Secured Fixed Rate Notes due 2047 | USG19865AB37 | 17/Apr/2007 | Listed | 13/Mar/2047 |
| C-BASS CBO XVIII LTD | Class B Second Priority Senior Secured Floating Rate Notes due 2047 | USG19865AC10 | 17/Apr/2007 | Listed | 13/Mar/2047 |
| C-BASS CBO XVIII LTD | Class C Third Priority Secured Floating Rate Deferrable Interest Notes due 2047 | USG19865AD92 | 17/Apr/2007 | Listed | 13/Mar/2047 |
| C-BASS CBO XVIII LTD | Class D Fourth Priority Secured Floating Rate Deferrable Interest Notes due 2047 | USG19865AE75 | 17/Apr/2007 | Listed | 13/Mar/2047 |
| CBB INTERNATIONAL SUKUK COMPANY 6 W.L.L. | USD 850,000,000 Trust Certificates due 20 March 2025 REG S | XS1675855073 | 20/Sep/2017 | Listed | 20/Mar/2025 |
| CBB INTERNATIONAL SUKUK COMPANY 7 W.L.L. | USD 1,000,000,000 Trust Certificates due 2025 | XS1802362951 | 05/Apr/2018 | Listed | 05/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CBB INTERNATIONAL SUKUK PROGRAMME COMPANY W.L.L. | Series 1 - Issue of U.S. $1,000,000,000 Trust Certificates due 2027 (144A ) | US12482TAA60 | 30/Sep/2019 | Listed | 30/Mar/2027 |
| CBB INTERNATIONAL SUKUK PROGRAMME COMPANY W.L.L. | Series 1 - Issue of U.S. $1,000,000,000 Trust Certificates due 2027 (Reg S) | XS2058943734 | 30/Sep/2019 | Listed | 30/Mar/2027 |
| CBB INTERNATIONAL SUKUK PROGRAMME COMPANY W.L.L. | Series 3 - Issue of U.S. $1,000,000,000 Trust Certificates due 2027 | XS2226917701 | 16/Sep/2020 | Listed | 16/Sep/2027 |
| CBOM FINANCE PUBLIC LIMITED COMPANY | EUR600,000,000 3.100% Loan Participation Notes due 2026 | XS2281299763 | 21/Jan/2021 | Suspended | 21/Jan/2026 |
| CBOM FINANCE PUBLIC LIMITED COMPANY | RUB 5000000000 16.50% Loan Participation Notes due 26 May 2025 | XS1143363940 | 14/Jan/2015 | Suspended | 26/May/2025 |
| CBOM FINANCE PUBLIC LIMITED COMPANY | U.S.$541,000,000 4.700% Loan Participation Notes due 2025 | XS2099763075 | 29/Jan/2020 | Suspended | 29/Jan/2025 |
| CBOM FINANCE PUBLIC LIMITED COMPANY | USD 440,000,000 7.50% Loan Participation Notes due 2027 | XS1589106910 | 05/Apr/2017 | Suspended | 05/Oct/2027 |
| CBOM FINANCE PUBLIC LIMITED COMPANY | USD 540,000,000 8.875% Perpetual Callable Loan Participation Notes | XS1601094755 | 10/May/2017 | Suspended | |
| CBQ FINANCE LIMITED | Series 13 - Issue of USD 10,000,000 Floating Rate Notes due 20 February 2025 | XS2122517555 | 20/Feb/2020 | Listed | 20/Feb/2025 |
| CBQ FINANCE LIMITED | Series 16 - Issue of HKD 660,000,000 Fixed Rate Notes due 25 August 2025 | XS2222051075 | 25/Aug/2020 | Listed | 25/Aug/2025 |
| CBQ FINANCE LIMITED | Series 17 - Issue of U.S. $500,000,000 2.000 per cent. Notes due 2025 | XS2230306537 | 16/Sep/2020 | Listed | 15/Sep/2025 |
| CBQ FINANCE LIMITED | Series 26 - Issue of U.S. $700,000,000 2.000 per cent. Notes due May 2026 | XS2341197536 | 12/May/2021 | Listed | 12/May/2026 |
| CBQ FINANCE LIMITED | Series 29 - Issue of NZD 36,000,000 Floating Rate Notes due 25 August 2031 | XS2378498419 | 25/Aug/2021 | Listed | 25/Aug/2031 |
| CBQ FINANCE LIMITED | Series 31 - Issue of NZD 32,000,000 Floating Rate Notes due 23 September 2031 | XS2389403895 | 23/Sep/2021 | Listed | 23/Sep/2031 |
| CBQ FINANCE LIMITED | Series 32 - Issue of QAR 429.000.000 5.850 per cent. Notes | XS2600720481 | 22/Mar/2023 | Listed | 22/Mar/2026 |
| CBQ FINANCE LIMITED | Series 34 - Issue of U.S. $750,000,000 5.375 per cent. Notes due 2029 | XS2654057970 | 28/Mar/2024 | Listed | 28/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CDP RETI S.P.A | Issue of €500,000,000 5.875 per cent. Notes due 25 October 2027 | IT0005514390 | 25/Oct/2022 | Listed | 25/Oct/2027 |
| CELLNEX FINANCE COMPANY S.A.U. | Series 1 - Issue of EUR 500,000,000 0.750 per cent. Notes due November 2026 | XS2300292617 | 15/Feb/2021 | Listed | 15/Nov/2026 |
| CELLNEX FINANCE COMPANY S.A.U. | Series 2 - Issue of EUR 750,000,000 1.250 per cent. Notes due January 2029 | XS2300292963 | 15/Feb/2021 | Listed | 15/Jan/2029 |
| CELLNEX FINANCE COMPANY S.A.U. | Series 3 - Issue of EUR 1,250,000,000 2.000 per cent. Notes due February 2033 | XS2300293003 | 15/Feb/2021 | Listed | 15/Feb/2033 |
| CELLNEX FINANCE COMPANY S.A.U. | Series 5 - Issue of EUR 1,000,000,000 1.500 per cent. Notes due June 2028 | XS2348237871 | 08/Jun/2021 | Listed | 08/Jun/2028 |
| CELLNEX FINANCE COMPANY S.A.U. | Series 6 - Issue of EUR 1,000,000,000 1.000% Notes due September 2027 | XS2385393405 | 15/Sep/2021 | Listed | 15/Sep/2027 |
| CELLNEX FINANCE COMPANY S.A.U. | Series 7 - Issue of EUR 850,000,000 2.000% Notes due September 2032 | XS2385393587 | 15/Sep/2021 | Listed | 15/Sep/2032 |
| CELLNEX FINANCE COMPANY S.A.U. | Series 8 - Issue of EUR 1,000,000,000 2.250% Notes due April 2026 | XS2465792294 | 12/Apr/2022 | Listed | 12/Apr/2026 |
| CELLNEX FINANCE COMPANY S.A.U. | Series 9 - Issue of EUR 750,000,000 3.625% Notes due January 2029 | XS2826616596 | 24/May/2024 | Listed | 24/Jan/2029 |
| CELLNEX TELECOM, S.A. | Series 10 - Issue of EUR 750,000,000 1.875 per cent. Notes due June 2029 | XS2193658619 | 26/Jun/2020 | Listed | 26/Jun/2029 |
| CELLNEX TELECOM, S.A. | Series 12 - Issue of EUR 1,000,000,000 1.75 per cent. Notes due October 2030 | XS2247549731 | 23/Oct/2020 | Listed | 23/Oct/2030 |
| CELLNEX TELECOM, S.A. | Series 3 - Issue of EUR 65,000,000 3.875 per cent. due 20 December 2032 | XS1538787497 | 16/Dec/2016 | Listed | 20/Dec/2032 |
| CELLNEX TELECOM, S.A. | Series 4 - Issue of EUR 165,000,000 2.875 per cent. Notes due April 2025 | XS2193654386 | 26/Jun/2020 | Listed | 18/Apr/2025 |
| CELLNEX TELECOM, S.A. | Series 4 - Issue of EUR 335,000,000 2.875 per cent. due 18th April 2025 | XS1551726810 | 18/Jan/2017 | Listed | 18/Apr/2025 |
| CELLNEX TELECOM, S.A. | Series 5 - Issue of EUR 80,000,000 Floating Rate Notes due 07 April 2026 | XS1592492125 | 07/Apr/2017 | Listed | 07/Apr/2026 |
| CELLNEX TELECOM, S.A. | Series 6 - Issue of EUR 60,000,000 Floating Rate Notes due 03 August 2027 | XS1657934714 | 03/Aug/2017 | Listed | 03/Aug/2027 |
| CELLNEX TELECOM, S.A. | Series 7 - Issue of EUR 60,500,000 1.90 per cent. Notes due July 2029 | XS2034980479 | 31/Jul/2019 | Listed | 31/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CELLNEX TELECOM, S.A. | Series 8 - Issue of EUR 450,000,000 1.00 per cent. Notes due 20 April 2027 | XS2102934697 | 20/Jan/2020 | Listed | 20/Apr/2027 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 15 - Issue of EUR 10,000,000 Fixed Rate Notes due 15 March 2026 | XS1910254314 | 15/Nov/2018 | Listed | 15/Mar/2026 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 16 - Issue of EUR 10,000,000 Fixed Rate Notes due 15 April 2025 | XS1986372461 | 18/Apr/2019 | Listed | 15/Apr/2025 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 19 - Issue of EUR 15,000,000 Fixed Rate Notes due 14 September 2026 | XS2051925142 | 13/Sep/2019 | Listed | 14/Sep/2026 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 20 - Issue of EUR 15,000,000 Fixed Rate Notes due 1 October 2026 | XS2057988896 | 01/Oct/2019 | Listed | 01/Oct/2026 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 24 - Issue of EUR 23,000,000 1.652 per cent. Notes due 14 May 2035 | XS2174790373 | 14/May/2020 | Listed | 14/May/2035 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 27 - Issue of EUR 10,000,000 1.500 per cent. Notes due 12 June 2035 | XS2188664507 | 12/Jun/2020 | Listed | 12/Jun/2035 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 29 - Issue of EUR 35,000,000 1.135 per cent. Notes due 24 June 2030 | XS2193762783 | 24/Jun/2020 | Listed | 24/Jun/2030 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 31 - EUR 10,000,000 Fixed Rate Notes due 23 July 2025 | XS2208303656 | 23/Jul/2020 | Listed | 23/Jul/2025 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 32 - Issue of EUR 13,000,000 0.87 per cent. Notes due 28 July 2031 | XS2209060784 | 28/Jul/2020 | Listed | 28/Jul/2031 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 33 - Issue of EUR 70,000,000 0.975 per cent. Notes due 18 August 2034 | XS2215896700 | 20/Aug/2020 | Listed | 18/Aug/2034 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 35 - Issue of EUR 10,000,000 0.84 per cent. Notes due 22 October 2035 | XS2245806224 | 22/Oct/2020 | Listed | 22/Oct/2035 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 36 - Issue of EUR 45,500,000 0.125 per cent. Senior Preferred Notes due 22 December 2025 | XS2276751794 | 22/Dec/2020 | Listed | 22/Dec/2025 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 37 - Issue of EUR20,000,000 0.86 per cent. Notes due 18 January 2036 | XS2287870278 | 18/Jan/2021 | Listed | 18/Jan/2036 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 40 - Issue of EUR 10,000,000 0.21 per cent. Notes due 5 March 2026 | XS2309470826 | 05/Mar/2021 | Listed | 05/Mar/2026 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 42 - Issue of EUR 50,000,000 0.15 per cent. Notes due 23 December 2024 | XS2424942451 | 23/Dec/2021 | Listed | 23/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 43 - Issue of EUR 30,000,000 Floating Rate Notes due January 2025 | XS2434700055 | 20/Jan/2022 | Listed | 20/Jan/2025 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 45 - EUR 10,000,000 4.60 per cent. Notes due 27 December 2032 | XS2570761051 | 28/Dec/2022 | Listed | 27/Dec/2032 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 46 - Issue of EUR 15,000,000 Fixed Rate Notes due 24 February 2026 | XS2588973078 | 24/Feb/2023 | Listed | 24/Feb/2026 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 47 - Issue of EUR 20,000,000 Fixed Rate Notes due 21 February 2033 | XS2589697403 | 21/Feb/2023 | Listed | 21/Feb/2033 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 48 - EUR 5,000,000 Senior Preferred Fixed Rate Notes due 12 May 2025 | XS2623205536 | 12/May/2023 | Listed | 12/May/2025 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 49 - Issue of EUR 12,000,000 Senior Preferred Fixed Rate Notes Due 21 June 2025 | XS2639039945 | 21/Jun/2023 | Listed | 21/Jun/2025 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 50 - Issue of EUR 13,000,000 5.01 per cent. Notes due 18 July 2035 | XS2652072781 | 18/Jul/2023 | Listed | 18/Jul/2035 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 51 - Issue of EUR 50,000,000 Restricted Senior Preferred Notes due July 2028 | XS2652072351 | 19/Jul/2023 | Listed | 19/Jul/2028 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 52 - EUR 80,000,000 Floating Rate Notes due 18 September 2026 | XS2682329078 | 18/Sep/2023 | Listed | 18/Sep/2026 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 53 - Issue of EUR 60,000,000 Floating Rate Notes due 20 September 2027 | XS2682424143 | 20/Sep/2023 | Listed | 20/Sep/2027 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 54 - Issue of EUR 60,000,000 Floating Rate Notes due 20 September 2028 | XS2682424499 | 20/Sep/2023 | Listed | 20/Sep/2028 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 55 - EUR 10,000,000 Fixed Rate Notes due 8 December 2026 | XS2731298126 | 08/Dec/2023 | Listed | 08/Dec/2026 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 56 - Issue of EUR 10,000,000 Fixed Rate Notes due 5 January 2027 | XS2739154198 | 28/Dec/2023 | Listed | 05/Jan/2027 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 58 - Issue of EUR 300,000,000 Floating Rate Notes due 12 February 2026 | XS2764456344 | 12/Feb/2024 | Listed | 12/Feb/2026 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 59 - EUR 20,000,000 Floating Rate Notes due May 2028 | XS2812488984 | 02/May/2024 | Listed | 02/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 60 - Issue of EUR 15,000,000 Restricted Senior Preferred Floating Rate Notes due October 2026 | XS2911781461 | 02/Oct/2024 | Listed | 02/Oct/2026 |
| CENTRAL BANK OF SAVINGS BANKS FINLAND PLC | Series 61 - EUR 13,400,000 3.945 per cent. Notes due 4 November 2039 | XS2931263052 | 04/Nov/2024 | Listed | 04/Nov/2039 |
| CEPSA FINANCE, S.A.U. | Series 1 - Issue of EUR 500,000,000 1.000% Notes due 16 February 2025 | XS1996435688 | 16/May/2019 | Listed | 16/Feb/2025 |
| CEPSA FINANCE, S.A.U. | Series 2 - Issue of EUR 400,100,000 0.750% Notes due 12 February 2028 | XS2117485677 | 12/Feb/2020 | Listed | 12/Feb/2028 |
| CEPSA FINANCE, S.A.U. | Series 3 - Issue of EUR 500,000,000 2.250% Notes due 13 February 2026 | XS2202744384 | 13/Jul/2020 | Listed | 13/Feb/2026 |
| CEPSA FINANCE, S.A.U. | Series 4 - Issue of EUR 750,000,000 4.125 per cent. Notes due 11 April 2031 | XS2800064912 | 11/Apr/2024 | Listed | 11/Apr/2031 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | EUR 528000000 Tranche A8 Secured Variable Rate Notes due 2050 | XS1620780202 | 06/Jun/2017 | Listed | 30/Jun/2050 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | EUR 83000000 Tranche A9 Secured Fixed Rate Notes due 2050 | XS1620780897 | 06/Jun/2017 | Listed | 30/Jun/2050 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | Floating Rate Liquidity Notes Due 2050 | XS0316008399 | 20/Aug/2007 | Listed | 30/Dec/2050 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | Floating Rate Liquidity Notes due 2050. | XS0316009017 | 20/Aug/2007 | Listed | 30/Dec/2050 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | GBP 336500000 Tranche A6 Secured Fixed Rate Notes due 2050 | XS1620778727 | 06/Jun/2017 | Listed | 30/Jun/2050 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | GBP 350000000 Tranche A5 Secured Variable Rate Notes due 2050 | XS1620778131 | 06/Jun/2017 | Listed | 30/Jun/2050 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | Tranche A1 Secured Fixed Rate Notes Due 2046 | XS0314427534 | 20/Aug/2007 | Listed | 30/Jun/2046 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | Tranche A2 Secured Fixed Rate Notes Due 2041 | XS0314428185 | 20/Aug/2007 | Listed | 30/Jun/2041 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | Tranche A3 Secured Floating Rate Notes Due 2050 | XS0314428771 | 20/Aug/2007 | Listed | 30/Jun/2050 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | Tranche A4 Secured Floating Rate Notes Due 2050 | XS0314429829 | 20/Aug/2007 | Listed | 30/Jun/2050 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | Tranche G1 Secured Index Linked Notes Due 2024 | XS0314406371 | 20/Aug/2007 | Listed | 30/Jun/2042 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | Tranche G2 Secured Index Linked Notes Due 2042 | XS0314408153 | 20/Aug/2007 | Listed | 30/Jun/2042 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | Tranche G3 Secured Index Linked Notes Due 2042 | XS0314418038 | 20/Aug/2007 | Listed | 30/Jun/2042 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CHANNEL LINK ENTERPRISES FINANCE PLC | Tranche G4 Secured Index Linked Notes Due 2041 | XS0314423111 | 20/Aug/2007 | Listed | 30/Jun/2041 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | Tranche G5 Secured Index Linked Notes Due 2041 | XS0316010023 | 20/Aug/2007 | Listed | 30/Jun/2041 |
| CHANNEL LINK ENTERPRISES FINANCE PLC | Tranche G6 Secured Index Linked Notes Due 2041 | XS0316010536 | 20/Aug/2007 | Listed | 30/Jun/2041 |
| CHARLES FORT CDO I, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2047 | USG08964AA98 | 13/Apr/2007 | Listed | 09/Jul/2047 |
| CHARLES FORT CDO I, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2047 | USG08964AB71 | 13/Apr/2007 | Listed | 09/Jul/2047 |
| CHARLES FORT CDO I, LTD. | Class B Third Priority Senior Secured Floating Rate Notes due 2047 | USG08964AC54 | 13/Apr/2007 | Listed | 09/Jul/2047 |
| CHARLES FORT CDO I, LTD. | Class C Fourth Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2047 | USG08964AD38 | 13/Apr/2007 | Listed | 09/Jul/2047 |
| CHARLES FORT CDO I, LTD. | Class D-1 Fifth Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2047 | USG08964AE11 | 13/Apr/2007 | Listed | 09/Jul/2047 |
| CHARLES FORT CDO I, LTD. | Class D-2 Sixth Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2047 | USG08964AF85 | 13/Apr/2007 | Listed | 09/Jul/2047 |
| CHARLES FORT CDO I, LTD. | Class E Seventh Priority Mezzanine Secured Floating Rate Deferrable Interest Notes due 2047 | USG08964AG68 | 13/Apr/2007 | Listed | 09/Jul/2047 |
| CHARLES FORT CDO I, LTD. | Subordinated Notes due 2047 | USG08963AA16 | 13/Apr/2007 | Listed | 09/Jul/2047 |
| CHARLES RIVER CDO I LIMITED | Class A-1A Floating Rate Notes due December 9, 2037 | USG20525AA20 | 03/Jan/2003 | Listed | 09/Dec/2037 |
| CHARLES RIVER CDO I LIMITED | Class A-1B Principal Only Notes due December 9, 2037 | USG20525AB03 | 03/Jan/2003 | Listed | 09/Dec/2037 |
| CHARLES RIVER CDO I LIMITED | Class A-2F Fixed Rate Notes due December 9, 2037 | USG20525AC85 | 03/Jan/2003 | Listed | 09/Dec/2037 |
| CHARLES RIVER CDO I LIMITED | Class A-2V Floating Rate Notes due December 9, 2037 | USG20525AD68 | 03/Jan/2003 | Listed | 09/Dec/2037 |
| CHARLES RIVER CDO I LIMITED | Class B-F Fixed Rate Notes due December 9, 2037 | USG20525AE42 | 03/Jan/2003 | Listed | 09/Dec/2037 |
| CHARLES RIVER CDO I LIMITED | Class B-V Floating Rate Notes due December 9, 2037 | USG20525AF17 | 03/Jan/2003 | Listed | 09/Dec/2037 |
| CHARLES RIVER CDO I LIMITED | Class C Fixed Rate Notes due December 9, 2037 | USG20523AA71 | 03/Jan/2003 | Listed | 09/Dec/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CHASE EDUCATION LOAN TRUST 2007-A | Class A-4 Notes | US16151UAD81 | 20/Jul/2007 | Listed | 28/Jun/2039 |
| CHASE EDUCATION LOAN TRUST 2007-A | Class B Notes | US16151UAG13 | 20/Jul/2007 | Listed | 28/Jun/2040 |
| CHESHIRE 2020-1 PLC | £10,561,000 Class B Mortgage Backed Floating Rate Notes due 2045 | XS2214327970 | 13/Aug/2020 | Listed | 20/Aug/2045 |
| CHESHIRE 2020-1 PLC | £190,112,000 Class A Mortgage Backed Floating Rate Notes due 2045 | XS2214327624 | 13/Aug/2020 | Listed | 20/Aug/2045 |
| CHESHIRE 2020-1 PLC | £5,867,000 Class Z Mortgage Backed Floating Rate Notes due 2045 | XS2214329083 | 13/Aug/2020 | Listed | 20/Aug/2045 |
| CHESHIRE 2020-1 PLC | £5,868,000 Class C Mortgage Backed Floating Rate Notes due 2045 | XS2214328275 | 13/Aug/2020 | Listed | 20/Aug/2045 |
| CHESHIRE 2020-1 PLC | £5,868,000 Class D Mortgage Backed Floating Rate Notes due 2045 | XS2214328432 | 13/Aug/2020 | Listed | 20/Aug/2045 |
| CHESHIRE 2020-1 PLC | £8,214,000 Class E Mortgage Backed Floating Rate Notes due 2045 | XS2214328788 | 13/Aug/2020 | Listed | 20/Aug/2045 |
| CHESHIRE 2020-1 PLC | £8,215,000 Class F Mortgage backed notes due 2045 | XS2214328861 | 13/Aug/2020 | Listed | 20/Aug/2045 |
| CHESHIRE 2021-1 PLC | £11,054,000 Class C Mortgage Backed Floating Rate Notes due December 2049 | XS2386504026 | 16/Sep/2021 | Listed | 20/Dec/2049 |
| CHESHIRE 2021-1 PLC | £13,064,000 Class B Mortgage Backed Floating Rate Notes due December 2049 | XS2386503994 | 16/Sep/2021 | Listed | 20/Dec/2049 |
| CHESHIRE 2021-1 PLC | £156,776,000 Class A Mortgage Backed Floating Rate Notes due December 2049 | XS2386503721 | 16/Sep/2021 | Listed | 20/Dec/2049 |
| CHESHIRE 2021-1 PLC | £3,014,000 Class F Mortgage Backed Floating Rate Notes due December 2049 | XS2386504455 | 16/Sep/2021 | Listed | 20/Dec/2049 |
| CHESHIRE 2021-1 PLC | £5,024,000 Class E Mortgage Backed Floating Rate Notes due December 2049 | XS2386504372 | 16/Sep/2021 | Listed | 20/Dec/2049 |
| CHESHIRE 2021-1 PLC | £6,029,000 Class D Mortgage Backed Floating Rate Notes due December 2049 | XS2386504299 | 16/Sep/2021 | Listed | 20/Dec/2049 |
| CHESHIRE 2021-1 PLC | £6,035,000 Class Z Mortgage Back Notes due December 2049 | XS2386504539 | 16/Sep/2021 | Listed | 20/Dec/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CHESTER A PLC | £1,482,787,000 Class A Mortgage Backed Floating Rate Notes due 2046 | XS1969745634 | 24/Apr/2019 | Listed | 17/Mar/2046 |
| CHESTER A PLC | £130,244,000 Class C Mortgage Backed Floating Rate Notes due 2046 | XS1969774659 | 24/Apr/2019 | Listed | 17/Mar/2046 |
| CHESTER A PLC | £130,245,000 Class Z Mortgage Backed Floating Rate Notes due 2046 | XS1969775466 | 24/Apr/2019 | Listed | 17/Mar/2046 |
| CHESTER A PLC | £140,263,000 Class B Mortgage Backed Floating Rate Notes due 2046 | XS1969748497 | 24/Apr/2019 | Listed | 17/Mar/2046 |
| CHESTER A PLC | £40,075,000 Class E Mortgage Backed Floating Rate Notes due 2046 | XS1969774907 | 24/Apr/2019 | Listed | 17/Mar/2046 |
| CHESTER A PLC | £80,150,000 Class D Mortgage Backed Floating Rate Notes due 2046 | XS1969774816 | 24/Apr/2019 | Listed | 17/Mar/2046 |
| CIE AUTOMOTIVE, S.A. | Series ECP309 - Issue of EUR 14,600,000 Notes | XS2833337798 | 29/May/2024 | Listed | 28/Nov/2024 |
| CIE AUTOMOTIVE, S.A. | Series ECP311 - Issue of EUR 12,400,000 Notes | XS2842989340 | 12/Jun/2024 | Listed | 19/Dec/2024 |
| CIE AUTOMOTIVE, S.A. | Series ECP313 - Issue of EUR 26,800,000 Notes | XS2852024343 | 25/Jun/2024 | Listed | 28/Nov/2024 |
| CIE AUTOMOTIVE, S.A. | Series ECP315 - Issue of EUR 17,000,000 Notes | XS2862935223 | 15/Jul/2024 | Listed | 15/Jan/2025 |
| CIE AUTOMOTIVE, S.A. | Series ECP316 - Issue of EUR 19,500,000 Notes | XS2862935652 | 15/Jul/2024 | Listed | 13/Mar/2025 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Seires 2018-3 - EUR 5,000,000 Fixed to FRSecured Limited Recourse Notes due 2028 | XS1765876872 | 16/Feb/2018 | Listed | 18/May/2028 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 1 - EUR 12,000,000 Accreting Fixed Rate Secured Limited Recourse Notes due 2041 | XS0715939913 | 14/Dec/2011 | Listed | 30/Jul/2041 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2016-1 - EUR 2,500,000 Fixed to Floating Rate Secured Limited Recourse Notes due 2030 | XS1430594561 | 29/Jun/2016 | Listed | 30/Nov/2030 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2016-2 - EUR 19,000,000 Variable Coupon and Amortising Secured Limited Recourse Notes due 2056 | XS1533864804 | 22/Dec/2016 | Listed | 30/Sep/2056 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2017-2 - EUR 10,000,000 Series 2017-2 Fixed Rate Secured Limited Recourse Notes due 2044 | XS1608165541 | 29/May/2017 | Listed | 31/Oct/2044 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2017-5 - EUR 10,000,000,000 Floating Rate Secured Limited Recourse Notes due 2041 | XS1686882538 | 11/Oct/2017 | Listed | 01/Aug/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2017-6 - EUR 5,000,000 Floating Rate Secured Limited Recourse Notes due 2041 | XS1686882611 | 11/Oct/2017 | Listed | 01/Aug/2041 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2017-7 - Floating Rate Secured Limited Recourse Notes due 2032 | XS1721362736 | 14/Dec/2017 | Listed | 20/Sep/2032 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2017-8 - EUR 10,000,000 Floating Rate Secured Limited Recourse Notes due 2032 | XS1739588116 | 22/Dec/2017 | Listed | 20/Sep/2032 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2018 - 5 - EUR 8,000,000 Floating Rate Secured Limited Recourse Notes due 2040 | XS1797139000 | 29/Mar/2018 | Listed | 05/Sep/2040 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2018-6 - EUR 15,000,000 Floating Rate Secured Limited Recourse Notes due 2045 | XS1839119960 | 29/Jun/2018 | Listed | 17/Feb/2045 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2018-7 - EUR 50,000,000 Fixed to Floating Rate Secured Limited Recourse Notes due 2033 | XS1897635659 | 14/Nov/2018 | Listed | 30/Nov/2033 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2019-10 - EUR 26,200,000 Variable Coupon and Amortising Secured Limited Recourse Notes due 2032 | XS2010170848 | 28/Jun/2019 | Listed | 22/Sep/2032 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2019-11 - Series 2019-11 EUR 17,090,000 Variable Coupon and Amortising Secured Limited Recourse Notes due 2034 | XS2010170921 | 28/Jun/2019 | Listed | 30/Mar/2034 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2019-13 - Issue of EUR 13,400,000 Zero Coupon Secured Limited Recourse Notes due 2033 | XS2096623884 | 28/Jan/2020 | Listed | 03/Dec/2033 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | Series 2019-4 - EUR 28,000,000 Variable Coupon and Amortising Secured Limited Recourse Notes due 2064 | XS1955165615 | 05/Mar/2019 | Listed | 17/Mar/2064 |
| CIMARRON CDO, LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2040 | USG2143XAA21 | 13/Apr/2005 | Listed | 05/Mar/2040 |
| CIMARRON CDO, LTD | Class A-3 Third Priority Senior Secured Floating Rate Notes Due 2040 | USG2143XAB04 | 13/Apr/2005 | Listed | 05/Mar/2040 |
| CIMARRON CDO, LTD | Class B Senior Secured Deferrable Fixed Rate Notes due 2040 | USG2143XAC86 | 13/Apr/2005 | Listed | 05/Mar/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIMARRON CDO, LTD | Class C Junior Secured Deferrable Fixed Rate Notes due 2040 | USG2143VAA64 | 13/Apr/2005 | Listed | 05/Mar/2040 |
| CIRCLE ANGLIA SOCIAL HOUSING PLC | Series 1 - Series 1 7.25 per cent Fixed Rate Secured Notes due 2038 | XS0398990944 | 12/Nov/2008 | Listed | 12/Nov/2038 |
| CIRCLE ANGLIA SOCIAL HOUSING PLC | Series 2 - £250,000,000 5.20 PER CENT. FIXED RATE SECURED NOTES DUE 2044 | XS0752752005 | 02/Mar/2012 | Listed | 02/Mar/2044 |
| CITADEL 2024-1 PLC | £12,980,000 Class X Floating Rate Notes due April 2060 | XS2913063496 | 11/Nov/2024 | Listed | 27/Apr/2060 |
| CITADEL 2024-1 PLC | £13,000,000 Class E Mortgage Backed Floating Rate Notes due April 2060 | XS2913062175 | 11/Nov/2024 | Listed | 27/Apr/2060 |
| CITADEL 2024-1 PLC | £14,420,000 Class B Mortgage Backed Floating Rate Notes due April 2060 | XS2913061797 | 11/Nov/2024 | Listed | 27/Apr/2060 |
| CITADEL 2024-1 PLC | £14,420,000 Class C Mortgage Backed Floating Rate Notes due April 2060 | XS2913061870 | 11/Nov/2024 | Listed | 27/Apr/2060 |
| CITADEL 2024-1 PLC | £14,420,000 Class D Mortgage Backed Floating Rate Notes due April 2060 | XS2913062092 | 11/Nov/2024 | Listed | 27/Apr/2060 |
| CITADEL 2024-1 PLC | £202,000,000 Class A Mortgage Backed Floating Rate Notes due April 2060 | XS2913060989 | 11/Nov/2024 | Listed | 27/Apr/2060 |
| CITIBANK CREDIT CARD ISSUANCE TRUST | 6.15per cent Class 2007-A3 Notes of June 2037 | US17305EDT91 | 03/Jul/2007 | Listed | 15/Jun/2037 |
| CITIBANK CREDIT CARD ISSUANCE TRUST | Floating Rate Class 2007-A4 Notes of June 2037 | US17305EDU64 | 03/Jul/2007 | Listed | 15/Jun/2037 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | 54046 - Issue of USD 2,526,000 CITI 5.00% FIXED RATE NOTES 12/2024 (C) due 2024 | DE000KG6NKV4 | 16/Dec/2022 | Listed | 16/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL1894 - Issue of EUR 9,484,000 Citigroup Global Markets Funding Luxembourg S.C.A. (LU) Europe Autocallable 2027 II Notes linked to the STOXX Europe Select 50 (Price) EUR Index due 29 October 2027 | XS1637176113 | 31/Oct/2017 | Listed | 29/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2518 - Issue of GBP 1,370,000 Worst of Coupon Barrier Autocall Notes due 16 March 2028 linked to a basket of Security Indices | XS1716266504 | 16/Mar/2018 | Listed | 16/Mar/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL3215 - Issue of up to GBP 885,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 16 June 2025 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1795301479 | 15/Jun/2018 | Listed | 16/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL33140 - 3000Units of Eur1000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the Depositary Receipts of NIO Inc, PalantirTechnologiesInc PlugPowerInc VartaAG | XS1575026205 | 06/Jul/2021 | Listed | 14/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL54648 - Issue of PLN 45,350,000 Certificates with Autocall Feature linked to the Worst Performing of Jeronimo Martins SGPS S.A., Nestle S.A. and Tesco PLC, due February 2026 | XS2550407741 | 07/Feb/2023 | Listed | 15/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL55924 - Issue of 2,500 Relax Express Certificates Based Upon Shares of PORSCHE AUTOMOBIL HOLDING SE due 2029 | XS2544214567 | 24/Mar/2023 | Listed | 26/Mar/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL56042 - Issue of 314 Airbag Memory Express Notes Based Upon Shares of Linde PLC (EUR–quanto) due 2026 Series CGMFL56042 | XS2544213247 | 10/Mar/2023 | Listed | 10/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL56205 - Issue of EUR 2,472,000 CITI 2.40% Fixed Rate Notes 04/2025 due 2025 | DE000KG6NLG3 | 05/Apr/2023 | Listed | 05/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL57983 - Issue of EUR 3,963,000 CITI 2.50% Fixed Rate Notes 05/2025 due 2025 | DE000KH5DAP9 | 24/May/2023 | Listed | 24/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL67614 - Issue of 319 Citigroup Express Certificates with Memory and Airbag based on Rio Tinto PLC in Quanto EUR 2023 – 2029 due 2029 | XS2623591661 | 07/Dec/2023 | Listed | 07/Dec/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL71286 - Issue of EUR 3,239,000 Snowballing Autocall Notes linked to the Solactive FORTUM EOD GR Decrement 0.91 Index, due March 2031 | XS2742577179 | 25/Mar/2024 | Listed | 25/Mar/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL85202 - Issue of CZK 32,730,000 Call Notes linked to the Prague Stock Exchange Index, due October 2029 | XS2873371913 | 07/Oct/2024 | Listed | 09/Oct/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11311 - Issue of up to EUR 47,124,000 Worst of Coupon Barrier Autocall Notes due April 2030 linked to a basket of Security Indices | XS2107546876 | 26/Mar/2020 | Listed | 02/Apr/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL16246 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Fiat Chrysler Automobiles N.V., Ford Motor Company and Tesla Inc. | XS1575025066 | 15/Jul/2020 | Listed | 22/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22487 - Issue of EUR18,967,000 Snowballing Autocall Notes due March 2031 linked to the MSCI World EUR Index | XS2277054008 | 26/Feb/2021 | Listed | 05/Mar/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6440 - Issue of GBP 539,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 24 May 2029 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. Series CGMFL6440 | XS1956924838 | 24/May/2019 | Listed | 24/May/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64727 - Issue of 64,519,500 Snowballing Autocall Certificates linked to the EURO STOXX 50® Index, due October 2028 | XS2623593790 | 10/Oct/2023 | Listed | 10/Oct/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL73074 - Issue of 2,680 Autocall Certificates linked to the Nikkei 225 Index due April 2027 | XS2690037663 | 08/Apr/2024 | Listed | 09/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10120 - Issue of GBP 1,100,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due January 2027 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2067166145 | 22/Jan/2020 | Listed | 22/Jan/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10246 - Issue of EUR 8,406,000 Coupon Barrier Autocall Notes due November 2024 linked to Atos SE | XS2067149729 | 19/Nov/2019 | Listed | 18/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10247 - Issue of EUR 7,356,000 Coupon Barrier Autocall Notes due December 2024 linked to Atos SE | XS2067152780 | 22/Nov/2019 | Listed | 09/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10364 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon Saipem S.p.A. | XS1273326816 | 03/Dec/2019 | Listed | 10/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10387 - Issue of USD 3,001,000 Certificates due December 2024 linked to Gold | XS1273319365 | 05/Dec/2019 | Listed | 11/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10491 - Issue of EUR10,000,000 Volatility Bond Notes due December 2031 linked to the 10 year EUR CMS rate | XS2079059924 | 11/Dec/2019 | Listed | 11/Dec/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10498 - Issue of 5,000 Units of Euro 1,000 Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Amazon.com Inc., Fiat Chrysler Automobiles N.V., Netflix Inc., NVIDIA Corp and Tesla Inc.. | XS1273325925 | 11/Dec/2019 | Listed | 18/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10547 - Issue of up to EUR 59,994,000 Coupon Barrier Autocall Notes due February 2030 linked to the STOXX® Global Select Dividend 100 Index EUR | XS2079055187 | 14/Feb/2020 | Listed | 22/Feb/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10559 - 842 Memory Auto-Call Notes Based Upon Shares of ALLIANZ SE | XS1273324449 | 17/Jan/2020 | Listed | 17/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10560 - Issue of EUR 346,000 Memory Auto-Call Notes Based Upon Shares of DEUTSCHE POST AG | XS1273323474 | 17/Jan/2020 | Listed | 17/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10561 - Issue of up to 5,000 Memory Auto Call Notes Based Upon Shares of SIEMENS AG | XS1273320611 | 17/Jan/2020 | Listed | 17/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10563 - 963 Citigroup Relax Express Certificates Pfizer Inc. | XS1273327897 | 17/Jan/2020 | Listed | 20/Jan/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10624 - Issue of 536 Memory Auto-Call Notes Based Upon Shares of DAIMLER AG - REG | XS1273320702 | 17/Jan/2020 | Listed | 20/Jan/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10682 - Issue of EUR 30,000,000 Snowballing Autocall Notes linked to the ordinary shares of Orange SA, due December 2029 | XS2087676156 | 07/Jan/2020 | Listed | 20/Dec/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10750 - Issue of EUR 4,343,000 Snowballing Autocall Notes linked to Sanofi due December 2024 | XS2087675349 | 02/Jan/2020 | Listed | 20/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10827 - Issue of 10,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Notes Based Upon the Worst Performing of Assicurazioni Generali S.p.A., Enel S.p.A., Eni S.p.A. and Intesa Sanpaolo S.p.A. | XS1273322070 | 10/Jan/2020 | Listed | 17/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10860 - Issueof 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Notes Based Upon the Worst Performing of Azimut Holding SpA.,Banco BPM SpA.,Fiat Chrysler Automobiles N.V.Leonardo SpA.and Prysmian SpA | XS1273326493 | 14/Jan/2020 | Listed | 21/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10861 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Notes Based Upon the Worst Performing of Amazon.com Inc., Daimler AG., Intesa Sanpaolo S.p.A., Leonardo S.p.A., and Nokia OYJ | XS1273324019 | 14/Jan/2020 | Listed | 21/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10876 - Issue of USD 3,000,000 Certificates due January 2025 linked to Gold | XS1273323805 | 21/Jan/2020 | Listed | 28/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL1103 - Issue of up to EUR4,622,000 Callable Notes due 17 May 2027 linked to the STOXX Global Select Dividend 100 Index | XS1389235844 | 17/May/2017 | Listed | 17/May/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11060 - Issue of GBP 1,250,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due March 2027 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2098060291 | 16/Mar/2020 | Listed | 16/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11225 - Issue of GBP 735,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due March 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2107549896 | 26/Mar/2020 | Listed | 20/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11314 - Issue of 500 Best Express Certificates Based Upon the SWISS RE AG due 2030 | XS1273323391 | 06/Feb/2020 | Listed | 06/Feb/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11456 - Issue of 2,628 Memory Auto-Call Notes Based Upon Shares of ALLIANZ SE due 2025 Series CGMFL11456 | XS1273322740 | 28/Feb/2020 | Listed | 28/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11457 - Issue of 2,049 Memory Auto-Call Notes Based Upon Shares of FRESENIUS SE & CO KGAA | XS1273324365 | 28/Feb/2020 | Listed | 28/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11458 - Issue of up to 5,000 Memory Auto-Call Notes Based Upon Shares of DEUTSCHE POST AG | XS1273324100 | 28/Feb/2020 | Listed | 28/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11459 - Issue of up to 5,000 Memory Auto-Call Notes Based Upon Shares of SIEMENS AG due 28 February 2025 | XS1273320967 | 28/Feb/2020 | Listed | 28/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11478 - Issue of USD 15,000,000 Principal Protected Certificates Based Upon Gold due 2025 | XS2107522182 | 04/Feb/2020 | Listed | 04/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11574 - Issue of EUR 3,545,000 Snowballing Autocall Notes linked to the ordinary shares of Credit Agricole SA, ING Groep N.V. and Societe Generale SA, due February 2025 | XS2112781450 | 06/Feb/2020 | Listed | 05/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11625 - Issue of up to EUR 1,087,000 Coupon Barrier Autocall Notes due April 2030 linked to the iSTOXX®Global Cities of Tomorrow Select 30 Price EUR and the EURO STOXX Europe Select Dividend 30 Index | XS2112770412 | 27/Mar/2020 | Listed | 03/Apr/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL12069 - 406,000 Citigroup Worst Of Snowballing Auto-Call Notes Based Upon BP PLC and Royal Dutch Shell PLC due 2026 | XS1273321429 | 20/Mar/2020 | Listed | 20/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL12227 - Issue of 509 Memory Auto-Call Notes Based Upon the STOXX® Europe 600 Oil & Gas Price EUR Index due 2026 CGMFL12227 | XS1575036006 | 03/Apr/2020 | Listed | 07/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL12277 - Issue of USD 5,990,000 Coupon Barrier Autocall Notes due May 2030 linked to the STOXX®Global Select Dividend 100 Index EUR | XS2121398585 | 30/Apr/2020 | Listed | 08/May/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL12301 - Issue of GBP 4,200,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due May 2027 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2121371541 | 01/May/2020 | Listed | 04/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL12368 - Issue of GBP 494,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due April 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2121383983 | 15/Apr/2020 | Listed | 18/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13549 - Issue of EUR 35,000,000 Callable Zero Coupon Notes due 26 March 2060 | XS2137907734 | 26/Mar/2020 | Listed | 26/Mar/2060 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13570 - Issue of EUR6,990,000 Citigroup Global Markets Funding Luxembourg S.C.A. (LU) Global Equities Bonus Note 2030 | XS2137896275 | 31/Jul/2020 | Listed | 31/Jul/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13571 - Issue of EUR 50,000,000 Notes linked to EURO STOXX® 50 Index, due April 2029 | XS2137902008 | 08/Apr/2020 | Listed | 05/Apr/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13580 - Issue of EUR2,000,000 Fixed Rate Callable Notes due 6 April 2035 | XS2137898305 | 06/Apr/2020 | Listed | 06/Apr/2035 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13669 - Issue of 5,000 Units of EUR1,000 Memory Coupon Barrier Autocall Notes Based Upon the Worst Performing of Assicurazioni Generali S.p.A., Enel S.p.A., Eni S.p.A., Prysmian S.p.A. and UniCredit S.p.A. | XS1575038556 | 14/Apr/2020 | Listed | 23/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13670 - Issue of EUR 1,770,000 Memory Coupon Barrier Autocall Notes due April 2028 linked to the EURO STOXX 50® Index | XS2147100486 | 16/Apr/2020 | Listed | 06/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13671 - Issue of 2,500 Units of USD 2,000 Call Notes Based Upon the EURO STOXX® Europe Select Dividend 30 Index S.p.A. due 23 April 2025 | XS1575031890 | 14/Apr/2020 | Listed | 23/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13710 - Issue of EUR 4,100,000 Zero Coupon Notes due July 2030 | XS2147107655 | 17/Jul/2020 | Listed | 10/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13731 - Issue of 2,500 Units of USD 2,000 Call Notes Based Upon PIMCO GIS Global Investment Grade Credit Fund due April 2025 | XS1575030736 | 22/Apr/2020 | Listed | 29/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL14026 - Issue of up to GBP 919,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due June 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. CGMFL14026 | XS2158731617 | 18/Jun/2020 | Listed | 12/Jun/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL14144 - Issue of EUR16,522,000 Coupon Barrier Autocall Notes due July 2030 linked to the MSCI | XS2158722624 | 26/Jun/2020 | Listed | 03/Jul/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL14179 - Issue of GBP 500,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due July 2025 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2158722202 | 06/Jul/2020 | Listed | 03/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL14716 - Issue of GBP 869,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due July 2026 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2165894168 | 21/Jul/2020 | Listed | 17/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL14873 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Fiat Chrysler Automobiles N.V., Intesa Sanpaolo S.p.A. and TOTAL SA | XS1575037582 | 04/Jun/2020 | Listed | 12/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL15792 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Colgate-Palmolive Company, Nestle S.A., Procter & Gamble Co/The and Unilever N.V. | XS1575027781 | 30/Jun/2020 | Listed | 08/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL16543 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of AXA S.A., Electricite De France S.A., Leonardo S.p.A., Nexi S.p.A. and TOTAL S.A. | XS1575024259 | 30/Jul/2020 | Listed | 08/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL16797 - Issue of GBP 1,100,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due October 2027 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2198452430 | 05/Oct/2020 | Listed | 05/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL16968 - Issue of 1,700 Memory Auto-Call Notes Based Upon Shares of BAYER AG | XS1575026387 | 08/Sep/2020 | Listed | 05/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL17165 - Issue of 3,294 Memory Auto-Call Notes Based Upon Shares of DEUTSCHE POST AG. | XS1575023954 | 11/Sep/2020 | Listed | 11/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL17894 - Issue of EUR 288,000 Best Express Certificates Based Upon the STOXX® GLOBAL ESG LEADERS SELECT 50 PRICE EUR Index | XS1575023442 | 07/Oct/2020 | Listed | 07/Oct/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL1790 - Issue of EUR 6,995,000 Citigroup Global Markets Funding Luxembourg S.C.A. (LU) Europe Autocallable 2027 Notes linked to the STOXX Europe Select 50 (Price) EUR Index due 29 September 2027 | XS1637194280 | 29/Sep/2017 | Listed | 29/Sep/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL17923 - Issue of 775,970 Express Certificates Based Upon the S&P 500® Index | XS1575024416 | 08/Sep/2020 | Listed | 15/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL18158 - Issue of EUR16,000,000 Coupon Barrier Autocall Notes due November 2030 linked to the STOXX® Global Select Dividend 100 Index EUR | XS2225848683 | 23/Nov/2020 | Listed | 20/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL18174 - 5,000Units of Eur1,000 Memory Coupon Barrier Autocall Certificates Based Upon the WorstPerforming of AssicurazioniGeneraliSpA FiatChryslerAutomobilesN V LeonardoSpA TelecomItaliaSpA/Milano UniCreditSpA | XS1575025496 | 17/Sep/2020 | Listed | 05/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL18175 - Issue of 5,000 Units of EUR 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Enel S.p.A., Eni S.p.A, Fiat Chrysler Automobiles N.V., Leonardo S.p.A. & UniCredit SPA | XS1575025140 | 17/Sep/2020 | Listed | 05/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL18867 - Issue of GBP 5,005,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due November 2027 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2225218663 | 27/Nov/2020 | Listed | 29/Nov/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19023 - 5,000Units of EUR1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Amazon.com Inc. Booking Holdings Inc. Netflix Inc. STMicroelectronics NV Ubisoft Entertainments SA | XS1575023368 | 06/Oct/2020 | Listed | 22/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19509 - Up to EUR 7,957,000 Step Up Fixed Rate Notes with Issuer Call Right | DE000CP1ZPA1 | 04/Nov/2020 | Listed | 04/Nov/2034 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19618 - Issue of 750 Relax Express Notes Based Upon Shares of E.ON SE | XS1575021313 | 16/Nov/2020 | Listed | 16/Nov/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19679 - EUR 1,289,000 Autocall Barrier Notes due December 2026 linked to EURO STOXX 50® Index | XS2236325135 | 25/Nov/2020 | Listed | 03/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19680 - Issue of 524 Best Express Notes Based Upon the STOXX® GLOBAL SELECT DIVIDEND 100 Index EUR | XS1575022717 | 30/Nov/2020 | Listed | 27/Nov/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19746 - 10,000Units ofEur1,000 Memory Coupon Barrier Autocall Certificates Based Uponthe Worst Performing of AdvancedMicroDevices Inc BeyondMeat Inc STMicroelectronics NV Tesla Inc ZoomVideoCommunicatio ns Inc | XS2240090899 | 22/Oct/2020 | Listed | 15/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19813 - Issue of EUR 986,000 Citigroup Global Markets Funding Luxembourg S.C.A. (LU) Cities of Tomorrow Coupon Note (90) 2030 | XS2236289406 | 30/Nov/2020 | Listed | 02/Dec/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19922 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Apple Inc., Facebook Inc., Netflix Inc., Nokia OYJ and STMicroelectronics N.V. | XS1575022550 | 30/Oct/2020 | Listed | 02/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-0759 - USD 9,000,000 5 Year Certificates linked to the Citi Equity Put Ratio US Series 15 Index, due February 2028 | LU2414210828 | 12/Apr/2023 | Listed | 10/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-8048 - Issue of AUD 300,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) | XS2709484484 | 28/Dec/2023 | Listed | 31/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL20372 - Issue of EUR 15,000,000 Reverse Convertible Notes due January 2026 linked to the MSCI World EUR Index | XS2243844326 | 15/Jan/2021 | Listed | 23/Jan/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL20711 - Issue of EUR 381,000 Buy on Dip Notes Based Upon the EURO STOXX 50 PRICE EUR Index due 2024 Series CGMFL20711 | DE000CP1ZPD5 | 11/Dec/2020 | Listed | 18/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL21142 - Issue of EUR 170,000 Autocall Barrier Notes due January 2027 linked to EURO STOXX 50® Index | XS2259157845 | 30/Dec/2020 | Listed | 08/Jan/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL21219 - Issue of GBP 1,000,000 Coupon Barrier Autocall Notes due February 2028 linked to the Worst Performing of Barclays PLC, Aviva PLC and Vodafone Group PLC | XS2259146566 | 09/Feb/2021 | Listed | 09/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL21461 - Issue of EUR 110,000 Buy on Dip Notes Based Upon the EURO STOXX Europe Select | DE000CP1ZPE3 | 29/Dec/2020 | Listed | 06/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL21834 - Issue of EUR 2,804,000 Step Up Fixed Rate Notes with Issuer Call Right | DE000CP1ZPG8 | 26/Jan/2021 | Listed | 26/Jan/2036 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL21903 - Issue of EUR 1,100,000 Buy on Dip Notes Based Upon the STOXX Global Select Dividend 100 Index EUR | DE000CP1ZPH6 | 11/Jan/2021 | Listed | 12/Jan/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22049 - Issue of USD 11,480,000 Coupon Barrier Autocall Notes due March 2031 linked to the MSCI World Net Index EUR | XS2270756351 | 22/Dec/2020 | Listed | 04/Mar/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22233 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Deutsche Post AG, FedEx Corporation, Poste Italiane S.p.A. & United Parcel Service Inc | XS1575020349 | 11/Jan/2021 | Listed | 21/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22664 - Issue of GBP 1,064,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due March 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A.. | XS2277034075 | 08/Mar/2021 | Listed | 06/Mar/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22665 - Issue of GBP 145,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due March 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2277033424 | 08/Mar/2021 | Listed | 06/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22667 - Issue of GBP 1,085,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due March 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2277044207 | 08/Mar/2021 | Listed | 06/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22668 - Issue of GBP 282,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due March 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2277035122 | 08/Mar/2021 | Listed | 06/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22671 - Issue of EUR 5,000,000 Fixed Rate Notes with Issuer Call Right. | DE000CP1ZPL8 | 19/Jan/2021 | Listed | 19/Jan/2032 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22672 - Issue of EUR 5,000,000 Fixed Rate Notes with Issuer Call Right | DE000CP1ZPK0 | 19/Jan/2021 | Listed | 19/Jan/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22683 - Issue of GBP 2,707,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due March 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2277030248 | 11/Mar/2021 | Listed | 09/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22684 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Fiat Chrysler Automobiles N.V., Ford Motor Company and Tesla, Inc. | XS1575020182 | 19/Jan/2021 | Listed | 27/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22994 - Issue of GBP 425,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due March 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. CGMFL22994 | XS2277017062 | 22/Mar/2021 | Listed | 20/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2309 - Issue of GBP2,000,000 Coupon Barrier Autocall Notes due 29 December 2027 linked to the FTSE® 100 Notes due December 2027 linked to the FTSE® 100 Index | XS1676902973 | 29/Dec/2017 | Listed | 29/Dec/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL23196 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Airbnb Inc., Carnival Corporation, Deutsche Lufthansa AG and Expedia Group Inc. | XS1575019846 | 21/Jan/2021 | Listed | 28/Jan/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL23413 - Issue of 6,100 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Repsol S.A., STMicroelectronics N.V., UniCredit S.p.A. and Volkswagen AG | XS1575018798 | 01/Feb/2021 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL23524 - Issue of USD 11,480,000 Coupon Barrier Autocall Notes due March 2031 linked to the MSCI World Net Index EUR | DE000CP1ZPM6 | 24/Feb/2021 | Listed | 24/Feb/2035 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL23625 - Issue of GBP 1,000,000 Coupon Barrier Autocall Notes due March 2028 linked to the Worst Performing of Barclays PLC, Aviva PLC and Vodafone Group PLC | XS2290432850 | 29/Mar/2021 | Listed | 29/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL23626 - Issue of EUR 1,320,000 Buy on Dip Notes Based Upon the EURO STOXX Europe Select Dividend 30 Index due 2025 Series CGMFL23626 | DE000CP1ZPN4 | 26/Feb/2021 | Listed | 05/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL23627 - Issue of EUR 1,000,000 CITI 0.25% Fixed Rate Notes 02/2031(C) | DE000CP1ZPP9 | 09/Feb/2021 | Listed | 09/Feb/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL23976 - Issue of EUR17,006,000 Citigroup Global Markets Funding Luxembourg S.C.A. (LU) Global Transformation Equities Note (90) 2031 | XS2270748507 | 31/Mar/2021 | Listed | 31/Mar/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL24549 - Issue of EUR 10,000,000 CITI 0.30% Fixed Rate Notes 02/2031 (C) | DE000CP1ZPQ7 | 12/Feb/2021 | Listed | 12/Feb/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL24650 - Issue of EUR14,981,000 Coupon Barrier Autocall Notes due April 2031 linked to the MSCI World ESG Leaders Price Return EUR Index | XS2293987504 | 29/Mar/2021 | Listed | 07/Apr/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL24868 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Cisco Systems Inc., Enel S.p.A., Exxon Mobil Corporation and Veolia Environnement S.A. | XS1575018871 | 18/Feb/2021 | Listed | 25/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL24901 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Eni S.p.A., Plug Power Inc. and SolarEdge Technologies Inc. | XS1575029993 | 22/Feb/2021 | Listed | 02/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL24949 - Issue of GBP 1,502,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due April 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2293953944 | 29/Apr/2021 | Listed | 24/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL25046 - Issue of EUR 975,000 CITI 0.52% Fixed Rate Notes 03/2033 (C) due 2033 | DE000CP1ZPR5 | 19/Mar/2021 | Listed | 19/Mar/2033 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL25048 - Issue of EUR 1,905,000 CITI 1.00% Fixed Rate Notes 03/2041 (C) | DE000CP1ZPS3 | 19/Mar/2021 | Listed | 19/Mar/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL25403 - Issue of EUR 308,000 Buy on Dip Notes Based Upon the EURO STOXX Europe Select Dividend 30 Index due 2025 | DE000CP1ZPT1 | 06/Apr/2021 | Listed | 02/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL25699 - Issue of EUR 79,000 Sell the High Notes Based Upon the EURO STOXX Europe Select Dividend 30 Index due 2025 | DE000CP1ZPU9 | 06/Apr/2021 | Listed | 02/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL25753 - Issue of 2,402 Memory Auto-Call Notes Based Upon Preferred Shares of VOLKSWAGEN AG due 2026 CGMFL25753 | XS1575034217 | 30/Mar/2021 | Listed | 08/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL25755 - Issue of 2,661 Memory Auto-Call Notes Based Upon Shares of BAYER AG due 2026 CGMFL25755 | XS1575029480 | 30/Mar/2021 | Listed | 08/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL25756 - Issue of 2,502 Memory Auto-Call Notes Based Upon Shares of SIEMENS AG due 2026 CGMFL25756 | XS1575029647 | 30/Mar/2021 | Listed | 08/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL26055 - Issue of 595 Memory Auto-Call Notes Based Upon the iSTOXX® Global Transformation Select 30 NR Decrement 4.5% Index | XS1575029134 | 30/Mar/2021 | Listed | 08/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL26385 - Issue of USD15,000,000 Coupon Barrier Autocall Notes due May 2031 linked to the MSCI World EUR Index | XS2310701177 | 23/Mar/2021 | Listed | 21/May/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL26534 - Issue of EUR 5,238,000 Citigroup Global Markets Funding Luxembourg S.C.A. (LU) Global Transformation Equities Coupon (90) 2031 | XS2293987173 | 29/Apr/2021 | Listed | 29/Apr/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL26544 - Issue of EUR 825,000 Snowballing Autocall Notes linked to a Share Basket, due March 2026 | XS2310686352 | 26/Mar/2021 | Listed | 11/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL26724 - Issue of 8,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Airbnb Inc., Booking Holdings Inc., Carnival Corporation and Deutsche Lufthansa AG | XS1575033839 | 22/Mar/2021 | Listed | 31/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL26995 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Assicurazioni Generali S.p.A., AXA S.A. and Swiss Re AG | XS1575029050 | 24/Mar/2021 | Listed | 31/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL27116 - 3000Units of Eur1000 MemoryCouponBarrierAutocallCertificates BasedUpon theWorstPerformingof AssicurazioniGeneraliSpA BancoBPMSpA MediobancaBancaDiCreditoFinanziarioSpA PrysmianSpA STMicroelectronicsNV | XS1575028912 | 25/Mar/2021 | Listed | 05/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL27117 - Issue of EUR47,738,000 Coupon Barrier Autocall Notes due May 2031 linked to the MSCI World ESG Leaders Price Return EUR Index | XS2310681122 | 26/May/2021 | Listed | 19/May/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL27301 - Issue of EUR 820,000 CITI 0.45% Fixed Rate Notes 04/2030 (C) due 2030 Series CGMFL27301 | DE000KE3CY68 | 20/Apr/2021 | Listed | 20/Apr/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL27302 - Issue of EUR 4,605,000 CITI 1.01% Fixed Rate Notes 04/2036 (C) due 2036 Series CGMFL27302 | DE000KE3CY76 | 20/Apr/2021 | Listed | 20/Apr/2036 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2759 - Issue of GBP 1,365,000 Worst of Coupon Barrier Autocall Notes due 02nd May 2028 linked to a basket of Security Indices | XS1719198860 | 02/May/2018 | Listed | 02/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL27633 - Issue of GBP 1,253,135 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due June 2031 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. CGMFL27633 | XS2320674034 | 08/Jun/2021 | Listed | 05/Jun/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL27635 - Issue of GBP 1,556,241 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due June 2031 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. CGMFL27635 | XS2320649275 | 08/Jun/2021 | Listed | 05/Jun/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL27636 - Issue of GBP 995,771 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due June 2031 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. CGMFL27636 | XS2320675197 | 08/Jun/2021 | Listed | 05/Jun/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL27866 - Issue of 8,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of CNH Industrial N.V., Nexi S.p.A., Poste Italiane S.p.A. and UniCredit S.p.A. | XS1575036345 | 08/Apr/2021 | Listed | 15/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28241 - Issue of 563 Memory Auto-Call Notes Based Upon Shares of ALLIANZ SE due 2026 CGMFL28241 | XS1575033086 | 14/May/2021 | Listed | 14/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28421 - 8500 Units of Eur1000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of EnphaseEnergy Inc the Depositary Receipts of JumiaTechnologiesAG, TUI AG ZoomVideoCommunicationsInc | XS1575036188 | 21/Apr/2021 | Listed | 29/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28483 - Issue of 670 Memory Auto-Call Notes Based Upon the iSTOXX® Global Transformation Select 30 NR Decrement 4.5% Index due 2026 CGMFL28483 | XS1575027518 | 14/May/2021 | Listed | 14/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28493 - Issue of 5,000Units of Eur1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Ford Motor Company, the Depositary Receipts of NIO Inc, Tesla, Inc. and Volkswagen AG | XS1575032195 | 21/Apr/2021 | Listed | 29/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28494 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Farfetch Limited, Shopify Inc. and Zalando SE | XS1575035610 | 21/Apr/2021 | Listed | 29/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28495 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Airbnb Inc., Carnival Corporation, Deutsche Lufthansa AG and TUI AG | XS1575035883 | 21/Apr/2021 | Listed | 29/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28496 - 5,100 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Beyond Meat Inc., Delivery Hero SE and HelloFresh SE | XS1575031627 | 21/Apr/2021 | Listed | 29/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28627 - Issue of EUR 330,000 Buy on Dip Notes Based Upon the EURO STOXX 50 Index due 2025 Series CGMFL28627 | DE000CP1ZPV7 | 28/May/2021 | Listed | 29/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28628 - Issue of EUR 21,000 Sell the High Notes Based Upon the EURO STOXX 50 Index due 2025 Series CGMFL28628 | DE000KE3CY84 | 28/May/2021 | Listed | 29/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28683 - Issue of EUR 1,255,000 CITI 1.05% Fixed Rate Notes 05/2036 (C) due 2036 Series CGMFL28683 | DE000KE3CZB6 | 20/May/2021 | Listed | 20/May/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28684 - Issue of EUR 4,277,000 CITI 0.50% Fixed Rate Notes 05/2030 (C) due 2030 Series CGMFL28684 | DE000KE3CZA8 | 20/May/2021 | Listed | 20/May/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28700 - Issue of EUR45,000,000 Coupon Barrier Autocall Notes due July 2031 linked to the MSCI World ESG Leaders Price Return EUR Index | XS2329075175 | 29/Jun/2021 | Listed | 08/Jul/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28784 - Issue of 267 Units of Euro 20,000 Memory Coupon Barrier Autocall Certificates Based Upon Stellantis N.V | XS1575035297 | 28/May/2021 | Listed | 18/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2908 - Issue of 1,167,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 17th May 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1719186774 | 22/May/2018 | Listed | 17/May/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2909 - Issue of GBP 582,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 17 May 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1719191345 | 22/May/2018 | Listed | 17/May/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL29270 - Issue of EUR 5,000,000 CITI 0.65% Fixed Rate Notes 05/2031 (C) | DE000KE3CZC4 | 05/May/2021 | Listed | 05/May/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL29275 - Issue of EUR 5,000,000 CITI 0.61% Fixed Rate Notes 05/2031 | DE000KE3CZD2 | 05/May/2021 | Listed | 05/May/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL29291 - Issue of 3,000Units of Eur1,000 Memory Coupon Barrier Autocall Certificates Based Upon the WorstPerforming of FordMotorCompany, the DepositaryReceipts of NIOInc, StellantisNV Tesla,Inc VolkswagenAG | XS1575027351 | 07/May/2021 | Listed | 14/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL29337 - Issue of GBP 5,050,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due July 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A..CGMFL29337 | XS2329021757 | 06/Jul/2021 | Listed | 06/Jul/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL29854 - Issue of EUR 1,000,000 CITI 1.50% Fixed Rate Notes 05/2051 (C) due 2051 Series CGMFL29854 | DE000KE3CZF7 | 13/May/2021 | Listed | 13/May/2051 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL30026 - Issue of GBP 1,554,941 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due July 2031 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. CGMFL30026 | XS2338447480 | 02/Aug/2021 | Listed | 30/Jul/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL30027 - Issue of GBP 3,027,400 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due July 2031 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2338437333 | 02/Aug/2021 | Listed | 30/Jul/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL30028 - Issue of GBP 1,745,154 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due July 2031 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2338431054 | 02/Aug/2021 | Listed | 30/Jul/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL30256 - Issue of GBP 1,996,228 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due July 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2338417061 | 26/Jul/2021 | Listed | 24/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL30383 - Issue of 181 Units of Euro 20,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Assicurazioni Generali S.p.A. and AXA S.A. | XS1575030819 | 15/Jun/2021 | Listed | 03/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL30510 - Issue of EUR 1,015,000 CITI 0.45% Fixed Rate Notes 06/2029 (C) due 2029 Series CGMFL30510 | DE000KE3CZG5 | 18/Jun/2021 | Listed | 18/Jun/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL30512 - Issue of EUR 5,810,000 CITI 1.01% Fixed Rate Notes 06/2034 (C) due 2034 Series CGMFL30512 | DE000KE3CZH3 | 18/Jun/2021 | Listed | 18/Jun/2034 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL31003 - Issue of 2,000Units of Eur1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of BerkshireHathawayInc MuenchenerRueckversicherungs-GesellschaftAG in Muenchen SwissReAG | XS1575032518 | 09/Jun/2021 | Listed | 16/Jun/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL3106 - Issue of EUR 30,000,000 Callable Zero Coupon Notes due 24 April 2058 | XS1795306866 | 24/Apr/2018 | Listed | 24/Apr/2058 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL31277 - Issue of 383 Relax Express Certificates Based Upon Shares of DELIVERY HERO SE due 2027 | DE000KE3CZJ9 | 19/Jul/2021 | Listed | 02/Jul/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL31308 - Issue of EUR34,154,000 Snowballing Autocall Notes due August 2031 linked to the MSCI World ESG Leaders Price Return EUR Index | XS2339256245 | 12/Aug/2021 | Listed | 19/Aug/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL31485 - Issue of 268 Units of Euro 20,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Assicurazioni Generali S.p.A. and AXA S.A. | XS1575029720 | 08/Jul/2021 | Listed | 25/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL31580 - Issue of EUR 7,979,000 Citigroup Global Markets Funding Luxembourg S.C.A. (LU) Global Transformation Coupon (90) 2031 II | XS2339350188 | 31/Aug/2021 | Listed | 29/Aug/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL31824 - Issue of GBP 605,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due July 2031 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2350722208 | 02/Aug/2021 | Listed | 30/Jul/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL31967 - Issue of GBP 1,352,211 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due August 2029 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A | XS2350665217 | 31/Aug/2021 | Listed | 27/Aug/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL32472 - Issue of EUR 3,000,000 CITI 0.61% Fixed Rate Notes 06/2031 (C) due 2031 | DE000KE3CZK7 | 25/Jun/2021 | Listed | 25/Jun/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL32498 - Issue of EUR 1,615,000 CITI Step Up Rate Notes 07/2036 (C) due 2036 | DE000KE3CZM3 | 20/Jul/2021 | Listed | 20/Jul/2036 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL32501 - Issue of EUR 7,010,000 CITI 0.50% Fixed Rate Notes 07/2030 (C) due 2030 | DE000KE3CZL5 | 20/Jul/2021 | Listed | 20/Jul/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL32743 - Issue of GBP 1,015,000 Coupon Barrier Autocall Notes due September 2028 linked to the Worst Performing of BP PLC, British American Tobacco PLC and Vodafone Group PLC | XS2356518154 | 01/Sep/2021 | Listed | 01/Sep/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL32833 - Issue of GBP 1,500,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due September 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2356499421 | 01/Sep/2021 | Listed | 01/Sep/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL33822 - Issue of GBP 2,750,000 Floating Rate Notes due July 2026 | XS2360449123 | 04/Aug/2021 | Listed | 12/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL3413 - Issue of EUR 20,000,000 Callable Zero Coupon Notes due 6 June 2058 | XS1796203674 | 06/Jun/2018 | Listed | 06/Jun/2058 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL34756 - Issue of EUR 2,000,000 CITI 1.37% Fixed Rate Notes 07/2051 (C) | DE000KE3CZN1 | 27/Jul/2021 | Listed | 27/Jul/2051 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL34986 - Issue of EUR 800,000 CITI 0.66% Fixed Rate Notes 08/2033 (C) | DE000KE3CZQ4 | 25/Aug/2021 | Listed | 25/Aug/2033 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL34987 - Issue of EUR 1,740,000 CITI 0.30% Fixed Rate Notes 08/2029 (C) due 2029 | DE000KE3CZR2 | 25/Aug/2021 | Listed | 25/Aug/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL35486 - Issue of EUR 10,000,000 CITI 0.43% Fixed Rate Notes 08/2031 | DE000KE3CZS0 | 06/Aug/2021 | Listed | 15/Aug/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL36080 - Issue of GBP 1,000,000 Coupon Barrier Autocall Notes due October 2028 linked to the Worst Performing of BP PLC, British American Tobacco PLC and Vodafone Group PLC | XS2372682026 | 27/Oct/2021 | Listed | 27/Oct/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL36085 - Issue of GBP 1,300,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due October 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2372683420 | 27/Oct/2021 | Listed | 27/Oct/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL36095 - Issue of EUR 1,189,000 Buy on Dip Notes Based Upon the STOXX Europe 600 Basic Resources (Price) Index due 2025 | DE000KE3CZU6 | 24/Sep/2021 | Listed | 24/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL36309 - Issue of EUR 2,000,000 CITI 1.20% Fixed Rate Notes 08/2041 (C) | DE000KE3CZV4 | 25/Aug/2021 | Listed | 25/Aug/2041 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL36380 - Issue of EUR 3,564,000 CITI 1.00% Fixed Rate Notes 08/2036 (C) due 2036 | DE000KE3CZW2 | 31/Aug/2021 | Listed | 31/Aug/2036 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL36441 - Issue of 4,520 Memory Auto-Call Notes Based Upon Shares of Deutsche Post AG due 2026 | XS1575016743 | 05/Oct/2021 | Listed | 05/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL3650 - Issue of GBP 515,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 30 July 2025 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A | XS1796178629 | 31/Jul/2018 | Listed | 30/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL3680 - Issue of EUR25,000,000 Callable Zero Coupon Notes due 27 June 2057 | XS1837221230 | 27/Jun/2018 | Listed | 27/Jun/2057 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL36848 - Issue of EUR 7,402,000 CITI 1.00% Fixed Rate Notes 09/2036 (C) due 2036 | DE000KE3CZY8 | 30/Sep/2021 | Listed | 30/Sep/2036 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL36849 - Issue of EUR 1,694,000 CITI 0.40% Fixed Rate Notes 09/2030 (C) due 2030 | DE000KE3CZX0 | 30/Sep/2021 | Listed | 30/Sep/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL37588 - Issue of 5,000Units of Eur1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Eni SpA, NVIDIA Corporation, Stellantis NV, UniCredit SpA | XS2336352278 | 20/Sep/2021 | Listed | 19/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL38640 - Issue of EUR 25,000,000 TARN Inverse Floating Rate Notes | XS2392008343 | 20/Oct/2021 | Listed | 20/Oct/2033 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL38925 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of EasyJet PLC, Enel S.p.A., Intesa Sanpaolo S.p.A., STMicroelectronics N.V. and Zalando | XS2336352864 | 05/Oct/2021 | Listed | 15/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL39012 - Issue of EUR 2,465,000 CITI 1.01% Fixed Rate Notes 10/2035 (C) due 2035 | DE000KE3CZ34 | 28/Oct/2021 | Listed | 28/Oct/2035 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL39013 - Issue of EUR 2,010,000 CITI 0.50% Fixed Rate Notes 10/2030 (C) due 2030 | DE000KE3CZ26 | 28/Oct/2021 | Listed | 28/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL3905 - Issue of GBP 439,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 15th August 2025 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1837218442 | 16/Aug/2018 | Listed | 15/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL39099 - Issue of GBP 1,991,967 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due December 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A | XS2392059098 | 10/Dec/2021 | Listed | 11/Dec/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL39120 - Issue of 1,266 Relax Express Certificates Based Upon Shares of INFINEON TECHNOLOGIES AG due 2027 | XS2336359448 | 12/Nov/2021 | Listed | 05/Nov/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL3937 - Issue of GBP 750,000 Notes linked to the FTSE 100 Index due 14 September 2028 | XS1837212676 | 14/Sep/2018 | Listed | 14/Sep/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL39410 - Issue of GBP 1,607,571 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due December 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2392049370 | 15/Dec/2021 | Listed | 14/Dec/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL39654 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the IXALV96 Index, the IXBAT215 Index, theIXFP264 Index and the IXISP019 Index | XS2336353912 | 21/Oct/2021 | Listed | 27/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL39655 - Issue of 5,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the IXALV96 Index, the IXBAT215 Index, theIXFP264 Index and the IXISP019 Index | XS2336355297 | 21/Oct/2021 | Listed | 26/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL39666 - Issue of GBP 802,177 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due December 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2392026758 | 14/Dec/2021 | Listed | 06/Dec/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL40045 - EUR 9,000,000 10 Year Telescope Notes linked to the Amundi Ethik Fund – VI, due November 2031 | XS2398267414 | 02/Nov/2021 | Listed | 04/Nov/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL40122 - Issue of GBP 1,000,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due December 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A | XS2398232541 | 23/Dec/2021 | Listed | 27/Dec/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL40223 - Issue of GBP 540,000 Memory Coupon Barrier Autocall Notes linked to the FTSE® 100 Fixed Dividend Equal Weight Custom Index due December 2031 | XS2398244041 | 22/Dec/2021 | Listed | 22/Dec/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL40315 - Issue EUR 3,000,000 CITI Reverse Fix to Float Rate Notes 11/2036 (C) due 2036 | DE000KE3CZ67 | 17/Nov/2021 | Listed | 17/Nov/2036 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL40626 - Issue of EUR 500,000 CITI 0.50% Fixed Rate Notes 11/2029 (C) due 2029 Series CGMFL40626 | DE000KE3CZ91 | 01/Dec/2021 | Listed | 01/Dec/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL40627 - Issue of EUR 500,000 CITI 1.01% Fixed Rate Notes 11/2034 (C) due 2034 | DE000KE3C0A0 | 01/Dec/2021 | Listed | 01/Dec/2034 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL40692 - Issue of EUR 5,000,000 CITI 1.38% Fixed Rate Notes 11/2041 (C) | DE000KE3CZ83 | 04/Nov/2021 | Listed | 04/Nov/2041 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL41119 - Issue of EUR 679,000 Buy on Dip Notes Based Upon the EURO STOXX® Europe Select Dividend 30 Index due 2025 | DE000KE3C0B8 | 17/Dec/2021 | Listed | 17/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL41316 - Issue of 6,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the IXALV96 Index, IXBAT215 Index, IXFP264 Index, IXISP019 Index, IXORA07 Index | XS2336350900 | 19/Nov/2021 | Listed | 24/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL4140 - Issue of GBP 2,000,000 Notes linked to the Worst Performing of the FTSE 100 Index and EURO Stoxx 50 due 28 September 2028 | XS1853974241 | 28/Sep/2018 | Listed | 28/Sep/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL41840 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the IXALV96 Index, the IXCS143 Index, the IXJPM36 Index | XS2336358390 | 30/Nov/2021 | Listed | 08/Dec/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL4185 - Issue of GBP 1,993,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 18 September 2025 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1853960026 | 19/Sep/2018 | Listed | 18/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL41893 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Electricite De France S.A., Microsoft Corporation, UniCredit S.p.A. and Volkswagen AG | XS2405005666 | 01/Dec/2021 | Listed | 22/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL41988 - Issue of EUR 1,465,000 CITI 0.55% Fixed Rate Notes 01/2031 (C) due 2031 | DE000KE3C0G7 | 21/Jan/2022 | Listed | 21/Jan/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL41989 - Issue of EUR 385,000 CITI 1.00% Fixed Rate Notes 01/2036 (C) due 2036 | DE000KE3C0H5 | 21/Jan/2022 | Listed | 21/Jan/2036 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL42188 - Issue of 1,647 Worst Of Relax Express Certificates Based Upon Kering S.A. and LVMH Moet Hennessy Louis Vuitton SE due 2028 | XS2336350579 | 25/Jan/2022 | Listed | 18/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL42193 - Issue of EUR 265,000 Buy on Dip Notes Based Upon the EURO STOXX® 50 Index due 2026 | DE000KE3C0J1 | 07/Mar/2022 | Listed | 09/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL42545 - Issue of 300,000 Express Certificates Based Upon the CAC40 Index due January 2029 | XS2336356931 | 07/Dec/2021 | Listed | 18/Jan/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL4316 - Issue of up to GBP 469,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due October 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1853951033 | 15/Oct/2018 | Listed | 12/Oct/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL43447 - Issue of EUR 2,500,000 CITI 0.47% Fixed Rate Notes 12/2029 (C) | DE000KE3C0M5 | 29/Dec/2021 | Listed | 27/Dec/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL43449 - Issue of EUR 2,500,000 CITI 0.58% Fixed Rate Notes 12/2030 (C) | DE000KE3C0N3 | 29/Dec/2021 | Listed | 27/Dec/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL4418 - Issue of USD 125,000,000 Fixed Rate to CMS Interest Linked, Restructure Interest Rate and Global Interest Floor Notes due 31 August 2038 | XS1864021115 | 31/Aug/2018 | Listed | 31/Aug/2038 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL44280 - Issue of 2,279 Relax Express Certificates Based Upon Preferred Shares of VOLKSWAGEN AG due 2028 | XS2336359109 | 18/Feb/2022 | Listed | 18/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL44301 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Nexi S.p.A., Poste Italiane S.p.A., United Parcel Service Inc. and Visa Inc. | XS2336357582 | 26/Jan/2022 | Listed | 02/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL44329 - Issue of EUR 580,000 CITI 0.50% Fixed Rate Notes 02/2028 (C) due 2028 | DE000KE3C0R4 | 21/Feb/2022 | Listed | 21/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL44331 - Issue of EUR 1,585,000 CITI 1.00% Fixed Rate Notes 02/2032 (C) due 2032 | DE000KE3C0S2 | 21/Feb/2022 | Listed | 21/Feb/2032 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL44595 - Issue of EUR 10,000,000 CITI 0.75% Fixed Rate Notes 09/2030 | DE000KE3C0V6 | 27/Jan/2022 | Listed | 16/Sep/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL4467 - Issue of GBP 1,389,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 20 October 2025 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1864027070 | 19/Oct/2018 | Listed | 20/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45208 - 3,000Units of Eur1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Depositary Receipts of AlibabaGroupHoldingLtd, ElectriciteDeFranceSA, EnelSpA, IntesaSanpaoloSpA | XS2336359521 | 09/Feb/2022 | Listed | 17/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45209 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Meta Platforms Inc., Netflix Inc., NVIDIA Corporation and TUI AG | XS2336360537 | 09/Feb/2022 | Listed | 17/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45248 - Issue of EUR 1,431,000 Buy on Dip Notes Based Upon the EURO STOXX® Europe Select Dividend 30 Index due 2026 | DE000KE3C0W4 | 11/Mar/2022 | Listed | 11/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45331 - Issue of 386 Relax Express Certificates Based Upon Shares of DEUTSCHE POST AG due 2028 | XS2336355610 | 18/Mar/2022 | Listed | 20/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45350 - Issue of 1,156 Relax Express Certificates Based Upon Shares of MERCEDES BENZ GROUP AG due 2028 | XS2336356774 | 18/Mar/2022 | Listed | 20/Mar/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45351 - Issue of 405 Relax Express Certificates Based Upon Shares of AXA S.A. due 2028 | XS2336360024 | 18/Mar/2022 | Listed | 20/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45360 - Issue of EUR 2,130,000 Fixed Coupon Autocall Notes Based Upon the STOXX® Global Select Dividend 100 Index EUR due 2027 | DE000KE3C0X2 | 18/Feb/2022 | Listed | 22/Feb/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45411 - Issue of 812 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2025 | DE000KE3C0Y0 | 18/Mar/2022 | Listed | 18/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45466 - Issue of EUR 5,000,000 CITI 0.39% Fixed Rate Notes 02/2025 (C) | DE000KE3C0Z7 | 14/Feb/2022 | Listed | 14/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45665 - Issue of EUR 14,500,000 10 Year Telescope Notes linked to the Private Banking Vermoegensportfolio Nachhaltig 70 Strategy Index due 2032 | XS2439352373 | 04/Mar/2022 | Listed | 03/Mar/2032 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45666 - Issue of EUR 10,000,000 10 Year Telescope Notes linked to the Private Banking Vermoegensportfolio Nachhaltig 70 Strategy Index due 2032 | XS2439300497 | 04/Mar/2022 | Listed | 03/Mar/2032 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45805 - Issue of EUR 2,865,000 CITI 1.20% Fixed Rate Notes 03/2029 (C) due 2029 | DE000KE3C011 | 21/Mar/2022 | Listed | 21/Mar/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45806 - Issue of EUR 30,000 CITI 0.65% Fixed Rate Notes 03/2026 (C) due 2026 | DE000KE3C003 | 21/Mar/2022 | Listed | 21/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL45807 - Issue of EUR 3,663,000 CITI 2.00% Fixed Rate Notes 03/2037 (C) due 2037 | DE000KE3C029 | 21/Mar/2022 | Listed | 21/Mar/2037 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46137 - Issue of 3,117,000 Memory Coupon Barrier Autocall Notes due April 2025 linked to the Worst Performing of Apple Inc. and Microsoft Corporation | XS2439260840 | 19/Apr/2022 | Listed | 15/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46249 - Issue of EUR40,000,000 Fixed Rate to CMS Interest Linked Notes due March 2037 | XS2448642525 | 04/Mar/2022 | Listed | 04/Mar/2037 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46271 - Issue of EUR 43,242,000 Coupon Barrier Autocall Notes due April 2032 linked to the MSCI World ESG Leaders 3% Decrement (EUR) INDEX | XS2448644224 | 28/Apr/2022 | Listed | 30/Apr/2032 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46492 - Issue of 748 Relax Express Certificates Based Upon Shares of BAYER AG due 2028 | XS2407724009 | 25/Apr/2022 | Listed | 25/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46501 - Issue of 2,989 Memory Auto-Call Notes Based Upon Shares of Mercedes-Benz Group AG due 2027 | XS2407726558 | 30/Mar/2022 | Listed | 01/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46504 - Issue of 4,000 Snowballing Autocall Certificates linked to the S&P 500® Index due April 2027 | XS2448614821 | 11/Apr/2022 | Listed | 12/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46653 - Issue of 8,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the IXBP37 Index, the IXALV104 Index and the IXENIF088 Index | XS2407720783 | 15/Mar/2022 | Listed | 22/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46654 - Issue of 13,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the IXISP 019 Index, the IXGLE208 Index and the IXUCG048 Index | XS2407721245 | 15/Mar/2022 | Listed | 22/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46686 - 3,000Units of Eur1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Enphase Energy, Inc, First Solar Inc, Plug Power Inc, Siemens Gamesa Renewable Energy SA | XS2407728174 | 16/Mar/2022 | Listed | 24/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46687 - 3,000Units of Eur1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Enphase Energy, Inc, First Solar Inc, Plug Power Inc, Siemens Gamesa Renewable Energy S.A | XS2407722219 | 16/Mar/2022 | Listed | 24/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL4682 - GBP 1,500,000 Notes due November 2028 linked to the Worst Performing of the FTSE 100® Index and the EURO STOXX 50® (Price) Index | XS1877205325 | 09/Nov/2018 | Listed | 09/Nov/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46838 - Issue of Up to PLN 100,000,000 Principal Protected Certificates with Autocall Feature linked to the EUROSTOXX® Banks EUR (Price) Index due May 2025 | XS2448597471 | 06/May/2022 | Listed | 13/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46839 - Issue to PLN 13,040,000 Principal Protected Certificates with Autocall Feature linked to the EURO STOXX® Banks EUR (Price) Index due May 2025 | XS2448589700 | 27/Apr/2022 | Listed | 06/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL46917 - Issue of EUR 540,000 Buy on Dip Notes Based Upon the EURO STOXX® Europe Select Dividend 30 Index due 2026 | DE000KE3C052 | 19/Apr/2022 | Listed | 15/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47078 - Issue of EUR 1,701,000 CITI 2.15% Fixed Rate Notes 04/2034 (C) due 2034 | DE000KE3C094 | 25/Apr/2022 | Listed | 25/Apr/2034 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47079 - Issue of EUR 2,888,000 CITI 1.00% Fixed Rate Notes 04/2025 (C) due 2025 | DE000KE3C078 | 25/Apr/2022 | Listed | 25/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47186 - Issue of 4,925 Fixed Coupon Autocall Notes Based Upon Shares of BASF SE due 2025 | DE000KE3C1A8 | 27/May/2022 | Listed | 28/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47307 - Issue of EUR 3,650,000 CITI 1.25% Fixed Rate Notes 04/2026 (C) due 2026 | DE000KE3C1C4 | 04/Apr/2022 | Listed | 04/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47309 - Issue of EUR 2,000,000 CITI 1.06% Fixed Rate Notes 04/2025 (C) due 2025 | DE000KE3C1B6 | 04/Apr/2022 | Listed | 04/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47356 - Issue of EUR 1,860,000 CITI 1.02% Fixed Rate Notes 04/2025 (C) due 2025 | DE000KE3C1D2 | 08/Apr/2022 | Listed | 08/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47474 - Issue of EUR 1,140,000 Citi Multi Memory Express Notes Germany 22-27 Based Upon Deutsche Post AG and Deutsche Telekom AG due 2027 | XS2460108033 | 03/May/2022 | Listed | 17/May/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47495 - Issue of EUR 2,691,000 Memory Coupon Barrier Autocall Notes due May 2025 linked to Erste Group Bank AG | XS2460114940 | 16/May/2022 | Listed | 16/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47542 - Issue of 1,893 Best Express Certificates Based Upon BASF SE due 2028 | XS2407721328 | 06/May/2022 | Listed | 07/Aug/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47745 - Issue of EUR 2,000,000 CITI 0.96% Fixed Rate Notes 04/2025 | DE000KE3C1E0 | 07/Apr/2022 | Listed | 07/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47781 - Issue of 1,047 Memory Auto-Call Notes Based Upon the iSTOXX® Global Transformation Select 30 NR Decrement 4.5% due 2027 | XS2407722722 | 04/May/2022 | Listed | 19/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL47879 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the IXISP 019 Index, the IXLDO023 Index, the IXENI088 Index and the IXUCG048 Index | XS2407728927 | 19/Apr/2022 | Listed | 29/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48030 - Issue of 6,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the IXENI055 Index, IXFP264 Index, IXACA086 Index and the IXTEF045 Index | XS2407722565 | 21/Apr/2022 | Listed | 28/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48072 - Issue of 1,449 Relax Express Certificates Based Upon Shares of Thyssen Krupp AG due 2028 | XS2407726988 | 27/May/2022 | Listed | 30/May/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48073 - Issue of 1,205 Relax Express Certificates Based Upon Shares of Siemens AG due 2028 CGMFL48073 | XS2407726806 | 27/May/2022 | Listed | 30/May/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48080 - Issue of PLN 64,120,000 Principal Protected Certificates with Autocall Feature linked to the Worse Performing of Barclays PLC and Societe Generale S.A. due June 2025 | XS2460055838 | 07/Jun/2022 | Listed | 16/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48222 - Issue of EUR 1,060,000 CITI 2.25% Fixed Rate Notes 05/2029 (C) due 2029 | DE000KE3C1H3 | 27/May/2022 | Listed | 27/May/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48223 - Issue of of EUR 3,925,000 CITI 3.00% Fixed Rate Notes 05/2037 (C) | DE000KE3C1J9 | 27/May/2022 | Listed | 27/May/2037 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48224 - Issue of EUR 4,094,000 CITI 1.35% Fixed Rate Notes 05/2025 (C) due 2025 Series CGMFL48224 | DE000KE3C1G5 | 27/May/2022 | Listed | 27/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48232 - Issue of EUR1,500,000 Fixed Rate Notes due 4 May 2025 | XS2460051506 | 04/May/2022 | Listed | 04/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48345 - Issue of EUR2,200,000 Fixed Rate Notes due 23 May 2032 | XS2472261176 | 23/May/2022 | Listed | 23/May/2032 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48423 - Issue of USD 829,500 Memory Coupon Barrier Autocall Notes due June 2025 linked to the Worst Performing of Levi Strauss & Co. and NIKE Inc. | XS2472263032 | 15/Jun/2022 | Listed | 16/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48600 - Issue of EUR 680,000 Indextracker Notes with Best Entry Based Upon the EURO STOXX 50® Index due 2025 | XS2472248660 | 20/May/2022 | Listed | 20/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48639 - Issue of EUR30,000,000 Fixed Rate to CMS Interest Linked Notes and Restructure Interest Notes due May 2037 | XS2472248405 | 31/Jan/2024 | Listed | 12/May/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL48957 - Issue of 1,080 Memory Auto-Call Notes Based Upon the EURO STOXX 50® Index due 2026 | XS2407723704 | 24/May/2022 | Listed | 26/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL49304 - Issue of 874 Relax Express Certificates Based Upon Shares of BAYER AG due 2028 | XS2407727010 | 24/Jun/2022 | Listed | 26/Jun/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL49559 - Issue of EUR1,350,000 Fixed Rate Notes due 6 June 2025 | XS2482378721 | 06/Jun/2022 | Listed | 06/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL49573 - Issue of EUR 820,000 CITI 3.00% Fixed Rate Notes 06/2033 (C) due 2033 Series CGMFL49573 | DE000KE3C1P6 | 24/Jun/2022 | Listed | 24/Jun/2033 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL49574 - Issue of EUR 1,109,000 CITI 1.75% Fixed Rate Notes 06/2025 (C) due 2025 Series CGMFL49574 | DE000KE3C1M3 | 24/Jun/2022 | Listed | 24/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL49575 - Issue of EUR 1,157,000 CITI 2.50% Fixed Rate Notes 06/2028 (C) due 2028 Series CGMFL49575 | DE000KE3C1N1 | 24/Jun/2022 | Listed | 24/Jun/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL49690 - Issue of EUR23,015,000 Protected Coupon Barrier Notes due August 2027 linked to the MSCI World EUR Index | XS2482359002 | 29/Jul/2022 | Listed | 05/Aug/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL49691 - Issue of USD 787,500 Memory Coupon Barrier Autocall Notes due July 2025 linked to the Worst Performing of ConocoPhillips and EXXON Mobil Corporation | XS2482364853 | 18/Jul/2022 | Listed | 16/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL49735 - 3,000 Units of Euro 1,000 Fixed Coupon Autocall Certificates Based Upon the Worst Performing of BNP Paribas S.A., Intesa Sanpaolo S.p.A. and Societe Generale S.A. | XS2407724421 | 08/Jun/2022 | Listed | 15/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL49736 - Issue of 3,000 Units of Euro 1,000 Fixed Coupon Autocall Certificates Based Upon the Worst Performing of Air France-KLM, Delta Air Lines Inc. and United Airlines Holdings Inc. | XS2407730402 | 08/Jun/2022 | Listed | 15/Jun/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL49922 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the IXISP019 Index, IXENI088 Index, IXSTL1 Index, IXUCG048 Index | XS2407729578 | 10/Jun/2022 | Listed | 17/Jun/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50002 - Issue of EUR1,000,000 Fixed Rate Notes due 20 June 2025 | XS2482328460 | 20/Jun/2022 | Listed | 20/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50079 - Issue of EUR6,397,000 Floating Rate Notes due 11 July 2025 | XS2482390007 | 12/Jul/2022 | Listed | 11/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50230 - Issue of EUR 999,000 4.00% CITI Protect Pro Index Reverse Convertible Notes Based Upon the EURO STOXX 50® Index due 2025 Series CGMFL50230 | DE000KE3C1Q4 | 15/Jul/2022 | Listed | 22/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5026 - GBP 1,610,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 27 Nov 2025 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A | XS1890043976 | 28/Nov/2018 | Listed | 27/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50291 - Issue of EUR 6,000,000 Buy on Dip Notes Based Upon the EURO STOXX® 50 Index | XS2482303125 | 24/Jun/2022 | Listed | 01/Jul/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50323 - Issue of PLN 17,785,000 Principal Protected Certificates with Autocall Feature linked to ArcelorMittal S.A., due August 2025 | XS2482286106 | 05/Aug/2022 | Listed | 12/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50328 - Issue of PLN 64,685,000 Principal Protected Certificates with Autocall Feature linked to the Worse Performing of Deutsche Telekom AG and Vodafone Group PLC, due August 2025 | XS2482287849 | 05/Aug/2022 | Listed | 12/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50561 - Issue of EUR6,650,000 Callable Step-Up Fixed Rate Notes due 13 July 2025 | XS2493992056 | 13/Jul/2022 | Listed | 13/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50564 - Issue of EUR851,000 Floating Rate Notes due 11 July 2027 | XS2493996636 | 11/Jul/2022 | Listed | 11/Jul/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50587 - Issue of EUR 6,752,000 CITI 3.00% Fixed Rate Notes 07/2027 (C) | DE000KE3C1U6 | 25/Jul/2022 | Listed | 25/Jul/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50588 - Issue of EUR 2,498,000 CITI 2.15% Fixed Rate Notes 07/2025 (C) due 2025 | DE000KE3C1T8 | 25/Jul/2022 | Listed | 25/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50593 - Issue of 3,000 Units of Euro 1,000 Barrier Certificates Based Upon Enel S.p.A. | XS2407725402 | 29/Jun/2022 | Listed | 07/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50623 - Issue of USD2,300,000 Fixed Rate to CMS Interest Linked Notes Notes due July 2025 | XS2493980044 | 06/Jul/2022 | Listed | 06/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50845 - Issue of EUR 2,000,000 Buy on Dip Notes Based Upon the EURO STOXX® Europe Select Dividend 30 Index | DE000KE3C1V4 | 08/Jul/2022 | Listed | 08/Jul/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50881 - Issue of USD5,248,000 Quanto Coupon Barrier Autocall Notes due September 2027 linked to the MSCI World EUR Index | XS2493962810 | 15/Sep/2022 | Listed | 22/Sep/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL50910 - Issue of EUR 398,000 4.00% CITI Protect Pro Index Reverse Convertible Notes Based Upon the EURO STOXX 50® Index (II) due 2025 | DE000KE3C1W2 | 05/Aug/2022 | Listed | 12/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51158 - Issue of EUR 5,245,000 CITI 2.10% Fixed Rate Notes 02/2026 (C) due 2026 | DE000KE3C1X0 | 22/Aug/2022 | Listed | 22/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51159 - Issue of EUR 980,000 CITI 3.25% Fixed Rate Notes 08/2032 (C) due 2032 | DE000KE3C1Z5 | 22/Aug/2022 | Listed | 22/Aug/2032 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51160 - Issue of EUR 1,270,000 CITI 2.50% Fixed Rate Notes 08/2027 (C) due 2027 | DE000KE3C1Y8 | 22/Aug/2022 | Listed | 22/Aug/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51195 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates | XS2474841835 | 28/Jul/2022 | Listed | 04/Aug/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51196 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Amazon.com Inc., Netflix Inc., NVIDIA Corporation and Tesla, Inc. | XS2474839342 | 28/Jul/2022 | Listed | 04/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51229 - Issue of PLN 47,255,000 Principal Protected Certificates with Autocall Feature linked to the Worst Performing of Bayerische Motoren Werke AG, Stellantis N.V. and Volkswagen AG, due September 2025 | XS2493905777 | 07/Sep/2022 | Listed | 15/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51375 - Issue of EUR 1,080,000 3.75% CITI Protect Pro Index Reverse Convertible Notes Based Upon the EURO STOXX 50® Index due 2025 | DE000KE3C102 | 06/Sep/2022 | Listed | 08/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51418 - Issue of EUR 39,763,000 Collared Floating Rate Notes due September 2028 | XS2493909928 | 29/Sep/2022 | Listed | 29/Sep/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51448 - Issue of EUR 5,000,000 CITI 3.00% FIXED RATE NOTES 08/2038 (C) | DE000KE3C110 | 03/Aug/2022 | Listed | 03/Aug/2038 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51597 - Issue of 2,432 Memory Auto-Call Notes Based Upon the MSCI World IndexSM due 2026 | XS2474840357 | 07/Sep/2022 | Listed | 04/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51717 - Issue of EUR 28,992,000 Coupon Barrier Autocall Notes due October 2029 linked to the MSCI World ESG Leaders 2.5% Decrement (EUR) Index | XS2517739129 | 11/Oct/2022 | Listed | 18/Oct/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51765 - Issue of EUR 50,000 CITI 2.45% Fixed Rate Notes 09/2030 (C) due 2030 | DE000KG6NKA8 | 14/Sep/2022 | Listed | 14/Sep/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51766 - Issue of EUR 420,000 CITI 2.00% Fixed Rate Notes 09/2027 (C) due 2027 | DE000KG6NJ90 | 14/Sep/2022 | Listed | 14/Sep/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51833 - Issue of 671 Relax Express Certificates Based Upon Shares of AXA S.A. due 2028 | XS2474841082 | 18/Oct/2022 | Listed | 18/Oct/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51836 - Issue of 343 Relax Express Certificates Based Upon Shares of Deutsche Telekom AG due 2028 | XS2474840787 | 18/Oct/2022 | Listed | 18/Oct/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5188 - Issue of GBP 621,000 Notes due 19 December 2028 linked to the FTSE 100® Index | XS1890018432 | 19/Dec/2018 | Listed | 19/Dec/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5189 - Issue of GBP 271,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 10 December 2025 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1890024679 | 11/Dec/2018 | Listed | 10/Dec/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51955 - Issue of EUR 743,000 4.00% CITI Protect Pro Index Reverse Convertible Notes Based Upon the EURO STOXX 50® Index (III) due 2025 | DE000KG6NKB6 | 03/Oct/2022 | Listed | 10/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL51994 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the IXCS169 Index, IXBAY232 Index, IXGLE208 Index and IXSTL1 Index | XS2474840274 | 02/Sep/2022 | Listed | 02/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5231 - Issue of GBP 1,000,000 Notes due December 2028 linked to the Worst Performing of the FTSE 100® Index and the EURO STOXX 50® (Price) Index | XS1890026708 | 24/Dec/2018 | Listed | 27/Dec/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL52452 - Issue of EUR 946,000 CITI 2.15% Fixed Rate Notes 10/2025 (C) | DE000KG6NKD2 | 12/Oct/2022 | Listed | 12/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL52453 - Issue of EUR 373,000 CITI 3.00% Fixed Rate Notes 04/2028 (C) due 2028 | DE000KG6NKE0 | 12/Oct/2022 | Listed | 12/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL52696 - Issue of PLN 72,370,000 Certificates with Autocall Feature linked to the Worst Performing of Bayer AG, Merck & Co., Inc. and Novartis AG, due November 2025 | XS2532871790 | 07/Nov/2022 | Listed | 14/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL52829 - Issue of 3,000 Units of Euro 1,000 Protected Coupon Barrier Target Redemption Certificates Based Upon the Worst Performing of Eni S.p.A. and UniCredit S.p.A. | XS2474833220 | 07/Oct/2022 | Listed | 04/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL52846 - Issue of 3,000 Units of Euro 1,000 Protected Coupon Barrier Target Redemption Certificates Based Upon the Worst Performing of STMicroelectronics N.V. and TotalEnergies SE | XS2474838450 | 07/Oct/2022 | Listed | 04/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL52847 - Issue of 3,000 Units of Euro 1,000 Protected Coupon Barrier Target Redemption Certificates Based Upon the Worst Performing of Novartis AG and Volkswagen AG due 4 October 2027 | XS2474835431 | 07/Oct/2022 | Listed | 04/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL52860 - Issue of 3,500 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the iSTOXX ISP GR Decrement 0.197 Price EUR, the ISTOXX Single Stock on Eni GR | XS2474834467 | 07/Oct/2022 | Listed | 03/Aug/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL52861 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the iSTOXX ISP GR Decrement 0.197 Price EUR due 18 October 2027 | XS2474834970 | 05/Oct/2022 | Listed | 18/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53085 - Issue of up to EUR 3,199,000 Floating Rate Notes 3M EUR 11/2025 due Series CGMFL53085 | DE000KG6NKG5 | 02/Nov/2022 | Listed | 02/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53225 - Issue of 3,014 Fixed Coupon Autocall Notes Based Upon Shares of Deutsche Telekom AG due 2025 CGMFL53225 | DE000KG6NKH3 | 25/Nov/2022 | Listed | 24/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53468 - Issue of 2,927 Two-Year Fixed Coupon Certificates, due December 2024 | XS2474838963 | 02/Dec/2022 | Listed | 02/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53495 - Issue of EUR 2,000,000 CITI 4.50% Fixed Rate Notes 11/2029 (C) 2029 | DE000KG6NKM3 | 07/Nov/2022 | Listed | 07/Nov/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53497 - Issue of EUR 3,502,000 CITI 4.15% Fixed Rate Notes 11/2027 (C) due 2027 | DE000KG6NKL5 | 07/Nov/2022 | Listed | 07/Nov/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53519 - Issue of EUR 1,675,000 CITI Step Up Fixed Rate Notes 11/2025 (C) due 2025 | DE000KG6NKP6 | 21/Nov/2022 | Listed | 21/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53554 - Issue of EUR 10,986,000 Collared Floating Rate Notes linked to 12-month EURIBOR Rate, due December 2027 | XS2532781619 | 21/Dec/2022 | Listed | 21/Dec/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53746 - Issue of EUR 42,236,000 Fixed to Floating Rate Notes linked to the EUR 30 Year CMS versus EUR 2 Year CMS Spread Interest, due January 2029 | XS2532794430 | 31/Jan/2023 | Listed | 31/Jan/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53776 - Issue of EUR 16,904,000 Citigroup GMFL SCA (LU) Interest Evolution 2029, due January 2029 | XS2532802712 | 31/Jan/2023 | Listed | 31/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53885 - Issue of EUR 2,404,000 Floating Rate Notes 3M EUR 12/2025 due 2025 Series CGMFL53885 | DE000KG6NKQ4 | 23/Dec/2022 | Listed | 23/Dec/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53915 - Issue of 4,497 Airbag Memory Express Notes based upon the EURO STOXX® Index – '125 Jahre SPK Langenfeld' due 2029 | XS2474835191 | 23/Jan/2023 | Listed | 24/Jan/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5395 - Issue of GBP 945,000 Notes due 01 February 2029 linked to the FTSE 100® Index | XS1902435673 | 01/Feb/2019 | Listed | 01/Feb/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54010 - Issue of 11,000 Units of EUR 1,000 each Memory Coupon Barrier Autocall Certificates linked to a Basket of Indices due November 2027 | XS2474834897 | 03/Feb/2023 | Listed | 30/Nov/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54011 - EUR 10500000 Issuer Callable Memory Coupon Barrier Certificates Based Upon the Worst Performing of BPER Banca, Pirelli & C S.p.A. and STMicroelectronics N.V. | XS2474839003 | 22/Nov/2022 | Listed | 02/Dec/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54014 - Issue of EUR 132,000 Floating to Fixed Rate Notes 3M EUR 01/2027 due 2027 Series CGMFL54014 | DE000KG6NKU6 | 06/Jan/2023 | Listed | 06/Jan/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54016 - Issue of EUR 7,754,000 CITI 3.05% Fixed Rate Notes 01/2026 (C) due 2026 Series CGMFL54016 | DE000KG6NKT8 | 06/Jan/2023 | Listed | 06/Jan/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54206 - Issue of 4,950 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2024 CGMFL54206 | DE000KG6NKW2 | 09/Dec/2022 | Listed | 09/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54208 - Issue of 2,843 Relax Express Certificates Based Upon Shares of K + S AG due 2029 | XS2474832412 | 31/Jan/2023 | Listed | 31/Jan/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54209 - Issue of 1,231 Relax Express Certificates Based Upon Shares of AXA S.A. due 2029 CGMFL54209 | XS2474838021 | 23/Jan/2023 | Listed | 24/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54212 - Issue of 786 Capped Bonus Notes Based Upon Thyssenkrupp AG due 2026 CGMFL54212 | XS2474832925 | 23/Jan/2023 | Listed | 26/Jan/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54278 - Issue of EUR 2,973,000 Reverse Convertible Notes linked to the EURO STOXX 50® Index, due March 2028 | XS2550423359 | 16/Mar/2023 | Listed | 23/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54429 - Issue of USD22,100,000 Zero Coupon Notes due 2 January 2025 | XS2550432855 | 15/Dec/2022 | Listed | 02/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5452 - Issue of GBP 311,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 9 February 2026 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1902429270 | 11/Feb/2019 | Listed | 09/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54616 - Issue of 3,061 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 CGMFL54616 | DE000KG6NKY8 | 06/Jan/2023 | Listed | 06/Jan/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54702 - Issue of 578 Autocall Notes with Memory and Airbag II (barrier 70 per cent) EURO STOXX 50® Index due 2029 CGMFL54702 | XS2544213833 | 10/Feb/2023 | Listed | 12/Feb/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54745 - Issue of 17,234 Snowballing Autocall Certificates linked to the Worst Performing of the STOXX® Europe 600 Automobiles & Parts Price EUR Index, the STOXX® Europe 600 Construction & Materials Price EU | XS2544212868 | 24/Feb/2023 | Listed | 25/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54858 - Issue of 8,008 Fixed Coupon Autocall Certificates EUR-quanto Based Upon the S&P 500® Index due 2026 CGMFL54858 | DE000KG6NKZ5 | 07/Feb/2023 | Listed | 09/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54864 - Issue of EUR 4,312,000 Memory Coupon Barrier Autocall Notes due February 2026 linked to the Worst Performing of Allianz SE and AXA S.A. | XS2553934055 | 15/Feb/2023 | Listed | 17/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5490 - Issue of EUR 350,000 9 Years Fixed Step Up Rate Notes due 28 December 2027 | DE000CP1ZNG3 | 28/Dec/2018 | Listed | 28/Dec/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54944 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Airbnb Inc., Amazon.com Inc.,Meta Platforms Inc., Microsoft Corporation and Tesla Inc. | XS2544217669 | 12/Jan/2023 | Listed | 31/Jan/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54945 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of iSTOXX DPW GR Decrement, Enel GR Decrement, Vinci GR Decrement, Volkswagen. | XS2544213163 | 12/Jan/2023 | Listed | 31/Jan/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54946 - Issue of 1,031 Relax Express Certificates Based Upon Preferred Shares of Volkswagen AG due 2029 | XS2544210144 | 27/Feb/2023 | Listed | 20/Feb/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55110 - Issue of EUR 3,194,000 CITI 3.45% Fixed Rate Notes 02/2028 (C) due 2028 Series CGMFL55110 | DE000KG6NK14 | 13/Feb/2023 | Listed | 13/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55111 - Issue of EUR 2,482,000 CITI 3.05% Fixed Rate Notes 02/2026 due 2026 | DE000KG6NK06 | 13/Feb/2023 | Listed | 13/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55112 - Issue of EUR 3,258,000 CITI 4.00% Fixed Rate Notes 02/2033 (C) due 2033 | DE000KG6NK22 | 13/Feb/2023 | Listed | 13/Feb/2033 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55149 - Issue of EUR 49,460,000 Citigroup Principal Protected Inflation Linked Notes 03/2028 due 2028 | DE000KG6NK30 | 02/Mar/2023 | Listed | 02/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55189 - Memory Coupon Barrier Autocall Certificates linked to a Basket of Indices due January 2028 | XS2544209724 | 31/Jan/2023 | Listed | 31/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5519 - Issue of GBP 581,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 13 February 2026 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1902421533 | 14/Feb/2019 | Listed | 13/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55193 - Issue of USD 7,000,000 CITI Step Up Fixed Rate Notes 02/2027 | DE000KG6NK48 | 21/Feb/2023 | Listed | 21/Feb/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55251 - Issue of 524 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2025 Series CGMFL55251 | DE000KG6NK55 | 10/Mar/2023 | Listed | 10/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55267 - Issue of EUR 929,000 CITI Inflation Linked Notes 5Y due 2028 Series CGMFL55267 | XS2553898821 | 28/Feb/2023 | Listed | 28/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55319 - Issue of EUR 1,291,000 Floating Rate Notes 3M Euribor 02/2027 due 2027 | DE000KG6NK63 | 28/Feb/2023 | Listed | 28/Feb/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55329 - Issue of 487 Memory Express Notes Based Upon Shares of Fraport AG Frankfurt Airport Services Worldwide due 2028 CGMFL55329 | XS2544207868 | 17/Mar/2023 | Listed | 17/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55330 - Issue of 1,085 Memory Express Notes Based Upon the EURO STOXX 50® Index due 2029 CGMFL55330 | XS2544210490 | 17/Mar/2023 | Listed | 19/Mar/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55331 - Issue of 582 Memory Express Notes Based Upon Preferred Shares of Volkswagen AG due 2029 | XS2544206977 | 17/Mar/2023 | Listed | 19/Mar/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55335 - Issue of 528 Memory Express Notes Based Upon Shares of Amazon.com Inc. due 2027 | XS2544217404 | 20/Mar/2023 | Listed | 17/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55341 - Issue of EUR 5,194,000 CITI 2.75% Fixed Rate Notes 02/2026 (C) due 2026 Series CGMFL55341 | DE000KG6NK71 | 21/Feb/2023 | Listed | 21/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55381 - 500 Units of Euro 1,000 Fixed Coupon Autocall Certificates Based Upon the iSTOXX Single Stock on Eni GR Decrement 0.88 Price EUR | XS2544216265 | 27/Jan/2023 | Listed | 03/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55399 - Issue of 5,000 Quanto Call Certificates linked to the MSCI World IndexSM, due March 2027 | XS2544211548 | 02/Mar/2023 | Listed | 02/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55629 - Issue of EUR 185,000 Principal Protected Notes based upon the EURO STOXX 50® Index due 2028 | DE000KG6NK97 | 06/Mar/2023 | Listed | 06/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55686 - Issue of 883 Relax Express Certificates Based Upon Shares of DEUTSCHE BANK AG due 2029 CGMFL55686". | XS2544211977 | 17/Mar/2023 | Listed | 19/Mar/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55732 - Issue of 11,186 Fixed Coupon Express Certificates Based Upon the EURO STOXX 50® Index due 2026 | DE000KG6NLA6 | 10/Mar/2023 | Listed | 10/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55744 - Issue of 5,585 Quanto Snowballing Autocall Certificates linked to the Worst Performing of Bank of America Corporation, JPMorgan Chase & Co., KBC Group N.V. and Societe Generale S.A., due March 2026 | XS2544216851 | 24/Mar/2023 | Listed | 24/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55758 - 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of IXISP019 Index, IXCS169 Index, IXBBV034 Index and IXUBS05 Index | XS2544216695 | 09/Feb/2023 | Listed | 16/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55795 - Issue of 5,097 Fixed Coupon Autocall Notes Based Upon Shares of Bayerische Motoren Werke AG due 2026 Series CGMFL55795 | DE000KG6NLB4 | 24/Mar/2023 | Listed | 24/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55961 - Issue of USD 5,308,000 Citigroup Global Markets Funding Luxembourg SCA (LU) Interest Evolution USD 2029, due March 2029 | XS2553884367 | 31/Mar/2023 | Listed | 31/Mar/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55976 - Issue of EUR 5,000,000 Citigroup Principal Protected Inflation Linked Notes 03/2026 | DE000KG6NLC2 | 01/Mar/2023 | Listed | 01/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL55981 - Issue of 1,829 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 CGMFL55981 | DE000KG6NLD0 | 17/Mar/2023 | Listed | 17/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56021 - Issue of EUR 1,027,000 CITI 3.05% Fixed Rate Notes 03/2027 (C) due 2027 Series CGMFL56021 | DE000KG6NLE8 | 16/Feb/2023 | Listed | 13/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56022 - Issue of EUR 2,880,000 CITI 3.25% Fixed Rate Notes 03/2028 (C) due 2028 Series CGMFL56022 | DE000KG6NLF5 | 13/Mar/2023 | Listed | 13/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56031 - Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates | XS2544208080 | 17/Feb/2023 | Listed | 25/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56033 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates due 25 February 2025 | XS2544211209 | 17/Feb/2023 | Listed | 25/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56173 - Issue of PLN 25,135,000 Principal Protected Certificates with Autocall Feature linked to the EURO STOXX® Banks EUR (Price) Index due April 2026 | XS2565995623 | 06/Apr/2023 | Listed | 07/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56378 - 10,292 Memory Coupon Barrier Autocall Certificates linked to the Worst Performing of Bank of America Corporation, JP Morgan Chase & Co., KBC Group N.V. and Societe Generale S.A., due April 2025 | XS2544210227 | 11/Apr/2023 | Listed | 07/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56527 - Issue of 2,300 Quanto Call Certificates linked to the MSCI World IndexSM, due April 2027 | XS2544213916 | 24/Apr/2023 | Listed | 20/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56577 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates | XS2544209211 | 08/Mar/2023 | Listed | 15/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56578 - Issue of 3,000 Units of Euro 1,000 Fixed Coupon Autocall Certificates Based Upon the iSTOXX Single Stock on Societe Generale GR Decrement 2.08 Price EUR | XS2544212512 | 08/Mar/2023 | Listed | 15/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56580 - Memory Coupon Barrier Autocall Certificates Based Upon the iSTOXX ISP GR Decrement 0.197 Price EUR | XS2544215887 | 08/Mar/2023 | Listed | 28/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56625 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the iSTOXX ISP GR Decrement 0.197 Price EUR, the iSTOXX Single Stock on Enel GR Decrem | XS2544207512 | 09/Mar/2023 | Listed | 27/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56630 - Issue of EUR 2,209,000 Citi Multi Memory Express Notes Austria 23-28 Based Upon OMV AG and Voestalpine AG due 2028 CGMFL56630 | XS2544210904 | 06/Apr/2023 | Listed | 13/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56704 - Issue of USD 1,830,000 CITI 4.80% Fixed Rate Notes 03/2025 due 2025 Series CGMFL56704 | DE000KG6NLJ7 | 17/Mar/2023 | Listed | 17/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56846 - Issue of USD 1,000,000 CITI 5.10% Fixed Rate Notes 03/2025 due 2025 Series CGMFL56846 | DE000KG6NLK5 | 23/Mar/2023 | Listed | 23/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56874 - Issue of 1,212 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 CGMFL56874 | DE000KG6NLL3 | 18/Apr/2023 | Listed | 20/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56995 - Issue of EUR 4,931,000 CITI 3.25% Fixed Rate Notes 04/2026 (C) due 2026 Series CGMFL56995 | DE000KG6NLM1 | 20/Apr/2023 | Listed | 20/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56996 - Issue of EUR 310,000 CITI 3.65% Fixed Rate Notes 04/2028 (C) due 2028 | DE000KG6NLN9 | 20/Apr/2023 | Listed | 20/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL57000 - Issue of EUR 2,971,000 CITI 4.00% Fixed Rate Notes 04/2030 (C) due 2030 Series CGMFL57000 | DE000KG6NLP4 | 20/Apr/2023 | Listed | 20/Apr/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL57002 - Issue of 12,187 Quanto Digital Certificates linked to the Worst Performing of Mondelez International Inc. and Nestle S.A., due May 2025 | XS2581828808 | 05/May/2023 | Listed | 05/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5706 - Issue of GBP 1,523,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 16 March 2026 linked to Preference Shares of Citigroup Global Markets | XS1923347642 | 15/Mar/2019 | Listed | 16/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL57285 - Issue of 383 Autocall Notes Based Upon Shares of HUGO BOSS AG due 2029 | XS2581827313 | 08/May/2023 | Listed | 08/May/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5732 - Issue of GBP 500,000 Notes due February 2029 linked to the Worst Performing of the FTSE 100® Index and the EURO STOXX 50® (Price) Index | XS1923346834 | 19/Feb/2019 | Listed | 19/Feb/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5733 - Issue of Up To GBP 600,000 Notes due February 2029 linked to the FTSE 100® Index due 19 February 2029 | XS1923339623 | 19/Feb/2019 | Listed | 19/Feb/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5764 - Issue of GBP 218,000 Notes due 26 February 2029 linked to the Worst Performing of the FTSE 100® Index and the S&P 500® Index | XS1923338815 | 25/Feb/2019 | Listed | 26/Feb/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL57654 - Issue of 9,500 Fixed Coupon Autocall Certificates linked to the S&P 500® Index, due May 2026 | XS2581833121 | 09/May/2023 | Listed | 11/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL57729 - Issue of EUR 4,282,000 Memory Coupon Barrier Autocall Notes due May 2026 linked to the Worst Performing of Schneider Electric SE and Siemens AG Guaranteed by Citigroup Global Markets Limited | XS2585479939 | 16/May/2023 | Listed | 18/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL57839 - Issue of 5,392 Quanto Fixed Coupon Autocall Certificates linked to the Worst Performing of Canadian Solar Inc., The Goldman Sachs Group Inc and Tesla, Inc., due May 2025 | XS2581827586 | 09/May/2023 | Listed | 09/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5784 - Issue of GBP 1,699,000 Notes due 14 March 2029 linked to the FTSE 100® Index | XS1923330598 | 14/Mar/2019 | Listed | 14/Mar/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL57965 - Issue of EUR 2,191,000 Memory Express Notes Based Upon Shares of OMV AG 23-28 due 2028 Series CGMFL57965 | XS2585445799 | 05/May/2023 | Listed | 09/May/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL58055 - Issue of 7,637 Fixed Coupon Autocall Notes Based Upon Shares of Dr Ing hc F Porsche AG due 2026 Series CGMFL58055 | DE000KH5DAQ7 | 19/May/2023 | Listed | 19/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5813 - Issue of GBP 630,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 13 March 2026 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1923337171 | 14/Mar/2019 | Listed | 13/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL58136 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of BMW GY Equity, RACE IM Equity, F UN Equity and GM UN Equity | XS2581829103 | 13/Apr/2023 | Listed | 19/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL58193 - Issue of 2,588 Memory Coupon Barrier Autocall Certificates linked to the Worst Performing of Adobe Inc., Intel Corporation, Microsoft Corporation and Oracle Corporation, due May 2025" | XS2581829798 | 26/May/2023 | Listed | 27/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL58354 - Issue of EUR 7,598,000 Collared Floating Rate Notes linked to 12-month EURIBOR Rate, due August 2028 | XS2598538937 | 07/Aug/2023 | Listed | 07/Aug/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL58416 - Issue of 870 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 CGMFL58416 | DE000KH5DAS3 | 19/May/2023 | Listed | 19/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL58471 - Issue of EUR 4,495,000 Memory Express Notes Based Upon Shares of Erste Group Bank AG 23-28 due 2028 | XS2598496243 | 31/May/2023 | Listed | 07/Jun/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL58478 - Issue of EUR 722,000 CITI 3.00% Fixed Rate Notes 05/2026 due 2026 Series CGMFL58478 | DE000KH5DAT1 | 22/May/2023 | Listed | 22/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL58479 - Issue of EUR 63,000 CITI 3.45% Fixed Rate Notes 05/2028 (C) due 2028 Series CGMFL58479 | DE000KH5DAU9 | 22/May/2023 | Listed | 22/May/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL58480 - Issue of EUR 1,569,000 CITI 4.00% Fixed Rate Notes 05/2033 (C) due 2033 | DE000KH5DAV7 | 22/May/2023 | Listed | 22/May/2033 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL58535 - Issue of USD 6,748,000 CITI Step Up Fixed Rate Notes 05/2028 due 2028 Series CGMFL58535 | DE000KH5DAW5 | 22/May/2023 | Listed | 22/May/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL58590 - "Issue of EUR 5,592,000 Memory Coupon Barrier Autocall Notes due June 2026 linked to the Worst Performing of Infineon Technologies AG and Mercedes-Benz Group AG"; | XS2598497480 | 08/Jun/2023 | Listed | 15/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5866 - Issue of GBP 673,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 30 March 2026 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1923337338 | 01/Apr/2019 | Listed | 30/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL5879 - Issue of EUR 7,000,000 Citigroup Global Markets Funding Luxembourg S.C.A. European Healthcare Autocallable 30 April 2029 Notes linked to the STOXX Europe 600 Health Care (Price) EUR Index | XS1923330754 | 30/Apr/2019 | Listed | 30/Apr/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59005 - Issue of 413 Memory Express Notes Based Upon Shares of ADIDAS AG due 2027 CGMFL59005 | XS2581838948 | 22/Jun/2023 | Listed | 21/Sep/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59068 - Issue of 2,139 Fixed Coupon Autocall Notes Based Upon Shares of SAP SE due 2026 Series CGMFL59068 | DE000KH5DAX3 | 12/Jun/2023 | Listed | 12/Jun/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59243 - Issue of 2,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Apple Inc., Barrick Gold Corporation and LVMH Moet Hennessy Louis Vuitton SE | XS2581828550 | 16/May/2023 | Listed | 26/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59442 - Issue of 314 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 | DE000KH5DAY1 | 16/Jun/2023 | Listed | 16/Jun/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59561 - Issue of 3,000 Units of Euro1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of IXBMW468 Index IXDAI443 Index IXSTL09 Index IXVOW717 Index | XS2581829954 | 24/May/2023 | Listed | 01/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59562 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of IXREP083 Index IXENI088 Index IXSTL1 Index IXUCG048 Index | XS2581830960 | 24/May/2023 | Listed | 01/Jun/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59564 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of BPER Banca, Eni SpA, Stellantis N.V. and STMicroelectronics N.V. | XS2581828980 | 24/May/2023 | Listed | 01/Jun/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59565 - Issue of 3,000Units ofEuro1,000 MemoryCouponBarrierAutocallCertificates BasedUpontheWorstPerforming of IXDPW135Index IXCS169Index IXTTE276Index IXUCG048Index | XS2581833394 | 24/May/2023 | Listed | 30/May/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59668 - Issue of EUR 3,972,000 CITI 3.15% Fixed Rate Notes 06/2026 (C) due 2026 | DE000KH5DAZ8 | 21/Jun/2023 | Listed | 21/Jun/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59669 - Issue of EUR 3,270,000 CITI 4.00% Fixed Rate Notes 06/2033 (C) due 2033 Series CGMFL59669 | DE000KH5DA09 | 21/Jun/2023 | Listed | 21/Jun/2033 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59882 - Issue of 2,651 Memory Coupon Barrier Autocall Certificates due July 2026 linked to Erste Group Bank AG | XS2581833048 | 11/Jul/2023 | Listed | 17/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59883 - Issue of 10,361 Memory Coupon Barrier Autocall Certificates due July 2026 linked to Erste Group Bank AG | XS2581833808 | 11/Jul/2023 | Listed | 17/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL59994 - 4,700 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Ferrari N.V., Porsche Automobil Holding SE, Safran S.A. and Snam SpA | XS2581830374 | 02/Jun/2023 | Listed | 08/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL60012 - Issue of 2,072 Memory Express Notes Based Upon Shares of AXA S.A. due 2027 CGMFL60012 | XS2581829525 | 06/Jul/2023 | Listed | 06/Jul/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL60300 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Coinbase Global, Inc., Palantir Technologies Inc. and Plug Power Inc. | XS2581835092 | 08/Jun/2023 | Listed | 16/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL60304 - Issue of Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of IXSTL134 Index and IXVOW876 Index | XS2581830705 | 08/Jun/2023 | Listed | 15/Jun/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL60513 - "Issue of 4,262 Quanto Fixed Coupon Autocall Certificates linked to the Worst Performing of Albemarle Corporation, Barrick Gold Corporation, Glencore Plc and Newmont Corporation, due July 2025 | XS2581827743 | 14/Jul/2023 | Listed | 14/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL60723 - Issue of 743 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 CGMFL60723 | DE000KH5DA17 | 14/Jul/2023 | Listed | 14/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL60742 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of IXISP019 Index, IXENEL03 Index, IXENI088 Index and IXUCG048 Index | XS2581828634 | 22/Jun/2023 | Listed | 28/Jun/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL60820 - Issue of 3,000 Units of Euro 1,000 Issuer Callable Reverse Convertible Certificates Based Upon the Worst Performing of A2A S.p.A., Enel S.p.A. and Engie S.A. | XS2581830887 | 20/Jun/2023 | Listed | 29/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL60968 - Issue of EUR 750,000 Citi Multi Memory Express Notes 'Insurance Companies Europe 23-28' Based Upon Allianz SE and AXA SA due 2028 | XS2619374684 | 19/Jul/2023 | Listed | 26/Jul/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL60983 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Worst Performing of C3.Ai, Inc. and Sarepta Therapeutics, Inc. | XS2581838518 | 22/Jun/2023 | Listed | 27/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6105 - Issue of GBP 1,500,000 Notes due 05 April 2029 linked to the FTSE 100® Index | XS1944437901 | 05/Apr/2019 | Listed | 05/Apr/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL61086 - Issue of 10,990 Capital Protected Autocall Certificates in PLN linked to the shares of Barclays PLC and UniCredit S.p.A., due August 2026 | XS2581827073 | 07/Aug/2023 | Listed | 07/Aug/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL61123 - Issue of EUR 100,000 CITI 4.00% Fixed Rate Notes 07/2035 (C) due 2035 Series CGMFL61123 | DE000KH5DA33 | 18/Jul/2023 | Listed | 18/Jul/2035 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL61124 - Issue of 1,847,000 CITI 3.20% Fixed Rate Notes 07/2026 | DE000KH5DA25 | 18/Jul/2023 | Listed | 18/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL61133 - Issue of EUR 19,574,000 CITI Inflation Linked Notes 07/2028 due 2028 Series CGMFL61133 | DE000KH5DA41 | 20/Jul/2023 | Listed | 20/Jul/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL61595 - 3,500 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of C3.Ai, Inc. and Sarepta Therapeutics, Inc. | XS2623599649 | 05/Jul/2023 | Listed | 14/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL61596 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of IXISP019 Index and IXUCG099 Index | XS2623600249 | 05/Jul/2023 | Listed | 12/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL61735 - Issue of 960 Memory Auto-Call Notes Based Upon the MSCI Europe Index (EUR) due 2027 | XS2623600082 | 04/Aug/2023 | Listed | 04/Aug/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL61802 - Issue of 3,000 Units of Euro 1,000 Fixed Coupon Autocall Certificates Based Upon the Worst Performing of IXISP019 Index, IXENI088 Index, IXSTL134 Index and IXUCG099 Index | XS2623600595 | 11/Jul/2023 | Listed | 18/Jul/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL61859 - Issue of 3,124 Snowballing Autocall Notes Based Upon Shares of MERCEDES-BENZ GROUP AG due 2029 Series CGMFL61859 | XS2623600322 | 25/Aug/2023 | Listed | 27/Aug/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6227 - Issue of GBP 2,000,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 11 May 2027 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1944425484 | 14/May/2019 | Listed | 11/May/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL62312 - Issue of EUR 2,520,000 CITI 3.55% Fixed Rate Notes 02/2027 (C) due 2027 Series CGMFL62312 | DE000KH5DA66 | 16/Aug/2023 | Listed | 16/Feb/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL62313 - Issue of EUR 50,000 CITI 4.00% Fixed Rate Notes 08/2033 (C) due 2033 Series CGMFL62313 | DE000KH5DA74 | 16/Aug/2023 | Listed | 16/Aug/2033 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL62392 - Issue of 778 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 Series CGMFL62392 | DE000KH5DA82 | 29/Aug/2023 | Listed | 31/Aug/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL62583 - Issue of 2,785 Memory Interest Barrier Auto-Call Notes Based Upon the Worst Performing of the Deutsche Börse AG German Stock Index DAX the EURO STOXX Index and the S&P 500 Index due 2026 CGMFL62583 | XS2623599995 | 09/Aug/2023 | Listed | 09/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL62821 - Issue of 1,710 Memory Coupon Barrier Autocall Certificates due September 2026 linked to the Worst Performing of Edwards Lifesciences Corporation and Intuitive Surgical, Inc | XS2623601130 | 11/Sep/2023 | Listed | 16/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL63860 - Issue of EUR 2,958,000 CITI 3.30% Fixed Rate Notes 09/2026 (C) due 2026 Series CGMFL63860 | DE000KH5DA90 | 13/Sep/2023 | Listed | 13/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL63921 - Issue of3,000Units ofEuro1,000 Memory CouponBarrierAutocallCertificates BasedUpontheWorst Performing of Credit Agricole S.A., MEDIOBANCA - Banca Di Credito Finanziario S.P.A. and UniCredit S.p.A. | XS2623594848 | 21/Aug/2023 | Listed | 25/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64135 - Issue of 2,700 Snowball Autocall Certificates linked to a Basket of Shares, due October 2026 | XS2623594921 | 02/Oct/2023 | Listed | 02/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64156 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Carnival Corporation, Enphase Energy, Inc., NVIDIA Corporation and Plug Power Inc. | XS2623593105 | 24/Aug/2023 | Listed | 18/Sep/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64157 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of ArcelorMittal S.A., Siemens Energy AG, Stellantis N.V. and UniCredit S.p.A. | XS2623596207 | 24/Aug/2023 | Listed | 18/Sep/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64218 - Issue of 614 Fixed Coupon Autocall Notes Based Upon Shares of Daimler Truck Holding AG due 2025 | DE000KH5DBB7 | 06/Oct/2023 | Listed | 06/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64234 - Issue of EUR 800,000 Citi Multi Memory Express Notes 'Pharma 23-28' Based Upon Coloplast A/S and Novo Nordisk A/S due 2028 Series CGMFL64234 | XS2650758431 | 03/Oct/2023 | Listed | 05/Oct/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64236 - Issue of 218 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 | DE000KH5DBC5 | 29/Sep/2023 | Listed | 29/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64384 - Issue of EUR 3,000,000 Memory Express Notes Based Upon Shares of OMV AG 23-28 due 2028 Series CGMFL64384 | XS2663127848 | 03/Oct/2023 | Listed | 05/Oct/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6439 - Issue of GBP 1,833,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 24 May 2029 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A.. | XS1956922030 | 24/May/2019 | Listed | 24/May/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6441 - Issue of GBP 757,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 24 May 2029 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. Series CGMFL6441 | XS1956927005 | 24/May/2019 | Listed | 24/May/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64552 - Issue of 2,086 Memory Coupon Barrier Autocall Certificates due October 2026 linked to the Worst Performing of AXA and NN Group N.V. | XS2623595068 | 10/Oct/2023 | Listed | 16/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64557 - Issue of 2,497 Memory Coupon Barrier Autocall Certificates due October 2026 linked to the Worst Performing of AXA and NN Group N.V. | XS2623594251 | 10/Oct/2023 | Listed | 16/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64653 - Issue of 951 Fixed Coupon Autocall Notes Based Upon Shares of Schneider Electric SE due 2026 | DE000KH5DBD3 | 06/Oct/2023 | Listed | 06/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64828 - Issue of 1,104 Quanto Fixed Coupon Autocall Certificates linked to the Worst Performing of Broadcom Inc., General Motors Company, Nutrien Ltd. and ON Semiconductor Corporation, due October 2025 | XS2623595811 | 06/Oct/2023 | Listed | 06/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL65056 - Issue of 3,869 Airbag Memory Express Notes Based Upon Shares of Bayer AG due 2026 | XS2623591828 | 29/Sep/2023 | Listed | 29/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL65221 - Issue of EUR 2,184,000 CITI 3.30% Fixed Rate Notes 10/2026 (C) due 2026 | DE000KH5DBE1 | 05/Oct/2023 | Listed | 05/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL65222 - Issue of Issue of EUR 547,000 CITI 4.00% Fixed Rate Notes 10/2033 (C) due 2033 | DE000KH5DBF8 | 05/Aug/2023 | Listed | 05/Oct/2033 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL65300 - Issue of 4,910 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2025 Series CGMFL65300 | DE000KH5DBG6 | 22/Sep/2023 | Listed | 22/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL65309 - Issue of 453 Snowballing Autocall Notes Based Upon Shares of STELLANTIS N.V. due 2029 | XS2623598088 | 20/Oct/2023 | Listed | 22/Oct/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL65345 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon Intesa Sanpaolo S.p.A. | XS2623595902 | 13/Sep/2023 | Listed | 19/Aug/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL65351 - Issue of 185 Memory Auto-Call Notes Based Upon the EURO STOXX 50® Index due 2025 | XS2623597197 | 27/Oct/2023 | Listed | 27/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL65433 - Issue of EUR 2,452,000 Memory Express Notes Based Upon Shares of OMV AG (II) 23-28 | XS2671870298 | 06/Oct/2023 | Listed | 11/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL65449 - Issue of EUR 160,000 Buy on Dip Notes Based Upon the EURO STOXX® 50 Index due 2027 | DE000KH5DBH4 | 23/Oct/2023 | Listed | 25/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL66192 - Issue of 496 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 Series CGMFL66192 | DE000KH5DBJ0 | 27/Oct/2023 | Listed | 27/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL66493 - Issue of EUR 1,400,000 CITI 3.20% Fixed Rate Notes 11/2025 due 2025 Series CGMFL66493 | DE000KH5DBK8 | 08/Nov/2023 | Listed | 08/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL66494 - Issue of EUR 75,000 CITI 3.50% Fixed Rate Notes 11/2027 (C) | DE000KH5DBL6 | 08/Nov/2023 | Listed | 08/Nov/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL66495 - Issue of EUR 1,195,000 CITI 4.10% Fixed Rate Notes 11/2033 (C) | DE000KH5DBM4 | 08/Nov/2023 | Listed | 08/Nov/2033 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL66501 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Barrick Gold Corporation, Freeport-McMoRan Inc., Glencore Plc and Newmont Corporation | XS2623592800 | 02/Oct/2023 | Listed | 05/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL66503 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of NL0011585146, FR0000052292, DE000PAH0038, IT0004712375 | XS2623592396 | 02/Oct/2023 | Listed | 09/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL66703 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon Enel S.p.A. | XS2623597866 | 04/Oct/2023 | Listed | 12/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL66911 - Issue of 1,818 Memory Express Notes Based Upon Shares of Bayer AG due 2027 Series CGMFL66911 | XS2623597601 | 03/Nov/2023 | Listed | 03/Nov/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL67056 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of the EURO STOXX® Banks Index, the FTSEMIB Index and the Nasdaq-100 Index® | XS2623597270 | 11/Oct/2023 | Listed | 18/Oct/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6734 - Issue of EUR 5,152,000 Citigroup Global Markets Funding Luxembourg S.C.A. Netherlands Callable Notes due 28 June 2029 | XS1964584178 | 28/Jun/2019 | Listed | 28/Jun/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL67364 - Issue of 13,749 Snowballing Autocall Certificates linked to the Worst Performing of Advanced Micro Devices, Inc., Infineon Technologies AG and Micron Technology, Inc., due December 2027 | XS2623595654 | 07/Dec/2023 | Listed | 07/Dec/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL67434 - Issue of 434 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 Series CGMFL67434 | DE000KH5DBP7 | 27/Nov/2023 | Listed | 24/Nov/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL67438 - Issue of 1,980 Memory Auto-Call Notes Based Upon the EURO STOXX 50® Index due 2025 | XS2623593873 | 03/Nov/2023 | Listed | 03/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL67612 - Issue of 1,335 Memory Coupon Barrier Autocall Certificates due December 2026 linked to the Worst Performing of Broadcom Inc. and Cisco Systems, Inc. | XS2623591158 | 14/Dec/2023 | Listed | 14/Dec/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL67718 - Issue of 920 Fixed Coupon Autocall Notes Based Upon Shares of Kering S.A. due 2026 | DE000KH5DBQ5 | 08/Dec/2023 | Listed | 08/Dec/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL67778 - Issue of EUR 998,000 CITI 3.60% Fixed Rate Notes 12/2029 due 2029 Series CGMFL67778 | DE000KH5DBS1 | 13/Dec/2023 | Listed | 13/Dec/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL67779 - Issue of EUR 668,000 CITI 3.20% Fixed Rate Notes 12/2025 due 2025 Series CGMFL67779 | DE000KH5DBR3 | 13/Dec/2023 | Listed | 13/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL67909 - Issue of 2,000 Units of Euro 1,000 Issuer Callable Memory Coupon Barrier Certificates Based Upon the Worst Performing of Enel S.p.A., Ferrari N V, MEDIOBANCA & STMicroelectronics N.V. | XS2623598161 | 14/Nov/2023 | Listed | 15/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL67910 - Issue of 2,000 Units of Euro 1,000 Issuer Callable Memory Coupon Barrier Certificates Based Upon the Worst Performing of Eni S.p.A., Intesa Sanpaolo S.p.A, Stellantis N.V. and UniCredit S.p.A. | XS2623597437 | 14/Nov/2023 | Listed | 15/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL67994 - Issue of 361 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 | DE000KH5DBT9 | 22/Dec/2023 | Listed | 22/Dec/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68080 - Issue of EUR 1,280,000 Memory Express Notes Based Upon Shares of CF Richemont SA 23-28 due 2029 | XS2695520853 | 29/Dec/2023 | Listed | 03/Jan/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6822 - Issue of 867 Citigroup Relax Express Certificates BASF SE Notes due 15 May 2025 | XS1273329323 | 10/May/2019 | Listed | 15/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6823 - Issue of 1,439 Citigroup Relax Express Certificates DEUTSCHE POST AG Notes due 15 May 2025 | XS1273330255 | 10/May/2019 | Listed | 15/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68300 - Issue of 850 Memory Coupon Barrier Autocall Certificates due January 2027 linked to the Worst Performing of ASML Holding N.V. and STMicroelectronics N.V. | XS2623594764 | 29/Dec/2023 | Listed | 06/Jan/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68307 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Repsol, S.A., STMicroelectronics N.V. and UniCredit S.p.A. | XS2623596975 | 30/Nov/2023 | Listed | 07/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68349 - Issue of 648 Memory Coupon Barrier Autocall Certificates due January 2027 linked to the Worst Performing of Oracle Corporation and Salesforce, Inc. | XS2623593956 | 28/Dec/2023 | Listed | 06/Jan/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68659 - Issue of EUR 1,550,000 Reverse Convertible Notes Based Upon Nokia Oyj | DE000KH5DBY9 | 12/Dec/2023 | Listed | 20/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68664 - Issue of 3,140 Quanto Autocall Certificates linked to the EURO STOXX 50® Index due February 2027 | XS2623593014 | 06/Feb/2024 | Listed | 08/Feb/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68688 - Issue of EUR 230,000 CITI 3.00% Fixed Rate Notes 01/2030 (C) due 2030 | DE000KH5DBU7 | 24/Jan/2024 | Listed | 24/Jan/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68705 - Issue of EUR 3,530,000 Reverse Convertible Notes Based Upon Siemens Energy AG due 2025 | DE000KH5DBV5 | 22/Jan/2024 | Listed | 22/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68735 - 7,500 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Eni S.p.A., Ferrari N.V., Stellantis N.V. and UniCredit S.p.A. | XS2623595498 | 14/Dec/2023 | Listed | 21/Jun/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68761 - Issue of 361 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2027 | DE000KH5DBW3 | 26/Jan/2024 | Listed | 26/Jan/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68926 - Issue of 8,092 Memory Coupon Barrier Autocall Certificates linked to the Worst Performing of Amazon.com, Inc., BNP Paribas SA, Infineon Technologies AG and Teck Resources Limited, due February 2026 | XS2623592982 | 07/Feb/2024 | Listed | 09/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6895 - Issue of GBP 274,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due June 2027 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1980038084 | 14/Jun/2019 | Listed | 15/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68952 - Issue of 1,002 Fixed Coupon Autocall Notes Based Upon Shares of Infineon Technologies AG due 2025 | DE000KH5DBX1 | 26/Jan/2024 | Listed | 28/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68953 - Issue of 379 Memory Express Notes Based Upon Shares of Daimler Truck Holding AG due 2025 Series CGMFL68953 | XS2623596629 | 26/Jan/2024 | Listed | 28/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL68964 - Issue of 2,000 Units of Euro 1,000 Issuer Callable Memory Coupon Barrier Certificates Based Upon the Worst Performing of Coinbase Global, Inc., PayPal Holdings, Inc. and SolarEdge Technologies, Inc. | XS2623596116 | 21/Dec/2023 | Listed | 30/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69038 - Issue of 8,404 Snowballing Autocall Certificates linked to the Worst Performing of Microsoft Corporation, Infineon Technologies AG and NVIDIA Corporation, due February 2028 | XS2690035378 | 07/Feb/2024 | Listed | 07/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69109 - "Issue of EUR 586,000 Citi Multi Memory Express Notes 'EU Tech 24-29' Based Upon ASML Holding N.V. and SAP SE due 2029 Series CGMFL69109 | XS2702960761 | 05/Feb/2024 | Listed | 07/Feb/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69110 - Issue of 401 Airbag Memory Express Notes Based Upon Shares of Orange S.A. due 2027 Series CGMFL69110 | XS2690036939 | 02/Feb/2024 | Listed | 02/Feb/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69211 - Issue of 655 Airbag Memory Express Notes based upon Shares of Roche Holding AG (EUR-quanto) due 2030 | XS2690040964 | 26/Jan/2024 | Listed | 28/Jan/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69281 - Issue of 1,287 Memory Coupon Barrier Autocall Certificates due February 2027 linked to the Worst Performing of Engie and Veolia Environnement | XS2690035964 | 15/Feb/2024 | Listed | 16/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69282 - Issue of 1,384 Memory Coupon Barrier Autocall Certificates due February 2027 linked to the Worst Performing of NIKE, Inc. and Ralph Lauren Corporation | XS2690038398 | 15/Feb/2024 | Listed | 16/Feb/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69489 - Issue of 1596 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2027 | DE000KH5DB16 | 16/Feb/2024 | Listed | 17/Feb/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69505 - Issue of 3,100 Discount Notes based upon the VanEck Vectors® Gold Miners ETF due 2025 | XS2690043984 | 22/Jan/2024 | Listed | 20/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69605 - Issue of 492 Airbag Memory Express Notes Based Upon Shares of Bayerische Motoren Werke Aktiengesellschaft due 2028 Series CGMFL69605 | XS2690042234 | 07/Feb/2024 | Listed | 07/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69618 - Issue of 960 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 | DE000KJ2UTG7 | 24/Jan/2024 | Listed | 24/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69619 - Issue of 599 Airbag Memory Express Notes Based Upon Shares of Deutsche Lufthansa Aktiengesellschaft due 2030 Series CGMFL69619 | XS2690040618 | 09/Feb/2024 | Listed | 11/Feb/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6962 - Issue GBP 1,834,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 12 July 2029 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A.. | XS1980029844 | 15/Jul/2019 | Listed | 12/Jul/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6963 - Issue of GBP 1,143,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 12 July 2029 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS1980032715 | 15/Jul/2019 | Listed | 12/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL6964 - Issue of GBP 2,096,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 12July 2029 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. Series CGMFL6964 | XS1980028796 | 15/Jul/2019 | Listed | 12/Jul/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69820 - Issue of 9,390 Fixed Coupon Autocall Notes Based Upon Shares of Siemens Aktiengesellschaft due 2027 | DE000KJ2UTK9 | 01/Mar/2024 | Listed | 02/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69939 - Issue of 1,020 Snowballing Autocall Notes Based Upon Shares of ING Groep N.V. due 2030 Series CGMFL69939 | XS2690034728 | 01/Mar/2024 | Listed | 04/Mar/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL69947 - Issue of 750 Snowballing Autocall Notes Based Upon Shares of Deutsche Lufthansa AG due 2030 | XS2690037820 | 01/Mar/2024 | Listed | 04/Mar/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70086 - Issue of 310 Memory Express Notes Based Upon Shares of Assicurazioni Generali Societa' Per Azioni due 2025 | XS2690039958 | 23/Feb/2024 | Listed | 25/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70450 - Issue of 2,000 Units of Euro 1,000 Memory Coupon Barrier AutocallCertsBasedonWorstPerformingofiSTOXXSingleStockonCreditAgricoleGRDecrement1.05PriceEUR&iSTOXXSingleStockonDaimlerGRDecrement4.43PriceEUR | XS2690042580 | 23/Jan/2024 | Listed | 01/Feb/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70451 - Issue of 2,000 Units of Euro 1,000 Issuer Callable Memory Coupon Barrier Certificates Based Upon the Worst Performing of Bouygues, Nokia Oyj and Vodafone Group Public Limited Company | XS2690038802 | 23/Jan/2024 | Listed | 30/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70452 - Issue of 2,000 Units of Euro 1,000 Issuer Callable Memory Coupon Barrier Certificates Based Upon the Worst Performing of Embracer Group AB and Ubisoft Entertainment | XS2690044529 | 23/Jan/2024 | Listed | 30/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70453 - Issue of EUR 5,159,000 CITI 2.80% Fixed Rate Notes 02/2025 | DE000KJ2UTQ6 | 28/Feb/2024 | Listed | 28/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70457 - Issue of 1,053 Airbag Memory Express Notes based upon Shares of Pfizer Inc. (EUR-quanto) due 2030 Series CGMFL70457 | XS2690037234 | 01/Mar/2024 | Listed | 04/Mar/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70466 - Issue of 9,705 Snowballing Autocall Certificates linked to the Worst Performing of Enel SpA, Engie SA and RWE Aktiengesellschaft, due March 2028"; | XS2690035022 | 07/Mar/2024 | Listed | 07/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70566 - Issue of 1,000 Fixed Coupon Autocall Notes Based Upon the MSCI World IndexSM | DE000KJ2UTS2 | 24/Jan/2024 | Listed | 27/Jan/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70661 - Issue of USD 2,148,000 Collared Compounded Daily SOFR Floating Rate Notes, due April 2027 | XS2725153105 | 12/Apr/2024 | Listed | 12/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70775 - Issue of 155 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2027 | DE000KJ2UTW4 | 01/Mar/2024 | Listed | 02/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL7078 - Issue of GBP 3,172,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due 07 July 2025 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A | XS1980013764 | 08/Jul/2019 | Listed | 07/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70783 - Issue of 3,784 Autocall Certificates due March 2028 linked to the Worst Performing of Erste Group Bank AG and OTP Bank Nyrt. | XS2690034561 | 15/Mar/2024 | Listed | 16/Mar/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70784 - Issue of 5,551 Autocall Certificates due March 2028 linked to the Worst Performing of Erste Group Bank AG and OTP Bank Nyrt. | XS2690041699 | 18/Mar/2024 | Listed | 16/Mar/2038 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL70915 - Issue of 250 Memory Express Notes Based Upon Shares of Daimler Truck Holding AG due 2025 | XS2690045500 | 01/Mar/2024 | Listed | 02/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL7094 - Issue of EUR 5,360,000 Citigroup Global Markets Funding Luxembourg S.C.A. (LU) Real Estate Callable Notes due July 2029 | XS1980011040 | 31/Jul/2019 | Listed | 31/Jul/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL71385 - Issue of 1,182 Memory Express Notes Based Upon Shares of Pfizer Inc. due 2028 | XS2690042820 | 05/Mar/2024 | Listed | 06/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL7143 - Issue of 592 Citigroup Relax Express Certificates DEUTSCHE POST AG (Snowballing Auto-Call Notes Based Upon DEUTSCHE POST AG) due 6 June 2025 | XS1273328788 | 07/Jun/2019 | Listed | 06/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL71557 - Issue of 411 Airbag Memory Express Notes Based Upon Shares of Engie SA due 2028 Series CGMFL71557 | XS2690041269 | 06/Mar/2024 | Listed | 06/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL71563 - Issue of 194 Quanto Call Certificates linked to the MSCI World EUR Index, due March 2027 | XS2690037580 | 07/Mar/2024 | Listed | 08/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL71658 - 9,000 Units of Euro 1,000 Fixed Coupon Autocall Certificates Based Upon the Worst Performing of Enel S.p.A., Intesa Sanpaolo S.p.A., Stellantis N.V. and UniCredit S.p.A. | XS2690040709 | 07/Feb/2024 | Listed | 14/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL71666 - Issue of 901 Memory Auto-Call Notes Based Upon the EURO STOXX 50® Index due 2026 Series CGMFL71666 | DE000KJ2UTZ7 | 22/Mar/2024 | Listed | 23/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL7180 - Issue of GBP 2,000,000 Autocall Notes due 09 July 2029 linked to the FTSE 100® Index | XS1980010232 | 09/Jul/2019 | Listed | 09/Jul/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL7181 - Issue of GBP 2,120,000 Notes due 12 July 2029 linked to the Worst Performing of the FTSE 100® Index and the S&P 500® Index | XS1980011800 | 12/Jul/2019 | Listed | 12/Jul/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL71824 - Issue of EUR 800,000 Fixed Coupon Autocall Notes Based Upon Shares of Verbund Aktiengesellschaft due 2028 Series CGMFL71824 | DE000KJ2UT14 | 06/Mar/2024 | Listed | 15/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL71910 - Issue of 6,794 Autocall Certificates due March 2028 linked to the Worst Performing of Erste Group Bank AG and OTP Bank Nyrt | XS2690036343 | 18/Mar/2024 | Listed | 27/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL71998 - Issue of 1,000 Fixed Coupon Autocall Notes Based Upon the MDAX (Total Return) | DE000KJ2UT30 | 13/Feb/2024 | Listed | 13/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | series CGMFL72174 - Issue of 500 Fixed Coupon Autocall Notes Based Upon Shares of Infineon Technologies AG | DE000KJ2UT48 | 15/Feb/2024 | Listed | 15/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL72199 - Issue of USD 1,300,000 CITI 4.25% Fixed Rate Notes 02/2026 due 2026 | DE000KJ2UT71 | 21/Feb/2024 | Listed | 21/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL72200 - Issue of USD 950,000 CITI 4.40% Fixed Rate Notes 02/2028 due 2028 | DE000KJ2UT89 | 21/Feb/2024 | Listed | 21/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL7227 - Issue of 1,185 Memory Auto-Call Notes Based Upon STOXX EUROPE 600 Basic Resources Price Index EUR | XS1991384212 | 21/May/2019 | Listed | 21/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL72331 - Issue of EUR 6,000,000 CITI Inflation Linked Notes 3Y due 2027 | DE000KJ2UT97 | 18/Mar/2024 | Listed | 18/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL72448 - Issue of 2,856 Autocall Certificates due March 2028 linked to the Worst Performing of Erste Group Bank AG and OTP Bank Nyrt | XS2690038554 | 18/Mar/2024 | Listed | 27/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL72742 - Issue of EUR 925,000 CITI 3.00% Fixed Rate Notes 03/2025 due 2025 Series CGMFL72742 | DE000KJ2UUA8 | 28/Mar/2024 | Listed | 28/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL72769 - Issue of 205 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index | DE000KJ2UUC4 | 02/Apr/2024 | Listed | 31/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL73058 - Issue of EUR 4,722,000 Callable Fixed Rate Notes, due June 2029 | XS2758788124 | 06/Jun/2024 | Listed | 06/Jun/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL73075 - Issue of 227 Autocall Certificates linked to the Nikkei 225 Index due April 2027 | XS2690043042 | 08/Apr/2024 | Listed | 09/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL73182 - Issue of 1,000 Airbag Memory Express Notes Based Upon Shares of Commerzbank AG | XS2690042077 | 01/Mar/2024 | Listed | 01/Mar/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL73186 - Issue of USD 1,000,000 Reverse Convertible Notes Based Upon AbbVie Inc. and Medtronic Public Limited Company | DE000KJ2UUG5 | 01/Mar/2024 | Listed | 03/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL73282 - Issue of 1,027 Airbag Memory Express Notes Based Upon Shares of Rheinmetall AG | XS2690036269 | 08/Apr/2024 | Listed | 04/Apr/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL73283 - Issue of 1,511 Memory Coupon Barrier Autocall Certificates linked to the Worst Performing of Best Buy Co., Inc., The Estée Lauder Companies Inc., Kering and Target Corporation, due April 2026 | XS2690041855 | 05/Apr/2024 | Listed | 07/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL73285 - Issue of 1,178 Memory Coupon Barrier Autocall Certificates due April 2027 linked to the Worst Performing of SAP SE and Siemens Aktiengesellschaft | XS2690043398 | 16/Apr/2024 | Listed | 16/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL73440 - Issue of 524 Airbag Memory Express Notes based upon Shares of Pfizer Inc. (EUR-quanto) due 2028 Series CGMFL73440 | XS2690037077 | 27/Mar/2024 | Listed | 27/Mar/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL73858 - Issue of 1,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon Volkswagen AG | XS2690038984 | 11/Mar/2024 | Listed | 18/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL73865 - Issue of 1,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon Mercedes-Benz Group AG | XS2690035881 | 11/Mar/2024 | Listed | 18/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL74024 - Issue of 2,244 Airbag Memory Auto-Call Notes Based Upon the EURO STOXX 50® Index due 2030 | XS2690040022 | 26/Apr/2024 | Listed | 30/Apr/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL74360 - Issue of EUR 1,012,000 Citi Multi Fixed Coupon Express Notes 'Gesundheit 24-28' Based Upon Pfizer Inc. and Roche Holding AG | DE000KJ2UUL5 | 19/Apr/2024 | Listed | 25/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL74659 - Issue of 250 Airbag Memory Express Notes Based Upon the S&P 500® Index | XS2690044875 | 19/Mar/2024 | Listed | 19/Mar/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL74678 - Issue of 435 Autocall Certificates linked to the Nikkei 225 Index due May 2027 | XS2690039016 | 07/May/2024 | Listed | 06/May/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL74707 - "Issue of 6,765 Autocall Certificates linked to the Nikkei 225 Index due May 2027 | XS2690043711 | 08/May/2024 | Listed | 06/May/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL74810 - Issue of 2,103 Quanto Call Certificates linked to the MSCI Emerging Markets Index, due May 2027 | XS2690043125 | 08/May/2024 | Listed | 06/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL74811 - Issue of EUR 500,000 Fixed Coupon Autocall Notes Based Upon Shares of Porsche Automobil Holding SE due 2028 | DE000KJ2UUM3 | 18/Apr/2024 | Listed | 25/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL74825 - Issue of 542 Memory Express Notes Based Upon the EURO STOXX 50® Index due 2027 Series CGMFL74825 | DE000KJ2UUP6 | 10/May/2024 | Listed | 10/May/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL74828 - Issue of EUR 2,769,000 CITI 2.75% Fixed Rate Notes 05/2025 due 2025 Series CGMFL74828 | DE000KJ2UUN1 | 02/May/2024 | Listed | 02/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL74929 - Issue of 52,002,000 Snowballing Autocall Certificates linked to the TOPIX® Index, due May 2029 | XS2690034991 | 14/May/2024 | Listed | 14/May/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75168 - Issue of 212 Airbag Memory Express Notes Based Upon Shares of Continental AG due 2028 | XS2690043802 | 18/Apr/2024 | Listed | 20/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75396 - Issue of EUR 50,000 CITI 3.00% Fixed Rate Notes 05/2025 due 2025 Series CGMFL75396 | DE000KJ2UUR2 | 02/May/2024 | Listed | 02/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75545 - Issue of EUR 2,546,000 Snowballing Autocall Notes linked to the iSTOXX® Single Stock on Credit Agricole GR Decrement 1.05 Price EUR Index, due May 2031 | XS2778163266 | 21/May/2024 | Listed | 21/May/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75551 - Issue of 758 Airbag Memory Express Notes Based Upon Shares of Porsche Automobil Holding SE due 2030 | XS2690037317 | 07/May/2024 | Listed | 06/May/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75853 - Issue of 500 Airbag Memory Express Notes Based Upon Shares of Vonovia SE | XS2690035295 | 07/May/2024 | Listed | 06/May/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75860 - Issue of 3,686 Memory Express Notes Based Upon Shares of Vonovia SE due 2028 | XS2690036426 | 07/May/2024 | Listed | 04/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75870 - Issue of 500 Fixed Coupon Autocall Notes Based Upon Shares of Hapag-Lloyd Aktiengesellschaft | DE000KJ2UUU6 | 09/Apr/2024 | Listed | 10/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75882 - Issue of EUR 4,134,000 CITI 3.05% Fixed Rate Notes 05/2029 (C) due 2029 Series CGMFL75882 | DE000KJ2UUT8 | 02/May/2024 | Listed | 02/May/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75959 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of IXENEL03, IXENI088, IXMBG5 and IXSTL134 | XS2690039289 | 05/Apr/2024 | Listed | 10/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75960 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of IXENEL03, IXENI088, IXMBG5 and IXSTL134 | XS2690042150 | 05/Apr/2024 | Listed | 10/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL76080 - Issue of 1,300 Memory Interest Barrier Auto-Call Notes Based Upon the Worst Performing of the EURO STOXX 50® Index and the S&P 500® Index | XS2690040881 | 09/Apr/2024 | Listed | 04/Apr/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL7626 - Issue of EUR 250,000,000 Fixed Rate Notes due 6 December 2038 | XS2000581350 | 06/Jun/2019 | Listed | 06/Dec/2038 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL7633 - Issue of GBP 1,969,000 Autocall Notes due July 2027 linked to the FTSE 100® Index | XS2000589338 | 12/Jul/2019 | Listed | 12/Jul/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL76655 - Issue of 6,212 Airbag Memory Auto-Call Notes Based Upon the EURO STOXX 50® Index – SPK Langenfeld Jubiläum 2.0 due 2030 | XS2690044289 | 24/May/2024 | Listed | 26/Aug/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL7680 - Issue of GBP 816,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due July 2027 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2000589841 | 18/Jul/2019 | Listed | 19/Jul/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL77292 - Issue of up to 10,000 Airbag Memory Express Notes Based Upon Shares of Porsche Automobil Holding SE | XS2690037408 | 24/May/2024 | Listed | 24/May/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL77455 - Issue of 440 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2027 Series CGMFL77455 | DE000KJ5DB46 | 24/May/2024 | Listed | 24/May/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL77499 - Issue of USD 3,082,000 Callable Fixed Rate Notes, due July 2027 | XS2795556278 | 11/Jul/2024 | Listed | 11/Jul/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL77665 - Issue of 532 Snowballing Autocall Notes Based Upon the EURO STOXX 50® Index due 2030 | DE000KJ5DB79 | 03/Jun/2024 | Listed | 03/Jun/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL77798 - Issue of 11,171 Split Payment Certificates with Capital Protection in PLN based on shares of Endesa SA, Enel SpA and RWE Aktiengesellschaft, due June 2028 | XS2770637945 | 07/Jun/2024 | Listed | 07/Jun/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL77925 - Issue of EUR 626,000 Reverse Convertible Notes Based Upon BASF SE due 2025 | DE000KJ5DB87 | 31/May/2024 | Listed | 02/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL77926 - Issue of EUR 2,051,000 Reverse Convertible Notes Based Upon BASF SE due 2025 | DE000KJ5DB95 | 31/May/2024 | Listed | 02/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78014 - Issue of 3,613 Memory Coupon Barrier Autocall Certificates linked to the Worst Performing of BASF SE, Bunge Global SA, FMC Corporation and Nutrien Ltd., due June 2026 | XS2770644214 | 07/Jun/2024 | Listed | 08/Jun/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78022 - Issue of EUR 3,493,000 Reverse Convertible Notes Based Upon ASML Holding N.V., LVMH Moet Hennesy Louis Vuitton SE and SAP SE due 2025 | DE000KJ5DCA5 | 31/May/2024 | Listed | 05/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78142 - Issue of EUR 3,982,000 Snowballing Autocall Notes linked to the iSTOXX® Single Stock on Credit Agricole GR Decrement 1.05 Price EUR Index, due June 2031 | XS2801214284 | 25/Jun/2024 | Listed | 25/Jun/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78242 - Issue of EUR 10,000 CITI 3.00% Fixed Rate Notes 05/2031 | DE000KJ5DCC1 | 29/May/2024 | Listed | 29/May/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78243 - Issue of EUR 1,052,000 CITI 2.90% Fixed Rate Notes 05/2025 due 2025 | DE000KJ5DCB3 | 29/May/2024 | Listed | 29/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78295 - Issue of EUR 1,050,000 Reverse Convertible Notes Based Upon Kering S.A. | DE000KJ5DCD9 | 02/May/2024 | Listed | 11/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78314 - Issue of EUR 5,915,000 Snowballing Autocall Notes linked to the Solactive NESTE EOD Decrement 1.30 Index, due June 2031 | XS2801184271 | 25/Jun/2024 | Listed | 25/Jun/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78450 - Issue of PLN 3,940,000 Notes linked to the EURO STOXX 50® Index, due June 2027 | XS2801169470 | 07/Jun/2024 | Listed | 07/Jun/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78455 - Issue of USD 400,000 Notes linked to the EURO STOXX 50 Index, due June 2027 | XS2801159596 | 07/Jun/2024 | Listed | 07/Jun/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78820 - Issue of EUR 1,050,000 Reverse Convertible Notes Based Upon Aurubis AG | DE000KJ5DCJ6 | 10/May/2024 | Listed | 14/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL7887 - Issue of 549,000 Citigroup Relax Express Certificates INFINEON TECHNOLOGIES AG due 14 July 2019 | XS1273328945 | 12/Jul/2019 | Listed | 14/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79184 - Issue of PLN 6,800,000 Notes linked to the EURO STOXX 50® Index, due July 2027 | XS2807702720 | 08/Jul/2024 | Listed | 02/Jul/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79190 - Issue of PLN 2,210,000 Notes linked to the STOXX® Europe 600 Basic Resources EUR (Price Return) Index, due July 2026 | XS2807728956 | 08/Jul/2024 | Listed | 03/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79191 - Issue of USD 170,000 Autocall Notes linked to the STOXX Europe 600 Basic Resources EUR (Price Return) Index, due July 2026 | XS2807704262 | 08/Jul/2024 | Listed | 03/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79328 - Issue of 14,859 Split Payment Certificates in PLN based on shares of Advanced Micro Devices, Inc., Infineon Technologies AG and NVIDIA Corporation, due July 2028 | XS2770642788 | 27/Jun/2024 | Listed | 03/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79435 - Issue of 599 Airbag Memory Express Notes Based Upon Shares of AXA S.A. due 2030 | DE000KJ5DCK4 | 28/Jun/2024 | Listed | 28/Jun/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79584 - Issue of EUR 5,768,000 Snowballing Autocall Notes linked to the Solactive NESTE EOD Decrement 1.30 Index, due July 2031" | XS2807651984 | 19/Jul/2024 | Listed | 21/Jul/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79807 - Issue of CZK 30,000,000 Call Notes linked to the Prague Stock Exchange Index, due July 2029 | XS2770639560 | 17/Jul/2024 | Listed | 17/Jul/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79867 - Issue of EUR 3,701,000 Memory Coupon Barrier Autocall Notes due July 2027 linked to the Worst Performing of Heineken N.V. and PUMA SE | XS2814707878 | 09/Jul/2024 | Listed | 16/Jul/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79880 - Issue of 3,656 Memory Coupon Barrier Autocall Certificates due July 2027 linked to the Worst Performing of Freeport-McMoRan Inc. and Newmont Corporation | XS2770636624 | 09/Jul/2024 | Listed | 16/Jul/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL80266 - Issue of PLN 2,750,000 Autocall Notes linked to the Nikkei 225 Index, due July 2026 | XS2814670852 | 02/Aug/2024 | Listed | 31/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL80267 - Issue of USD 190,000 Autocall Notes linked to the Nikkei 225 Index, due July 2026 | XS2814670340 | 02/Aug/2024 | Listed | 31/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL80809 - Issue of 6,463 Quanto Digital Certificates linked to the Worst Performing of Intesa Sanpaolo S.p.A. and UniCredit S.p.A., due August 2026 | XS2770641467 | 07/Aug/2024 | Listed | 07/Aug/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8101 - Issue of GBP 2,500,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due August 2026 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A Series CGMFL8101 | XS2006327022 | 28/Aug/2019 | Listed | 26/Aug/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL81553 - Issue of EUR 4,642,000 Memory Coupon Barrier Autocall Notes due August 2027 linked to the Worst Performing of Ferrari N.V. and Mercedes-Benz Group AG | XS2828743182 | 08/Aug/2024 | Listed | 16/Aug/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL81554 - Issue of 2,609 Memory Coupon Barrier Autocall Certificates due August 2027 linked to the Worst Performing of Ferrari N.V. and Mercedes-Benz Group AG | XS2770636970 | 08/Aug/2024 | Listed | 16/Aug/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL81786 - Issue of EUR 1,000,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due September 2029 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2828717186 | 18/Sep/2024 | Listed | 18/Sep/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL81787 - Issue of EUR 478,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due September 2028 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A | XS2828728209 | 18/Sep/2024 | Listed | 18/Jul/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL81957 - Issue of PLN 2,610,000 Autocall Notes linked to the iShares Silver Trust, due September 2026 | XS2848108309 | 04/Sep/2024 | Listed | 04/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL82160 - Issue of CZK 41,760,000 Call Notes linked to the Prague Stock Exchange Index, due September 2029 | XS2848086901 | 03/Sep/2024 | Listed | 04/Sep/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL82581 - Issue of 8,798 Quanto Digital Certificates linked to the Worst Performing of Amazon.com, Inc. and Microsoft Corporation, due September 2026 | XS2770642945 | 06/Sep/2024 | Listed | 08/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL82583 - Issue of 13,734 Split Payment Certificates in PLN based on shares of BNP Paribas, HSBC Holdings plc and UniCredit S.p.A., due September 2028 | XS2770642606 | 06/Sep/2024 | Listed | 07/Sep/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8291 - Issue of EUR96,000,000 Fixed Rate Notes due 1 October 2030 | XS2053481235 | 01/Oct/2019 | Listed | 01/Oct/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL84394 - Issue of PLN 2,460,000 Autocall Notes linked to the iShares Silver Trust, due October 2026 | XS2866280790 | 04/Oct/2024 | Listed | 02/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL84674 - Issue of 6,653 Certificates with Capital Protection in PLN linked to the shares of Alphabet Inc. and Amazon.com, Inc., due March 2026 | XS2770644131 | 25/Sep/2024 | Listed | 30/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8521 - GBP 1,617,471 Autocall Notes due September 2029 linked to the FTSE 100® Index. | XS2024585569 | 26/Sep/2019 | Listed | 26/Sep/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8522 - Issue of GBP 1,717,833 Autocall Notes due September 2029 linked to the FTSE 100® Index | XS2024591377 | 26/Sep/2019 | Listed | 26/Sep/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8523 - Issue of GBP 1,064,315 Citigroup Global Markets Funding Luxembourg S.C.A. Autocall Notes due September 2029 linked to the FTSE 100® Index | XS2024596178 | 26/Sep/2019 | Listed | 26/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL85371 - Issue of EUR 4,153,000 Snowballing Autocall Notes due October 2027 linked to Erste Group Bank AG | XS2873389618 | 08/Oct/2024 | Listed | 18/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL85378 - Issue of 128,001 Snowballing Autocall Certificates due October 2027 linked to the iSTOXX Global Transformation Select 30 NR Decrement 5% EUR Price" | XS2770637432 | 09/Oct/2024 | Listed | 19/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL85636 - Issue of CZK 23,650,000 Memory Coupon Barrier Autocall Notes linked to the Worst Performing of Amazon.com, Inc., ASML Holding N.V., Meta Platforms, Inc. and Microsoft Corporation, due October 2026 | XS2873418490 | 07/Oct/2024 | Listed | 07/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL86977 - Issue of up to CZK 30,510,000 Call Notes linked to the Prague Stock Exchange Index, due November 2029 | XS2885321336 | 06/Nov/2024 | Listed | 06/Nov/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL87043 - Issue of PLN 8,950,000 Barrier Notes linked to the iShares Silver Trust, due November 2026 | XS2885311881 | 05/Nov/2024 | Listed | 04/Nov/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8709 - Issue of GBP 953,000 Citigroup Global Markets Funding Luxembourg S.C.A. Notes due October 2027 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. | XS2024571932 | 03/Oct/2019 | Listed | 04/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL87491 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of BNP Paribas, Enel S.p.A., Eni S.p.A. and Snam S.p.A. | XS2770634769 | 03/Oct/2024 | Listed | 08/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8760 - Issue of GBP 1,500,000 Coupon Barrier Autocall Notes due October 2026 linked to the Worst Performing Barclays PLC, Aviva PLC and Vodafone Group PLC | XS2037375487 | 14/Oct/2019 | Listed | 14/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL88267 - Issue of EUR 5,408,000 Snowballing Autocall Notes due November 2027 linked to the EURO STOXX Banks Index | XS2907269307 | 08/Nov/2024 | Listed | 15/Nov/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL89617 - Issue of 3,000 Units of Euro 1,000 Dual Directional Certificates with Memory Coupon Barrier Based Upon the Worst Performing of Intesa Sanpaolo S.p.A. and UniCredit S.p.A. | XS2872773341 | 12/Nov/2024 | Listed | 16/Nov/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL90074 - Issue of 3,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates | XS2872773002 | 15/Nov/2024 | Listed | 10/Dec/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9204 - Issue of up to 5,000 Citigroup Relax Express Certificates SIEMENS AG-REG | XS1273321346 | 25/Oct/2019 | Listed | 27/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9205 - Issue of GBP 424,509 Citigroup Global Markets Funding Luxembourg S.C.A. Autocall Notes due November 2029 linked to the FTSE 100® Index | XS2047515874 | 14/Nov/2019 | Listed | 14/Nov/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9206 - Issue of up to GBP 597,574 Citigroup Global Markets Funding Luxembourg S.C.A. Autocall Notes due November 2029 linked to the FTSE 100® Index | XS2047513580 | 14/Nov/2019 | Listed | 14/Nov/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9208 - Issue of GBP 1,351,789 Citigroup Global Markets Funding Luxembourg S.C.A. Autocall Notes due November 2029 linked to the FTSE 100® Index | XS2047523548 | 14/Nov/2019 | Listed | 14/Nov/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9392 - Issue of 543 Citigroup Relax Worst Of Express Certificates DEUTSCHES WOHNEN AG and VONOVIA SE due 2025 CGMFL9392 (Snowballing Auto-Call Notes based upon DEUTSCHE WOHNEN AG and VONOVIA SE) | XS1273320538 | 08/Nov/2019 | Listed | 10/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9838 - Issue of EUR 3,523,000 Citigroup Global Markets Funding Luxembourg S.C.A. (LU) Cities of Tomorrow Equities Note 2030 | XS2060739856 | 31/Jan/2020 | Listed | 31/Jan/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9877 - Issue of up to EUR20,000,000 Citigroup Global Markets Funding Luxembourg S.C.A. (LU) Cities of Tomorrow Buffer Note (90) 2030 | XS2060723694 | 31/Jan/2020 | Listed | 31/Jan/2030 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9904 - Issue of 1,036 Best Express Certificates Based Upon Shares of Deutsche Telekom AG due 2025 | XS1273325099 | 29/Nov/2019 | Listed | 02/Dec/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9968 - Issue of 748 Memory Auto-Call Notes Based Upon Shares of SIEMENS AG due 2025 | XS1273322583 | 03/Dec/2019 | Listed | 03/Dec/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series DE000KH5DAR5 - Issue of 11,009 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2026 | DE000KH5DAR5 | 12/May/2023 | Listed | 12/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series EMTN8236 - Issue of USD10,000,000 Fixed Rate Notes due 20 December 2027 | XS2110090631 | 20/Dec/2022 | Listed | 20/Dec/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series Number CGMFL45071 - EUR 10,000,000 10 Year Telescope Notes linked to the Amundi Ethik Fund – VI, due February 2032 | XS2430327093 | 21/Feb/2022 | Listed | 16/Feb/2032 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series Number CGMFL47191 - Issue of EUR 6,000,000 10 Year Telescope Notes linked to the Amundi Ethik Fund – VI, due April 2032 | XS2448551726 | 08/Apr/2022 | Listed | 01/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-197 - Issue of 3473000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Coal India Ltd (the Certificates) due 12 February 2026 | USU1744J7249 | 17/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | CLNCH0653 - Issue of EGP 260,866,694.00 Egypt Credit Linked Unsecured Notes - Series CLNCH0653 | US173074NT81 | 20/Mar/2024 | Listed | 13/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | CLNCH0665 - Issue of EGP 96,819,701 Egypt Credit Linked Unsecured Notes | XS2787169023 | 21/Mar/2024 | Listed | 12/Dec/2024 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | CLNCH0839 - Issue of EGP 250,000,000.00 Egypt Credit Linked Unsecured Notes | XS2907996941 | 27/Sep/2024 | Listed | 17/Aug/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | GMTCH17976 - Issue of EUR 20,000,000 10-year Steepener Green Note due September 2034 | XS2893136130 | 27/Sep/2024 | Listed | 25/Sep/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | GMTCH19460 - Issue of EUR 20,000,000 Callable Linear Zero Coupon Notes due 06 November 2041 | XS2913138843 | 07/Nov/2024 | Listed | 06/Nov/2041 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | PC2018-0035 - Issue of 1,750,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Lupin Ltd (the Certificates) due 12 February 2026 | USU1747D3936 | 06/Apr/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | PC2018-0038 - Issue of 11,000,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of NMDC Ltd (the Certificates) due 12 February 2026 | USU1747D4272 | 06/Apr/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0774 - Issue of EGP 886,224,278.00 Egypt Credit Linked Unsecured Notes | XS2865673045 | 14/Aug/2024 | Listed | 17/Jul/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMFL12978 - Issue of EUR 50,000,000 Notes linked to EURO iSTOXX® 50 Futures Roll TR Decrement 3.75% EUR Index, due March 2034 | XS2130104768 | 20/Mar/2020 | Listed | 20/Mar/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMFL25702 - Issue of NOK500,000,000 Fixed Rate Notes due 4 March 2033 | XS2304933836 | 04/Mar/2021 | Listed | 04/Mar/2033 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMFL27638 - Issue of NOK 500,000,000 Fixed Rate Notes due 9 April 2031 | XS2320655249 | 09/Apr/2021 | Listed | 09/Apr/2031 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0049 - Issue of RSD 2,841,000,000 Serbia Credit Linked Unsecured Notes | XS2259199508 | 20/Nov/2020 | Listed | 24/Aug/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0064 - Issue of KES 1,100,000,000 Instalment Kenya Credit Linked Unsecured Notes | XS2293092180 | 02/Feb/2021 | Listed | 08/Jan/2037 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0089 - Issue of EGP 62,500,000 Egypt Credit Linked Unsecured Notes due April 2026 | XS2339512423 | 10/May/2021 | Listed | 08/Apr/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0128 - Issue of KES 300,000,000 Kenya Credit Linked Unsecured Notes due August 2042 | XS2387706885 | 20/Sep/2021 | Listed | 20/Aug/2042 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0155 - Issue of EGP 100,000,000.00 Egypt Credit Linked Unsecured Notes | XS2441296683 | 09/Feb/2022 | Listed | 08/Jan/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0159 - Issue of KES 100,000,000 Kenya Credit Linked Unsecured Notes | XS2449419238 | 01/Mar/2022 | Listed | 28/Jan/2041 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0162 - Issue of EGP 5,500,000 Credit Linked Unsecured Notes due 2025 | US173074JU01 | 10/Mar/2022 | Listed | 22/Oct/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0163 - Issue of EGP 40,500,000.00 Egypt Credit Linked Unsecured Notes | XS2449907117 | 03/Mar/2022 | Listed | 22/Oct/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0543 - Issue of UAH 206,927,873.00 Ukraine Credit Linked Unsecured Notes | XS2703046487 | 18/Oct/2023 | Listed | 04/Apr/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0596 - Issue of GHS 26,500,000 Ghana Credit Linked Unsecured Notes due 2032 | XS2753890487 | 25/Jan/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0625 - Issue of KES 2,028,000,000.00 Kenya Credit Linked Unsecured Notes | XS2771658130 | 27/Feb/2024 | Listed | 09/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0652 - Issue of EGP 2,347,800,244 Egypt Credit Linked Unsecured Notes | XS2785684312 | 20/Mar/2024 | Listed | 13/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0654 - Issue of EGP8,850,000.00 Egypt Credit Linked Unsecured Notes | XS2785684742 | 20/Mar/2024 | Listed | 13/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0655 - Issue of EGP 167,000,000 Egypt Credit Linked Unsecured Notes | XS2785684825 | 08/Apr/2024 | Listed | 13/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0656 - Issue of EGP 357,223,512 Egypt Credit Linked Unsecured Notes | XS2785681300 | 21/Mar/2024 | Listed | 13/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0657 - Issue of EGP 750,838,962 Egypt Credit Linked Unsecured Notes | US173074NR26 | 11/Apr/2024 | Listed | 13/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0660 - Issue of EGP 365,000,000 Egypt Credit Linked Unsecured Notes | US173074NS09 | 20/Mar/2024 | Listed | 13/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0662 - Issue of EGP 3,163,625,565 Egypt Credit Linked Unsecured Notes | XS2786963756 | 08/Apr/2024 | Listed | 12/Dec/2024 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0663 - Issue of EGP 53,950,000.00 Egypt Credit Linked Unsecured Notes | XS2787199368 | 09/Apr/2024 | Listed | 12/Dec/2024 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0664 - Issue of EGP 37,450,000 Egypt Credit Linked Unsecured Notes | XS2787819767 | 21/Mar/2024 | Listed | 12/Dec/2024 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0674 - Issue of EGP 302,547,183 Egypt Credit Linked Unsecured Notes | XS2787761407 | 09/Apr/2024 | Listed | 12/Dec/2024 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0678 - Issue of EGP 567,000,000 Egypt Credit Linked Unsecured Notes | XS2790911163 | 27/Mar/2024 | Listed | 20/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0688 - Issue of EGP177,500,000.00 Egypt Credit Linked Unsecured Notes | XS2793702528 | 02/Apr/2024 | Listed | 20/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0690 - Issue of EGP261,700,000.00 Egypt Credit Linked Unsecured Notes | XS2793699047 | 02/Apr/2024 | Listed | 20/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0691 - Issue of EGP 638,300,000 Egypt Credit Linked Unsecured Notes | US173074NX93 | 02/Apr/2024 | Listed | 20/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0697 - Issue of EGP 193,900,000.00 Egypt Credit Linked Unsecured Notes Issue of EGP 193,900,000.00 Egypt Credit Linked Unsecured Notes | XS2796661861 | 09/Apr/2024 | Listed | 31/Dec/2024 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0698 - Issue of EGP 68,800,000 Egypt Credit Linked Unsecured Notes | US173074PC39 | 09/Apr/2024 | Listed | 20/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0716 - Issue of EGP 131,340,000.00 Egypt Credit Linked Unsecured Notes | XS2808296177 | 25/Apr/2024 | Listed | 20/Apr/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0717 - Issue of EGP 401,800,000 Egypt Credit Linked Unsecured Notes | US173074PE94 | 24/Apr/2024 | Listed | 20/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0741 - Issue of EGP 95,830,000 Egypt Credit Linked Unsecured Notes | XS2837103865 | 10/Jun/2024 | Listed | 20/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0754 - Issue of 500 Units of EUR 10,000 Credit Linked Certificates linked to Intesa Sanpaolo S.p.A. due 20 June 2031 | XS2811800452 | 20/Jun/2024 | Listed | 20/Jun/2031 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0766 - Issue of 500 Units of EUR 10,000 Credit Linked Certificates linked to Intesa Sanpaolo S.p.A. due 20 June 2034 | XS2848868282 | 11/Jul/2024 | Listed | 20/Jun/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0767 - Issue of 500 Units of EUR 10,000 Credit Linked Certificates linked to UniCredit S.p.A. due 20 June 2034 | XS2848869256 | 11/Jul/2024 | Listed | 20/Jun/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0769 - Issue of 400 Units of EUR 10,000 Credit Linked Certificates linked to Intesa Sanpaolo S.p.A. due 20 June 2029 | XS2660390936 | 15/Jul/2024 | Listed | 20/Jun/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0770 - Issue of 400 Units of EUR 10,000 Credit Linked Certificates linked to Mediobanca S.p.A. due 20 June 2029 | XS2660406369 | 15/Jul/2024 | Listed | 20/Jun/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0803 - Issue of KES 375,000,000 Kenya Credit Linked Unsecured Notes | XS2886339162 | 10/Oct/2024 | Listed | 08/May/2030 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0810 - Issue of EGP 550,000,000.00 Egypt Credit Linked Unsecured Notes | XS2895765506 | 09/Sep/2024 | Listed | 17/Aug/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0811 - Issue of EGP 250,000,000.00 Egypt Credit Linked Unsecured Notes | XS2896513731 | 10/Sep/2024 | Listed | 17/Aug/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0812 - Issue of KES 431,000,000 Kenya Credit Linked Unsecured Notes | XS2898152108 | 24/Oct/2024 | Listed | 22/Feb/2040 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0813 - Issue of EGP 1,026,100,000.00 Egypt Credit Linked Unsecured Notes | XS2898806315 | 17/Sep/2024 | Listed | 17/Aug/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0814A - 550 Units of EUR 10,000 Credit Linked Certificates linked to Mediobanca Banca di Credito Finanziario S.p.A. due 20 December 2032 | XS2810844618 | 09/Sep/2024 | Listed | 20/Dec/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0815 - Issue of 500 Units of EUR 10,000 Credit Linked Certificates linked to UniCredit S.p.A. due 20 December 2034 | XS2810843727 | 10/Sep/2024 | Listed | 20/Dec/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0825 - Issue of EGP 1,537,000,000.00 Egypt Credit Linked Unsecured Notes | XS2902715684 | 10/Oct/2024 | Listed | 17/Aug/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0831 - Issue of EGP 723,837,324.00 Egypt Credit Linked Unsecured Notes | XS2905442971 | 01/Oct/2024 | Listed | 20/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0835 - Issue of EGP 1,294,827,463.00 Egypt Credit Linked Unsecured Notes | XS2906340836 | 26/Sep/2024 | Listed | 19/Dec/2024 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0842 - Issue of 300 Units of EUR 10,000 Credit Linked Certificates linked to Intesa Sanpaolo S.p.A. due 20 December 2034 | XS2810841192 | 30/Sep/2024 | Listed | 20/Dec/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0843 - Issue of 300 Units of EUR 10,000 Credit Linked Certificates linked to UniCredit S.p.A. due 20 December 2034 | XS2810840897 | 30/Sep/2024 | Listed | 20/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0847 - Issue of EGP 1,394,130,305.00 Egypt Credit Linked Unsecured Notes | XS2912501223 | 08/Oct/2024 | Listed | 20/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0851 - Issue of EGP 387,000,000.00 Egypt Credit Linked Unsecured Notes | XS2917529187 | 17/Oct/2024 | Listed | 05/Oct/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0852 - Issue of 600 Units of EUR 10,000 Credit Linked Certificates linked to Intesa Sanpaolo S.p.A. due 20 December 2034 | XS2893042825 | 10/Oct/2024 | Listed | 20/Dec/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0854 - Issue of EGP 513,198,815.00 Egypt Credit Linked Unsecured Notes | XS2919280722 | 17/Oct/2024 | Listed | 31/Dec/2024 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0855 - Issue of 300 Units of EUR 10,000 Credit Linked Certificates linked to Intesa Sanpaolo S.p.A. due 20 December 2031 | XS2810839535 | 15/Oct/2024 | Listed | 20/Dec/2031 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0856 - Issue of 300 Units of EUR 10,000 Credit Linked Certificates linked to Mediobanca S.p.A. due 20 December 2034 | XS2913194168 | 16/Oct/2024 | Listed | 20/Dec/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0858 - Issue of 300 Units of EUR 10,000 Credit Linked Certificates linked to UniCredit S.p.A. due 20 December 2034 | XS2810839618 | 17/Oct/2024 | Listed | 16/Apr/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series EMTN4903 - Issue of EUR 21500000 Fixed to CMS Interest Spread Notes due March 2029 | XS1044887146 | 21/Mar/2014 | Listed | 21/Mar/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series EMTN6073 - Issue of EUR 1,500,000 10-year EUR CMS Linked Notes due 27 january 2025 | XS1169225411 | 27/Jan/2015 | Listed | 27/Jan/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series EMTN6108 - Issue of EUR 1,500,000 1.30% Fixed Rate to 10 year EUR CMS linked Notes due 29 January 2025 | XS1175327987 | 29/Jan/2015 | Listed | 29/Jan/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series EMTN6147 - Issue of USD 5000000 1.75% Fixed Rate to 10-year USD CMS Linked Notes due 6 February 2025 | XS1179424061 | 10/Feb/2015 | Listed | 06/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series EMTN7088 - Issue of EUR 4,000,000 3.00% Fixed Rate to 10-year EUR CMS Linked Notes due 18 August 2031 | XS1273530698 | 18/Aug/2015 | Listed | 18/Aug/2031 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series EMTN7106 - Issue of RON 25900000 4.05% Fixed Rate Notes due 9 September 2025 | XS1285170814 | 09/Sep/2015 | Listed | 09/Sep/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series EMTN7158 - Issue of EUR 15000000 Fixed Rate to 10-year EUR CMS Linked Notes due 14 October 2032 | XS1273526316 | 14/Oct/2015 | Listed | 14/Oct/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH0017 - Issue of EUR 5,411,000 Mutual Fund Linked Notes due April 2026 | XS1346529008 | 31/Mar/2016 | Listed | 31/Mar/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH0328 - USD 292,414,000 Fixed to Floating Rate Notes with Minimum and Maximum Interest Rate due 30 September 2026 | XS1389110716 | 30/Sep/2016 | Listed | 30/Sep/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH0891 - Issue of EUR10,000,000 Fixed Rate to EUR CMS Linked Notes due 18 May 2037 | XS1389220655 | 18/May/2017 | Listed | 18/May/2037 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10118 - Issue of EUR 1,951,000 Inflation Linked Notes 5Y due 2028 Series GMTCH10118 | XS2541525361 | 27/Jan/2023 | Listed | 27/Jan/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10148 - Issue of EUR 2,147,000 CITI Zero Coupon Notes 01/2033 due 2033 Series GMTCH10148 | DE000A3R4V73 | 09/Jan/2023 | Listed | 09/Jan/2033 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10153 - Issue of EUR 2,460,000 Floater Notes 3M EURIBOR 01/2029 due 2029 Series GMTCH10153 | DE000A3R4V81 | 19/Jan/2023 | Listed | 19/Jan/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10189 - Issue of EUR 1,005,000 Floating Rate Notes 3M EUR 02/2027 due 2027 Series GMTCH10189 | DE000A3R4V99 | 10/Feb/2023 | Listed | 10/Feb/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10299 - Issue of EUR 3,097,000 Floating Rate Notes 3M Euribor 02/2028 due 2028 Series GMTCH10299 | DE000A3R4WB6 | 28/Feb/2023 | Listed | 28/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10305 - Issue of EUR 39,782,000 CITI Inflation Floater Notes due 2028 Series GMTCH10305 | DE000A3R4WA8 | 28/Feb/2023 | Listed | 28/Feb/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10357 - Issue of EUR 10,000,000 CITI 4.00% Fixed Rate Notes 02/2040 | DE000A3R4WD2 | 06/Feb/2023 | Listed | 06/Feb/2040 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10386 - Issue of EUR18,000,000 Floating Rate Notes due 16 February 2028 | XS2565592263 | 16/Feb/2023 | Listed | 16/Feb/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10399 - Issue of EUR45,000,000 Callable Fixed Rate Notes due 17 February 2043 | XS2565599276 | 17/Feb/2023 | Listed | 17/Feb/2043 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10456 - Issue of RON202,000,000 Fixed Rate Notes due 27 February 2026 | XS2565606402 | 27/Feb/2023 | Listed | 27/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10511 - Issue of EUR25,000,000 CMS20 Interest Linked Notes due March 2035 | XS2565591612 | 09/Mar/2023 | Listed | 09/Mar/2035 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10540 - Issue of RON138,500,000 Fixed Rate Notes due 8 March 2028 | XS2565607129 | 08/Mar/2023 | Listed | 08/Mar/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH10866 - Issue of EUR10,000,000 Callable Fixed Rate Notes due 24 April 2046 | XS2565557787 | 24/Apr/2023 | Listed | 24/Apr/2046 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11005 - Issue of EUR 2,000,000 CITI Fixed to Leveraged Steepener Note 8 Y | DE000A3R4WE0 | 19/May/2023 | Listed | 18/May/2031 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11011 - Issue of EUR 50,000,000 10 -year Inflation Linked Notes | XS2565558165 | 29/May/2023 | Listed | 23/May/2033 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11056 - Issue of 3,000 Units of Euro 1,000 Call Certificates Based Upon the Solactive Europe High Yield VT 4% ER Index XS2517788688 | XS2517788688 | 24/May/2023 | Listed | 02/Jun/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11238 - Issue of EUR50,000,000 Callable Fixed Rate Notes due 22 June 2038 | XS2565529901 | 23/Jun/2023 | Listed | 22/Jun/2038 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11313 - Issue of EUR50,000,000 Callable Fixed Rate Notes due 6 July 2038 | XS2565504318 | 06/Jul/2023 | Listed | 06/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11615 - Issue of EUR 107,000,000 Fixed Rate to CMS Digital Band Notes due July 2038 | XS2632872235 | 13/Sep/2023 | Listed | 15/Jul/2038 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11712 - Issue of EUR 29,975,000 Citigroup Step Up Fixed Rate Notes 10/2028 due 2028 | DE000A3R4WG5 | 13/Oct/2023 | Listed | 13/Oct/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11752 - Issue of EUR 5,600,000 CITI 3.60% Fixed Rate Notes 09/2027 due 2027 Series GMTCH11752 | DE000A3R4WH3 | 21/Sep/2023 | Listed | 21/Sep/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11898 - Issue of RON 42,000,000 Fixed Rate Notes due 30 September 2024 | XS2632861626 | 13/Oct/2023 | Listed | 04/Oct/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11953 - Issue of EUR20,000,000 Callable Fixed Rate Notes due October 2039 | XS2632856626 | 12/Oct/2023 | Listed | 12/Oct/2039 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH12091 - Issue of EUR 26,000,000 Floored and Capped CMS Interest Linked Notes due October 2033 | XS2632838483 | 24/Oct/2023 | Listed | 24/Oct/2033 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH12140 - Issue of EUR105,000,000 Callable Fixed Rate Notes due November 2033 | XS2632824004 | 30/Oct/2023 | Listed | 01/Nov/2033 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH12141 - Issue of EUR50,000,000 Callable Fixed Rate Notes due October 2043 | XS2632824269 | 30/Oct/2023 | Listed | 30/Oct/2043 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH12163 - Issue of EUR 29,995,000 Citigroup Step Up Fixed Rate Notes 12/2029 due 2029 Series GMTCH12163 | DE000A3R4WJ9 | 13/Dec/2023 | Listed | 13/Dec/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH12243 - Issue of EUR 655,000 CITI 4.00% Fixed Rate Notes 12/2033 due 2033 | DE000A3R4WK7 | 13/Dec/2023 | Listed | 13/Dec/2033 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH12336 - Issue of 2,000 Units of Euro 1,000 Call Certificates Based Upon Roche Holding AG | XS2517793332 | 20/Nov/2023 | Listed | 23/Nov/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH12406 - Issue of RON120,000,000 Fixed Rate Notes due 29 November 2027 | XS2709368653 | 29/Nov/2023 | Listed | 29/Nov/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH12589 - Issue of EUR 275,000 CITI 3.30% Fixed Rate Notes 01/2034 due 2034 | DE000A3R4WL5 | 24/Jan/2024 | Listed | 24/Jan/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH12874 - Issue of 7000 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2027 | DE000A3R4WM3 | 08/Feb/2024 | Listed | 08/Feb/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH13002 - Issue of 4763 Geared Buffer Notes Based Upon the EURO STOXX 50® Index due 2027 | DE000A3R4WN1 | 20/Feb/2024 | Listed | 22/Feb/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH13015 - Issue of EUR 35,000,000 Citigroup Step Up Fixed Rate Notes 3/2029 due 2029 | DE000A3R4WP6 | 12/Mar/2024 | Listed | 12/Mar/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH13043 - Issue of USD 5,534,000 CITI 4.00% Fixed Rate Notes 02/2027 due 2027 | DE000A3R4WQ4 | 22/Feb/2024 | Listed | 22/Feb/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH13508 - Issue of EUR 10,000,000 15 -year EUR CMS20 Floating Rate Green Notes due March 2039 | XS2752768981 | 23/May/2024 | Listed | 01/Mar/2039 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH13520 - Issue of USD 1,000,000 CITI 4.51% Fixed Rate Notes 02/2030 | DE000A3R4WR2 | 27/Feb/2024 | Listed | 27/Feb/2030 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH13687 - Issue of EUR15,000,000 Callable Fixed Rate Notes due 7 September 2045 | XS2752742911 | 07/Mar/2024 | Listed | 07/Sep/2045 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH13717 - Issue of EUR 13,000,000 10 -year Target Redemption Note due March 2034 | XS2752728506 | 21/Mar/2024 | Listed | 21/Mar/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH13761 - Issue of USD 4,976,000 Citigroup Step Up Fixed Rate Notes 03/2029 due 2029 Series GMTCH13761 | DE000A3R4WS0 | 28/Mar/2024 | Listed | 28/Mar/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH14165 - Issue of EUR 20,000,000 Range Accrual Green Notes due March 2039 | XS2782927896 | 10/Jun/2024 | Listed | 28/Mar/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH1429 - Issue of USD 10,000,000 Fixed Rate to USD CMS Spread Linked (USDCMS10-USDCMS2) Notes due 6 March 2028 | XS1574955859 | 06/Mar/2018 | Listed | 06/Mar/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH14379 - Issue of EUR 5,000,000 CITI Inflation Linked Notes 3Y due 2027 Series | DE000A3R4WT8 | 09/May/2024 | Listed | 09/May/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH14840 - Issue of EUR 150,000,000 Fixed Rate to CMS Digital Band Notes due May 2044 | XS2782941616 | 26/Jun/2024 | Listed | 25/May/2044 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH14956 - Issue of RON 42,000,000 Fixed Rate Notes due 7 May 2025 | XS2782841311 | 08/May/2024 | Listed | 07/May/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH15068 - Issue of USD 5,000,000 Citigroup Step Up Fixed Rate Notes 06/2028 due 2028 | DE000A3R4WU6 | 12/Jun/2024 | Listed | 12/Jun/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH15287 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 30 May 2029 | XS2811847255 | 31/May/2024 | Listed | 30/May/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH1547 - Issue of RON 65,000,000 Fixed Rate Notes due 27 April 2028 | XS1762726278 | 27/Apr/2018 | Listed | 27/Apr/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH15812 - Issue of EUR 40,000,000 Coupon Barrier Notes linked to the EURO STOXX 50 Index, due June 2034 | XS2811785554 | 27/Jun/2024 | Listed | 26/Jun/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH15997 - Issue of USD 15,000,000 Range Accrual Notes due July 2029 | XS2848904186 | 04/Jul/2024 | Listed | 03/Jul/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH17444 - Issue of EUR15,000,000 Callable Fixed Rate Notes due 3 September 2054 | XS2868019279 | 03/Sep/2024 | Listed | 03/Sep/2054 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH17870 - Issue of EUR10,000,000 Callable Fixed Rate Notes due 11 September 2048 | XS2893137021 | 12/Sep/2024 | Listed | 11/Sep/2048 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH1866 - Issue of EUR 85,000,000 Fixed Rate Notes due 7 September 2033 | XS1762695028 | 07/Sep/2018 | Listed | 07/Sep/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH19107 - Issue of EUR 51,200,000 Fixed Rate Notes due 25 October 2035 | XS2913171547 | 01/Nov/2024 | Listed | 25/Oct/2035 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH19289 - Issue of USD 14,000,000 Range Accrual Notes due November 2025 | XS2913143686 | 31/Oct/2024 | Listed | 15/Nov/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH19290 - Issue of USD 8,800,000 Range Accrual Notes due August 2025 | XS2913156746 | 31/Oct/2024 | Listed | 25/Aug/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH19459 - Issue of EUR 20,000,000 Callable Linear Zero Coupon Notes due 06 November 2041 | XS2913140310 | 07/Nov/2024 | Listed | 06/Dec/2041 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH19461 - Issue of EUR 25,000,000 Callable Linear Zero Coupon Notes due 06 November 2041 | XS2913127648 | 07/Nov/2024 | Listed | 06/Nov/2041 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH19658 - Issue of EUR 40,000,000 Callable Linear Zero Coupon Notes due 14 November 2034 | XS2913102906 | 14/Nov/2024 | Listed | 14/Nov/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH2028 - Issue of EUR40,000,000 Fixed Rate to CMS Steepener and FX Performance due 29 November 2038 | XS1882620237 | 29/Nov/2018 | Listed | 29/Nov/2038 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH2443 & GMTCH2443A - Issue of USD 10,000,000 Fixed Rate Notes due 3 April 2029 | XS1882566604 | 03/Apr/2019 | Listed | 03/Apr/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH2464 - Issue of EUR20,000,000 EUR CMS Linked Notes due 15 April 2031 | XS1882563924 | 15/Apr/2019 | Listed | 15/Apr/2031 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH2988 - EUR 20,000,000 EUR CMS Linked Notes due 14 August 2031 | XS1980755075 | 14/Aug/2019 | Listed | 14/Aug/2031 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH3079 - Issue of USD 298,750,000 Fixed Step up Rate Notes due September 2025 | XS2045001935 | 30/Sep/2019 | Listed | 30/Sep/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH3200 - EUR 20,000,000 Range Accrual Notes due September 2039 linked to a FX Rate | XS2044976301 | 26/Sep/2019 | Listed | 26/Sep/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH3314 - Issue of ZAR20,000,000 Fixed Rate Notes due 17 October 2034 | XS2044977960 | 17/Oct/2019 | Listed | 17/Oct/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH3438 - Issue of EUR 80,000,000 Fixed Rate to CMS Spread Interest Rate Note due December 2042 | XS2044971336 | 12/Dec/2019 | Listed | 19/Dec/2042 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH3559 - Issue of USD 10,310,000 Snowballing Autocall Notes linked to the Worst Performing of the FTSE® 100 Index and the S&P 500® Index, due February 2025 | XS2044965106 | 21/Feb/2020 | Listed | 11/Feb/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH3602 - Issue of EUR 4,500,000 Callable Zero Coupon Notes due 10 March 2060 | XS2106707420 | 11/Mar/2020 | Listed | 10/Mar/2060 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH3695 - Issue of EUR 100,000,000 Synthetic Forward Rate Notes due March 2032 | XS2106709632 | 25/Mar/2020 | Listed | 25/Mar/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH3738 - Issue of EUR 20,000,000 Fixed Rate Notes due 19 March 2035 | XS2106711612 | 20/Mar/2020 | Listed | 19/Mar/2035 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH3790 - Issue of EUR30,000,000 Fixed Rate Callable Notes due 27 March 2030 | XS2106699494 | 27/Mar/2020 | Listed | 27/Mar/2030 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH3891 - Issue of EUR 5,000,000 Callable Fixed Rate Notes due 6 April 2050 | XS2106698256 | 06/Apr/2020 | Listed | 06/Apr/2050 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH5119 - Issue of EUR25,000,000 Range Accrual CMS Spread Notes due April 2046 | XS2216754791 | 30/Apr/2021 | Listed | 30/Apr/2046 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH5350 - Issue of EUR15,000,000 EUR CMS Spread Notes due June 2033 | XS2307437033 | 23/Jun/2021 | Listed | 23/Jun/2033 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH5508 - Issue of EUR5,000,000 Callable Zero Coupon Notes due 13 August 2051 | XS2307410931 | 13/Aug/2021 | Listed | 13/Aug/2051 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH5661 - Issue of USD15,000,000 Callable CMS Interest Linked Notes due September 2036 | XS2307391453 | 27/Sep/2021 | Listed | 24/Sep/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH6232 - Issue of RON 106,500,000 Fixed Rate Notes due 15 December 2028 | XS2307328414 | 15/Dec/2021 | Listed | 15/Dec/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH6480 - Issue of USD28,000,000 Fixed Rate Notes due 9 February 2032 | XS2410467968 | 09/Feb/2022 | Listed | 09/Feb/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH6519 - Issue of EUR10,000,000 Callable Fixed Rate Notes due 4 October 2046 | XS2410474311 | 10/Feb/2022 | Listed | 04/Oct/2046 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH6585 - Issue of USD 25,000,000 Fixed Rate to CMS Interest Linked and Restructure Interest Rate Notes due February 2042 | XS2410449800 | 28/Feb/2022 | Listed | 28/Feb/2042 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH6943 - Issue of EUR5,000,000 Floating Rate Notes due 11 April 2025 | XS2410425370 | 11/Apr/2022 | Listed | 11/Apr/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH7102 - Issue of EUR10,000,000 Fixed Rate Notes due 4 May 2035 | XS2410398205 | 04/May/2022 | Listed | 04/May/2035 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH7108 - Issue of EUR20,000,000 Callable Fixed Rate Notes due 29 April 2052 | XS2410413798 | 29/Apr/2022 | Listed | 29/Apr/2052 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH7342 - Issue of EUR10,000,000 Callable Fixed Rate Notes due 11 May 2037 | XS2474946774 | 11/May/2022 | Listed | 11/May/2037 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH7471 - 8,500 Units of Euro 1,000 Call Certificates Based Upon the EURO STOXX® Banks Index | XS1762788898 | 23/May/2022 | Listed | 01/Jun/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH7532 - Issue of EUR1,000,000 Callable Fixed Rate Notes due 13 June 2032 | XS2474919706 | 13/Jun/2022 | Listed | 13/Jun/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH7587 - Issue of RON31,000,000 Fixed Rate Notes due 27 May 2025 | XS2474918302 | 27/May/2022 | Listed | 27/May/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH7815 - Issue of 5,000 Units of EUR 1,000 Knock Out Certificates Based Upon the FTSEMIB Index | XS1762787148 | 08/Jun/2022 | Listed | 15/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH7818 - Issue of 5,000 Units of EUR 1,000 Knock Out Certificates Based Upon the EURO STOXX 50 Index | XS1762787650 | 08/Jun/2022 | Listed | 15/Jun/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH7993 - Issue of 3,000 Units of EUR 1,000 Knock Out Certificates Based Upon the FTSEMIB Index | XS1762782776 | 21/Jun/2022 | Listed | 28/Jun/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH8044 - Issue of EUR32,000,000 Fixed Rate to Spread Notes due June 2032 | XS2474886939 | 28/Jun/2022 | Listed | 28/Jun/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH8108 - Issue of USD50,000,000 Fixed Rate Notes due 22 September 2025 | XS2495903986 | 22/Sep/2022 | Listed | 22/Sep/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH8245 - Issue of EUR25,000,000 Callable Fixed Rate Notes due 8 July 2027 | XS2474852014 | 08/Jul/2022 | Listed | 08/Jul/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH8326 - Issue of EUR20,000,000 Callable Fixed Rate Notes due 14 July 2042 | XS2474852105 | 14/Jul/2022 | Listed | 14/Jul/2042 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH8342 - Issue of EUR8,400,000 Callable Fixed Rate Notes due 12 August 2027 | XS2474854739 | 12/Aug/2022 | Listed | 12/Aug/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH8679 - Issue of EUR 15,000,000 Inflation Linked Notes due September 2034 | XS2495920212 | 02/Sep/2022 | Listed | 01/Sep/2034 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH8810 - Issue of EUR5,000,000 Fixed Rate to Digital Band Linked Notes due September 2037 | XS2495910841 | 09/Sep/2022 | Listed | 09/Sep/2037 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH8822 - Issue of EUR 3,450,000 Fixed To Floating Rate Notes 3M EUR 09/2027 due 2027 | DE000A3R4V24 | 16/Sep/2022 | Listed | 16/Sep/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH8960 - Issue of RON35,500,000 Fixed Rate Notes due 21 September 2027 | XS2495892098 | 21/Sep/2022 | Listed | 21/Sep/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH8977 - Issue of EUR1,070,000 Fixed Rate Notes due 25 October 2027 | XS2495887171 | 25/Oct/2022 | Listed | 25/Oct/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9028 - Issue of USD700,000 Fixed Rate Notes due 30 September 2027 | XS2495889201 | 30/Sep/2022 | Listed | 30/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9079 - Issue of USD 990,000 CITI Floater Note 10/2025 due 2025 | DE000A3R4V57 | 18/Oct/2022 | Listed | 18/Oct/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9117 - Issue of EUR30,000,000 Fixed Rate to Spread Notes due October 2032 | XS2495875325 | 10/Oct/2022 | Listed | 07/Oct/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9169 - Issue of EUR1,000,000 Callable Fixed Rate Notes due 11 October 2025 | XS2495875168 | 11/Oct/2022 | Listed | 11/Oct/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9174 - Issue of EUR1,350,000 Callable Fixed Rate Notes due 11 October 2027 | XS2495893658 | 11/Oct/2022 | Listed | 11/Oct/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9175 - Issue of EUR 4,470,000 Callable Fixed Rate Notes due 3 November 2027 | XS2495868031 | 03/Nov/2022 | Listed | 03/Nov/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9232 - Issue of EUR3,000,000 Callable Fixed Rate Notes due 3 November 2025 | XS2495859717 | 03/Nov/2022 | Listed | 03/Nov/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9259 - Issue of 3,000 Units of Euro 1,000 Protected Coupon Barrier Target Redemption Certificates Based Upon the Worst Performing of Intesa Sanpaolo S.p.A. and Nestle S.A. | XS1762771498 | 14/Oct/2022 | Listed | 21/Oct/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9287 - Issue of 3,000 Units of Euro 1,000 Protected Coupon Barrier Target Redemption Certificates Based Upon the Worst Performing of Advanced Micro Devices Inc. and UniCredit S.p.A. | XS1762775135 | 17/Oct/2022 | Listed | 25/Oct/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9498 - Issue of EUR20,000,000 Callable Fixed Rate Notes due 3 November 2042 | XS2541582081 | 03/Nov/2022 | Listed | 03/Nov/2042 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9531 - Issue of EUR6,440,000 Callable Fixed Rate Notes due 30 November 2027 | XS2541568338 | 30/Nov/2022 | Listed | 30/Nov/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9532 - Issue of EUR100,000,000 CMS20 Interest Linked Notes due November 2034 (Series GMTCH9532) | XS2541587809 | 03/Nov/2022 | Listed | 03/Nov/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9547 - Issue of EUR 36,364,000 Inflation Linked Notes due November 2027 | XS2541583642 | 17/Nov/2022 | Listed | 16/Nov/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9549 - Issue of EUR 5,000,000 Inflation Rate Notes due November 2027 | XS2541570409 | 09/Nov/2022 | Listed | 09/Nov/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9573 - Issue of EUR 2,000,000 Inflation Linked Notes due November 2027 | XS2541587551 | 28/Dec/2022 | Listed | 10/Nov/2027 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9622 - Issue of EUR 1,000,000 Inflation Linked Notes due November 2025 | XS2541591744 | 10/Nov/2022 | Listed | 10/Nov/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9703 - Issue of EUR1,500,000 Callable Fixed Rate Notes due November 2025 | XS2541561085 | 05/Dec/2022 | Listed | 16/Nov/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH9773 - Issue of EUR 2,500,000 Inflation Linked Notes due November 2025 | XS2541547332 | 28/Dec/2022 | Listed | 21/Nov/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN1878 - USD 9,200,000 Kenya Sovereign Bond Credit Linked Unsecured Note(s) due 15 April 2028 | XS0935723949 | 05/Jun/2013 | Listed | 15/Apr/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN1887 - USD 2,850,000 Kenya Sovereign Bond Credit Linked Unsecured Note(s) due 15 November 2032 | XS0939099841 | 31/May/2013 | Listed | 15/Nov/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN1912 - Issue of LKR 250000000 Sri Lanka Sovereign Bond Credit Linked Unsecured Note(s) due 6 July 2028 | XS0994246139 | 19/Nov/2013 | Listed | 06/Jul/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN1928 - Issue of UGX 20000000000 Uganda Credit Linked Unsecured Note(s) due November 2028 | XS1029533129 | 06/Feb/2014 | Listed | 20/Nov/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN1966 - Issue of ZMW 27000000 Zambia Sovereign Bills Credit Linked Notes due August 2029 | XS1107320407 | 03/Oct/2014 | Listed | 30/Aug/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2001 - Issue of UGX 33903000000 Uganda Credit Linked Unsecured Notes due 17 January 2025 | XS1225180279 | 05/May/2015 | Listed | 17/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2020 - Issue of KES 500000000 Instalment Kenya Credit Linked Unsecured Notes due 14 May 2025 | XS1420470392 | 01/Jun/2016 | Listed | 14/May/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2029 - Issue of ZMW 95000000 Zambia Credit Linked Unsecured Notes due 31 August 2026 | XS1484793481 | 06/Sep/2016 | Listed | 31/Aug/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2030 - Issue of ZMW 25,000,000 Zambia Credit Linked Unsecured Notes 31 August 2031 | XS1484794026 | 06/Sep/2016 | Listed | 31/Aug/2031 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2061 - Issue of ZMW 96,645,750 Zambia Credit Linked Unsecured Notes due 02nd September 2026 | XS1574801541 | 07/Mar/2017 | Listed | 02/Sep/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2062 - Issue of ZMW 52,350,000 Zambia Credit Linked Unsecured Notes due 01st March 2032 | XS1574801897 | 07/Mar/2017 | Listed | 01/Mar/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2126 - Issue of ZMW 60,000,000 Zambia Credit Linked Unsecured Notes due 19 December 2028 | XS1946793434 | 18/Feb/2019 | Listed | 19/Dec/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2127 - Issue of ZMW 50,000,000 Zambia Credit Linked Unsecured Notes due 23 November 2029 | XS1946793277 | 15/Feb/2019 | Listed | 23/Nov/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2128 - Issue of ZMW 30,000,000 Zambia Credit Linked Unsecured Notes due 29 May 2029 | XS1946790687 | 07/Feb/2019 | Listed | 29/May/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2135 - Issue of GHS 6,000,000 Ghana Credit Linked Unsecured Notes due 4 November 2026 | US173074EM30 | 15/Apr/2019 | Listed | 04/Nov/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2180 - Issue of KES 230,000,000 Instalment Kenya Credit Linked Unsecured Notes | XS2079401514 | 21/Nov/2019 | Listed | 10/Oct/2035 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series LTCLN2206 - Issue of EUR 2,000,000 Romania Credit Linked Notes due October 2025 | XS2157785846 | 28/Apr/2020 | Listed | 31/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC018-0066 - Issue of 11,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Anzheng Fashion Group Co Ltd due 12 February 2026 | USU1747D7168 | 26/Nov/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-044 - Issue of 10000000 APAC Participation Certificates that are Indian Participation Certificates linked to the Shares of Hindustan Petroleum Corp Ltd (the Certificates) | USU1743Q8850 | 30/Oct/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-068 - 80,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Shanghai International Airport Co Ltd Co Ltd. (the Certificates) | USU1744K4409 | 18/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-108 - Issue of 2500000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Kweichow Moutai Co Ltd (the Certificates) due 12 February 2026 | USU1743Q4552 | 23/Oct/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-118 - Issue of 20,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Ping An Insurance Group Co of China Limited (the Certificates) | USU1743Q4487 | 24/Oct/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-128 - Issue of 550000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Maruti Suzuki India Ltd (the Certificates) | USU1744J2299 | 15/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-129 - Issue of 8065000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Jindal Steel & Power Ltd (the Certificates) | USU1744J1952 | 15/Dec/2014 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-131 - Issue of 1515000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of the Hindustan Unilever Ltd (the Certificates) | USU1744J1614 | 15/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-132 - Issue of 3437000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of ICICI Bank Ltd (the Certificates) due 26 February 2026 | USU1744J1796 | 15/Dec/2014 | Listed | 26/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-134 - Issue of 755000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Larsen & Toubro Ltd (the Certificates) due 12 February 2026 | USU1744J2034 | 15/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-136 - Issue of 1281000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Reliance Industries LTD (the Certificates) due 12 February 2026 | USU1744J2604 | 15/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-139 - Issue of USD 964,000 APAC Participation Certificates that are India participation Certificates linked to the Shares of Mahindra Ltd. (the Certificates) due 12 February 2026 | USU1744J2117 | 15/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-144 - Issue of 471,000 APAC Participation Certificates that are India Participation Certificates linked to the shares of Tata Consultancy Services Ltd | USU1744J2786 | 15/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-156 - Issue of USD 2,944,000 APAC Participation Certificates that are India Participartion Certificates linked to the shares of Sun Pharmaceutical Industries Ltd(The certificates) | USU1744J4766 | 17/Dec/2014 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-163 - 2,246,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Housing Development Finance Corp Ltd (the Certificates) due 17 February 2023 | USU1744J3693 | 17/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-165 - Issue of 120,000,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Reliance Communication Ltd (the Certificates) due 12 February 2026 | USU1744J4436 | 17/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-178 - Issue of USD 3,279,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Bharti Airtel Ltd. (the Certificates) due 12 February 2026 | USU1744J5185 | 17/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-185 - Issue of 3198000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of IndusInd Bank Ltd (the Certificates) | USU1744J5839 | 17/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-192 - Issue of 433000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Jubilant Foodworks Ltd(the Certificates) | USU1744J7652 | 17/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-214 - Issue of 4630000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Oberoi Realty Ltd (the Certificates) due 12 February 2026 | USU1744K2593 | 18/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-222 - Issue of 389,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Hero MotoCorp Ltd. (the Certificates) | USU1744K1926 | 18/Dec/2014 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2014-225 - Issue of 7,605,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Idea Cellular Ltd. (the Certificates) | USU1744K2007 | 18/Dec/2014 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2015-073 - Issue of USD 1,665,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Asian Paints Ltd. (the Certificates) due 12 February 2026 | USU1745D7343 | 15/May/2015 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2015-143 - Issue of USD 4,000,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Indiabulls Housing Finance Ltd. (the Certificates) 12 February 2026 | USU1745M5932 | 28/Sep/2015 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2015-145 - Issue of USD 2,100,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Kotak Mahindra Bank Ltd. (the Certificates) due 12 February 2026 | USU1745M6013 | 28/Sep/2015 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2015-260 - Issue of 14625228 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Ping An Insurance Group Co of China Ltd. (the Certificates) due 12 February 2026 | USU1746L4463 | 08/Dec/2015 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2015-275 - Issue of 7912957 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Jiangsu Yanghe Brewery Joint-Stock Co. (the Certificates) due 12 February 2026 | USU1746L4794 | 08/Dec/2015 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2015-284 - Issue of 50632911 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Weichai Power Co Ltd. due 12 February 2026 | USU1746L5601 | 08/Dec/2015 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2015-311 - Issue of 31,746,031 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Huayu Automotive Systems Co Ltd. (the Certificates) due 12 February 2026 | USU1747A1834 | 09/Dec/2015 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2016-027 - Issue of 10000000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Foshan Haitian Flavouring & Food Co Ltd. (the Certificates) due 12 February 2026 | USU1747A7047 | 22/Mar/2016 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2016-037 - Issue of 10,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Zhejiang Huayou Cobalt Co., Ltd. (the Certificates) due 12 February 2026 | USU1747A8037 | 11/May/2016 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2016-041 - Issue of 20,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Heilan Home Co Ltd. (the Certificates) due 12 February 2026 | USU1747A8458 | 20/May/2016 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2016-067 - Issue of USD 8000000 APAC Participation Certificates that are China Participation Certificates due 12 February 2026 | USU1747B3227 | 21/Jun/2016 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2016-073 - Issue of 3,100,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Indian Oil Corp Ltd. (the Certificates) | USU1747B3896 | 07/Jul/2016 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2016-118 - Issue of 95,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Shree Cement Ltd (The Certificates) due 12 February 2026 | USU1747C2053 | 30/Nov/2016 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2017-002 - Issue of 480,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Britannia Industries Ltd (The Certificates) due 12 February 2026 | USU1747C3796 | 16/Jan/2017 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2017-004 - Issue of 8,640,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Hindalco Industries Ltd (the Certificates) due 12 February 2026 | USU1747C3531 | 16/Jan/2017 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2017-005 - Issue of 5,550,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of ITC Ltd (the Certificates) due 12 February 2026 | USU1747C3465 | 16/Jan/2017 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0004 - Issue of 1,250,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of HCL Technologies Ltd (the Certificates) Due 12 February 2026 | USU1747C8415 | 02/Feb/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0007 - Issue of 2,100,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Tech Mahindra Ltd due 12 February 2026 | USU1747D1120 | 02/Feb/2018 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0008 - 168,240,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Midea Group Co Ltd (the Certificates) Due 12 February 2026 | USU1747D1203 | 02/Feb/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0009 - Issue of 10,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Hytera Communications Corp Ltd (the Certificates) Due 12 February 2026 | USU1747D1385 | 02/Feb/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0010 - Issue of 13,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Kingenta Ecological Engineering Group Co Ltd Due 12 February 2026 | USU1747D1468 | 02/Feb/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0012 - Issue of 30,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Weichai Power Co Ltd (the Certificates) Due 12 February 2026 | USU1747D1617 | 02/Feb/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0013 - Issue of 12,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Shaanxi Coal Industry Co Ltd (the Certificates) Due 12 February 2026 | USU1747D1799 | 02/Feb/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0023 - Issue of 5,000,000 APAC Participation Certificates that are Taiwan Participation Certificates linked to the Shares of Realtek Semiconductor Corp due 12 February 2026 | USU1747D2789 | 07/Feb/2018 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0028 - Issue of 50,000,000 APAC Participation Certificates that are Participation Certificates linked to the Shares of Vincom Retail Joint Stock Company due 12 February 2026 | USU1747D3282 | 08/Feb/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0029 - Issue of 15,750,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Shenzhen Airport Co Ltd (the Certificates) due 12 February 2026 | USU1747D3365 | 16/Feb/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0031 - Issue of 20,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of NARI Technology Co Ltd due 12th February 2026 | USU1747D3514 | 09/Mar/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0032 - Issue of 2,500,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Shennan Circuits Co Ltd due 12 February 2026 | USU1747D3696 | 27/Mar/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0033 - Issue of 5,900,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Petronet LNG Ltd due 12 February 2026 | USU1747D4199 | 06/Apr/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0034 - Issue of 7,700,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of NTPC Ltd (the Certificates) due 12 February 2026 | USU1747D4017 | 06/Apr/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0036 - Issue of 1,040,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of InterGlobe Aviation Ltd due 12 February 2026 | USU1747D3852 | 06/Apr/2018 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0037 - Issue of 1,100,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Container Corp Of India Ltd (the Certificates) due 12 February 2026 | USU1747D3779 | 06/Apr/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0039 - Issue of 45,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Eicher Motors Ltd (the Certificates) due 12 February 2026 | USU1747D4355 | 12/Apr/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0040 - Issue of 1,500,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of HDFC Bank Ltd due 12 February 2026 | USU1747D4439 | 20/Apr/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0041 - Issue of 10,000,000 APAC Participation Certificates that are Participation Certificates linked to the Shares of Vinhomes Joint Stock Company (the Certificates) due 12th February 2026 | USU1747D4504 | 11/May/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0043 - Issue of 5,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Inner Mongolia Yili Industrial due 12 February 2026 | USU1747D4769 | 22/May/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0044 - Issue of 2,500,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Axis Bank Limited due 12 February 2026 | USU1747D4843 | 20/Jun/2018 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0045 - Issue of 9,500,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Guangzhou Baiyun International Airport Co Ltd(the Certificates)due 12 February 2026 | USU1747D5006 | 05/Jul/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0046 - Issue of 1,050,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Shriram Transport Finance Co Limited(the Certificates) due 12 February 2026 | USU1747D5261 | 06/Jul/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0047 - Issue of 335,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Oracle Financial Services Software Limited (the Certificates) due 12th February 2026 | USU1747D5345 | 06/Jul/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0048 - Issue of 15,900,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Bank of India (the Certificates) due 12th February 2026 | USU1747D5188 | 06/Jul/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0049 - Issue of 3,600,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Reliance Infrastructure Ltd (the Certificates) due 12th February 2026 | USU1747D5428 | 09/Jul/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0050 - Issue of 1,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Contemporary Amperex Technology due 12 February 2026 | USU1747D4926 | 10/Jul/2018 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0051 - Issue of 950,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Wuhan Raycus Fiber Laser Technologies Co Ltd (the Certificates)due 12th February 2026 | USU1747D5592 | 16/Jul/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0052 - Issue of 1,450,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Apollo Hospitals Enterprise Limited (the Certificates) due 12 February 2026 | USU1747D5675 | 09/Aug/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0053 - Issue of 10,000,000 APAC Participation Certificates that are China Participation Certificates due 12 February 2026 linked to the Shares of China Merchants Bank Co Ltd | USU1747D5758 | 16/Aug/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0054 - Issue of 350,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of UltraTech Cement Ltd due 12 February 2026 | USU1747D5832 | 21/Aug/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0056 - Issue of 7,000,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Bank of Baroda due 12 February 2026 | USU1747D6095 | 05/Oct/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0057 - Issue of 6,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Hangzhou Hikvision Digital Technology Co. due 12 February 2026 | USU1747D6178 | 01/Nov/2018 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0058 - Issue of 5,500,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Sonoscape Medical Corp due 12 February 2026 | USU1747D6251 | 01/Nov/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0059 - Issue of 8,700,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Shandong Pharmaceutical Glass Co Ltd due 12 February 2026 | USU1747D6335 | 01/Nov/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0060 - Issue of 2,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Shanghai Weaver Network Co Ltd due 12 February 2026 | USU1747D6418 | 01/Nov/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0061 - Issue of 15,700,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Qingdao Tianhua Institute Chemistry Engineering Co Ltd due 12 February 2026 | USU1747D6582 | 01/Nov/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0062 - Issue of 1,700,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of WuXi AppTec Co Ltd due 12 February 2026 | USU1747D6665 | 01/Nov/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0063 - Issue of 3,500,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Xiamen Faratronic Co Ltd due 12 February 2026 | USU1747D6749 | 14/Nov/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0064 - Issue of 20,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of NBTM New Materials Group Co Lt (the Certificates) due 12 February 2026 | USU1747D6822 | 14/Nov/2018 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0065 - Issue of 6,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Inner Mongolia Yili Industrial Group Co Ltd due 12 February 2026 | USU1747D6905 | 19/Nov/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0067 - Issue of 26,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Bros Eastern Co Ltd due 12 Ferbuary 2026 | USU1747D7085 | 26/Nov/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-055 - Issue of 5,190,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Wuliangye Yibin Co Ltd due 12 February 2026 | USU1747D5915 | 28/Sep/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2019-0002 - Issue of 30,900,000 APAC Participation Certificates that are CHINA Participation Certificates linked to the shares of Jiaozuo Wanfang Aluminum Manufacturing Co Ltd due 12 February 2026 | USU1747D7325 | 27/Feb/2019 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2019-0003 - Issue of 23,000,000 APAC Participation Certificates that are CHINA Participation Certificates linked to the Shares of Wuchan Group Co Ltd. | USU1747D7408 | 14/Mar/2019 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2019-0004 - Issue of 4,800,000 APAC Participation Certificates that are INDIA Participation Certificates linked to the Shares of State Bank of India (the Certificates) due 12 February 2026 | USU1747D7572 | 02/Apr/2019 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2019-0006 - ssue of 7,500,000 APAC Participation Certificates that are INDIA Participation Certificates linked to the Shares of DLF Ltd due 12/02/2026 | USU1747D7739 | 31/May/2019 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2019-0010 - Issue of 6,150,000 APAC Paticipation Certificates that are China Participation Certificates linked to the Shares of Dian Diagnostics Group Co Ltd ( the Certificates) | USU1747D8158 | 23/Aug/2019 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2019-0011 - Issue of 15,200,000 APAC Participation Certificates that are Vietnam Participation Certificates linked to the Shares of Quang Ngai Sugar JSC | USU1747D8232 | 22/Nov/2019 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2020-0001 - Issue of 490,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Dr Reddy's Laboratories Ltd due 12 February 2026 | USU1747D8315 | 23/Jan/2020 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | USD 10,000,000 Bank of America Corp. Credit Linked Unsecured Notes | XS1244542715 | 23/Jun/2015 | Listed | 20/Jun/2025 |
| CITIGROUP INC | Series EMTN 5861 - Issue of EUR 30,000,000 Callable Zero Coupon Notes due November 2054 | XS1135563408 | 13/Nov/2014 | Listed | 13/Nov/2054 |
| CITIGROUP INC | Series EMTN 5874 - Issue of SGD 25,000,000 Callable Zero Coupon Notes due November 2044 | XS1137516909 | 20/Nov/2014 | Listed | 20/Nov/2044 |
| CITIGROUP INC | Series EMTN4534 - Issue of EUR 20000000 3.103% Fixed Rates Notes due 4 November 2026 | XS0987614111 | 04/Nov/2013 | Listed | 04/Nov/2026 |
| CITIGROUP INC | Series EMTN4550 - Issue of EUR 10000000 3.12% Fixed Rate Notes due 13 November 2028 | XS0990657537 | 13/Nov/2013 | Listed | 13/Nov/2028 |
| CITIGROUP INC | Series EMTN5816 - EUR 13,588,000 Mutual Fund Linked Notes due January 2025 | XS1129314495 | 09/Jan/2015 | Listed | 16/Jan/2025 |
| CITIGROUP INC | Series EMTN6081 - Issue of USD30,000,000 Callable Zero Coupon Notes due February 2045 | XS1173306132 | 06/Feb/2015 | Listed | 06/Feb/2045 |
| CITIGROUP INC | Series EMTN6880 - Issue of EUR28,000,000 Callable Zero Coupon Notes due 02 July 2035 | XS1244849870 | 02/Jul/2015 | Listed | 02/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP INC | Series EMTN7344 - Issue of EUR 26000000 Callable Zero Coupon Notes due 07th April 2036 | XS1273525854 | 07/Apr/2016 | Listed | 07/Apr/2036 |
| CITIGROUP INC | Series EMTN7346 - Issue of EUR 25000000 Callable Zero Coupon Notes due 06th May 2036 | XS1273530268 | 06/May/2016 | Listed | 06/May/2036 |
| CITIGROUP INC | Series EMTN7366 - Issue of EUR 25000000 Callable Zero Coupon Notes due 2 June 2036 | XS1273527710 | 02/Jun/2016 | Listed | 02/Jun/2036 |
| CITIGROUP INC | Series EMTN7400 - Issue of EUR 30,000,000 Fixed Rate Notes due 15 August 2036 | XS1273524709 | 15/Aug/2016 | Listed | 15/Aug/2036 |
| CITIGROUP INC | Series EMTN7410 - Issue of EUR 10000000 Fixed Rate Notes due 18 August 2036 | XS1273529849 | 18/Aug/2016 | Listed | 18/Aug/2036 |
| CITIGROUP INC | Series EMTN7417 - Issue of EUR 50000000 Fixed Rate Notes due 15th September 2036 | XS1273513769 | 15/Sep/2016 | Listed | 15/Sep/2036 |
| CITIGROUP INC | Series EMTN7437 - Issue of EUR 50,000,000 Callable Zero Coupon Notes due 3 November 2036 | XS1273459617 | 03/Nov/2016 | Listed | 03/Nov/2036 |
| CITIGROUP INC | Series EMTN7469 - Issue of EUR 9,400,000 Callable Zero Coupon Notes due 30 March 2032 | XS1273459880 | 30/Mar/2017 | Listed | 30/Mar/2032 |
| CITIGROUP INC | Series EMTN7484 - Issue of EUR 20,000,000 Fixed Rate Notes due 17 May 2034 | XS1273510740 | 17/May/2017 | Listed | 17/May/2034 |
| CITIGROUP INC | Series EMTN7486 - Issue of EUR 15,000,000 Fixed Rate Notes due 24 May 2032 | XS1273456860 | 24/May/2017 | Listed | 24/May/2032 |
| CITIGROUP INC | Series EMTN7508 - Issue of JPY10,000,000,000 Fixed Rate Notes due 21 September 2027 | XS1273451127 | 21/Sep/2017 | Listed | 21/Sep/2027 |
| CITIGROUP INC | Series EMTN7536 - Issue of EUR 4,600,000 Callable Zero Coupon Notes due 26 January 2038 | XS1273511805 | 26/Jan/2018 | Listed | 26/Jan/2038 |
| CITIGROUP INC | Series EMTN7553 - MXN 1,580,000,000 Fixed Rate Notes due 8 March 2028 | XS1273514817 | 08/Mar/2018 | Listed | 08/Mar/2028 |
| CITIGROUP INC | Series EMTN7566 - Issue of JPY 10,000,000,000 Fixed Rate Notes due 27 April 2038 | XS1273510666 | 27/Apr/2018 | Listed | 27/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP INC | Series EMTN7580 - Issue of EUR 50,000,000 Fixed Rate Notes due 20 June 2025 | XS1273457322 | 20/Jun/2018 | Listed | 20/Jun/2025 |
| CITIGROUP INC | Series EMTN7620 - Issue of USD13,000,000 Fixed Rate to Floored and Capped CMS Linked Notes due 20 February 2031 | XS1273514148 | 20/Feb/2019 | Listed | 20/Feb/2031 |
| CITIGROUP INC | Series EMTN7623B - Issue of EUR 552,000,000 Fixed Rate Notes due 7 March 2034 | XS1273458304 | 08/Mar/2019 | Listed | 07/Mar/2034 |
| CITIGROUP INC | Series EMTN7636 - Issue of EUR 5,000,000 Callable Step-Up Fixed Rate notes due 3 April 2029 | XS1273456787 | 03/Apr/2019 | Listed | 03/Apr/2029 |
| CITIGROUP INC | Series EMTN7645 - Issue of EUR50,000,000 Fixed Rate Notes due 10 April 2029 | XS1273514734 | 10/Apr/2019 | Listed | 10/Apr/2029 |
| CITIGROUP INC | Series EMTN7646 - Issue of EUR10,000,000 Fixed Rate Notes due 12 April 2039 | XS1273511987 | 12/Apr/2019 | Listed | 12/Apr/2039 |
| CITIGROUP INC | Series EMTN7647 - Issue of USD 28,266,000 Citi Inc USD 7ync4 + 1 Fixed Rate Step Up (referred to by the Distributor as “Citigroup Inc. Step Up Callable USD luglio 2026”) due 31 July 2026 | XS1273513504 | 31/Jul/2019 | Listed | 31/Jul/2026 |
| CITIGROUP INC | Series EMTN7675 - Issue of USD 47,700,000 Fixed to Floating Rate Notes due December 2025 | XS1273449733 | 20/Dec/2019 | Listed | 20/Dec/2025 |
| CITIGROUP INC | Series EMTN7678 - Issue of EUR29,000,000 Zero Coupon Callable Notes due 29 October 2049 | XS1273447877 | 30/Oct/2019 | Listed | 29/Oct/2049 |
| CITIGROUP INC | Series EMTN7690 - Issue of USD 15,904,000 Citigroup Inc. USD 5y Callable Step Up (referred to by the Distributor as “Citigroup Step Up Callable USD febbraio 2025”) | XS1273445822 | 26/Feb/2020 | Listed | 26/Feb/2025 |
| CITIGROUP INC | Series EMTN7691 - Issue of EUR 60,000,000 Callable Zero Coupon Notes due 6 December 2029 | XS1273445152 | 06/Dec/2019 | Listed | 06/Dec/2029 |
| CITIGROUP INC | Series EMTN7708 - Issue of EUR 78,000,000 Fixed Rate Callable Notes due 28 January 2032 | XS1273449220 | 28/Jan/2020 | Listed | 28/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP INC | Series EMTN7711 - Issue of Up USD 6,220,000 Citigroup Inc. USD 5y Callable Step Up (referred to by the Distributor as "Citigroup Step Up Callable USD Aprile 2025") | XS1273437480 | 30/Apr/2020 | Listed | 30/Apr/2025 |
| CITIGROUP INC | Series EMTN7720 - Issue of EUR 20,000,000 Fixed Rate Callable Notes due 14 February 2040 | XS1273443538 | 14/Feb/2020 | Listed | 14/Feb/2040 |
| CITIGROUP INC | Series EMTN7733 - Issue of EUR 443,400,000 Callable Zero Coupon Notes due 23 March 2055 | XS1273441169 | 23/Mar/2020 | Listed | 23/Mar/2055 |
| CITIGROUP INC | Series EMTN7743 - Issue of EUR 141,400,000 Fixed Rate Callable Notes due 27 March 2035 | XS1273446713 | 27/Mar/2020 | Listed | 27/Mar/2035 |
| CITIGROUP INC | Series EMTN7767 - Issue of EUR 52,000,000 Fixed Rate Callable Notes due 9 April 2035 | XS1273448412 | 09/Apr/2020 | Listed | 09/Apr/2035 |
| CITIGROUP INC | Series EMTN7770 - Issue of NOK500,000,000 Fixed Rate Notes due 3 April 2030 | XS1273439189 | 03/Apr/2020 | Listed | 03/Apr/2030 |
| CITIGROUP INC | Series EMTN7774 - Issue of EUR20,000,000 Fixed Rate Callable Notes due 14 April 2050 | XS1273448685 | 15/Apr/2020 | Listed | 14/Apr/2050 |
| CITIGROUP INC | Series EMTN7796 - Issue of EUR10,000,000 Fixed Rate Callable Notes due 11 May 2040 | XS1273441672 | 11/May/2020 | Listed | 11/May/2040 |
| CITIGROUP INC | Series EMTN7801 - Issue of EUR 110,000,000 Fixed Rate Callable Notes due 11 May 2040 | XS1273444858 | 12/May/2020 | Listed | 11/May/2040 |
| CITIGROUP INC | Series EMTN7813 - Issue of EUR50,000,000 Fixed Rate Notes due 22 May 2035 | XS1273440948 | 22/May/2020 | Listed | 22/May/2035 |
| CITIGROUP INC | Series EMTN7821 - Issue of EUR250,000,000 Step-Up Fixed Rate Notes due 6 July 2027 | XS1273440864 | 06/Jul/2020 | Listed | 06/Jul/2027 |
| CITIGROUP INC | Series EMTN7824 - Issue of AUD20,000,000 Fixed Rate Notes due 30 July 2025 | XS1273446986 | 30/Jul/2020 | Listed | 30/Jul/2025 |
| CITIGROUP INC | Series EMTN7839 - Issue of EUR4,850,000 Fixed Rate Notes due 3 September 2025 | XS1273449907 | 03/Sep/2020 | Listed | 03/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP INC | Series EMTN7850 - Issue of EUR179,620,000 Step-Up Fixed Rate Notes due 26 October 2027 | XS1273447281 | 26/Oct/2020 | Listed | 26/Oct/2027 |
| CITIGROUP INC | Series EMTN7858 - Issue of JPY5,000,000,000 Callable Fixed Rate Notes due 30 October 2030 | XS1273442480 | 30/Oct/2020 | Listed | 30/Oct/2030 |
| CITIGROUP INC | Series EMTN7862 - Issue of EUR5,000,000 Callable Zero Coupon Notes due 12 November 2060 | XS1273446556 | 12/Nov/2020 | Listed | 12/Nov/2060 |
| CITIGROUP INC | Series EMTN7864 - Issue of EUR11,500,000 Fixed Rate Callable Notes due 18 November 2050 | XS1273454063 | 18/Nov/2020 | Listed | 18/Nov/2050 |
| CITIGROUP INC | Series EMTN7865 - Issue of EUR14,000,000 Fixed Rate Callable Notes due 27 November 2040 | XS1273438884 | 27/Nov/2020 | Listed | 27/Nov/2040 |
| CITIGROUP INC | Series EMTN7866 - Issue of EUR 20,000,000 Fixed Rate Callable Notes due 27 November 2045 | XS1273454733 | 27/Nov/2020 | Listed | 27/Nov/2045 |
| CITIGROUP INC | Series EMTN7868 - Issue of EUR 50,000,000 Fixed Rate Callable Notes due 30 November 2050 | XS1273445079 | 30/Nov/2020 | Listed | 30/Nov/2050 |
| CITIGROUP INC | Series EMTN7870 - Issue of EUR86,000,000 Fixed Rate Callable Notes due 21 December 2050 | XS1273444775 | 21/Dec/2020 | Listed | 21/Dec/2050 |
| CITIGROUP INC | Series EMTN7877 - Issue of MXN 500,000,000 Fixed Rate Notes due 19 February 2031 | XS1273441839 | 19/Feb/2021 | Listed | 19/Feb/2031 |
| CITIGROUP INC | Series EMTN7884 - Issue of EUR10,000,000 Callable Step-Up Fixed Rate Notes due 3 March 2061 | XS1273444007 | 03/Mar/2021 | Listed | 03/Mar/2061 |
| CITIGROUP INC | Series EMTN7892 - Issue of EUR40,000,000 Fixed Rate Notes due 25 February 2041 | XS1273444262 | 25/Feb/2021 | Listed | 25/Feb/2041 |
| CITIGROUP INC | Series EMTN7911 - Issue of EUR 97,300,000 Callable Fixed Rate Notes due 19 March 2036. | XS1273443702 | 19/Mar/2021 | Listed | 19/Mar/2036 |
| CITIGROUP INC | Series EMTN7917 - Issue of EUR150,000,000 Callable Fixed Rate Notes due 29 March 2033 | XS1273454220 | 29/Mar/2021 | Listed | 29/Mar/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP INC | Series EMTN7922 - Issue of USD 9,912,000 Citigroup Inc. USD 7y Callable Step Up (referred to by the Distributor as "Citigroup Step Up Callable USD Giugno 2028") | XS1273449576 | 18/Jun/2021 | Listed | 16/Jun/2028 |
| CITIGROUP INC | Series EMTN7938 - Issue of USD 300,788,000 Fixed Step up Rate Notes due June 2028 | XS1273452877 | 18/Jun/2021 | Listed | 18/Jun/2028 |
| CITIGROUP INC | Series EMTN7940 - Issue of EUR25,000,000 Callable Fixed Rate Notes due 28 April 2051 | XS1273448503 | 28/Apr/2021 | Listed | 28/Apr/2051 |
| CITIGROUP INC | Series EMTN7942 - Issue of EUR37,700,000 Callable Zero Coupon Notes due 13 May 2051 | XS1273437993 | 13/May/2021 | Listed | 13/May/2051 |
| CITIGROUP INC | Series EMTN7943 - Issue of EUR18,500,000 Fixed Rate Notes due 27 April 2026 | XS1273448255 | 27/Apr/2021 | Listed | 27/Apr/2026 |
| CITIGROUP INC | Series EMTN7946 - Issue of EUR 348,000,000 Callable Zero Coupon Notes due 20 May 2056 | XS1273453412 | 20/May/2021 | Listed | 20/May/2056 |
| CITIGROUP INC | Series EMTN7953 - Issue of HUF 11,600,000,000 Fixed Rate Notes due 15 June 2026 | XS1273446473 | 15/Jun/2021 | Listed | 15/Jun/2026 |
| CITIGROUP INC | Series EMTN7957 - Issue of EUR84,000,000 Fixed Rate Notes due 11 June 2041 | XS1273436169 | 11/Jun/2021 | Listed | 11/Jun/2041 |
| CITIGROUP INC | Series EMTN7968 - Issue of EUR50,000,000 Callable Fixed Rate Notes due 27 July 2051 | XS2110096679 | 27/Jul/2021 | Listed | 27/Jul/2051 |
| CITIGROUP INC | Series EMTN7974 - Issue of NOK 1,200,000,000 Fixed Rate Notes due 7 July 2031 | XS1273444189 | 07/Jul/2021 | Listed | 07/Jul/2031 |
| CITIGROUP INC | Series EMTN7976 - Issue of RON90,000,000 Fixed Rate Notes due 14 July 2028 | XS1273436243 | 14/Jul/2021 | Listed | 14/Jul/2028 |
| CITIGROUP INC | Series EMTN7977 - Issue of USD30,000,000 Fixed Rate Notes due 15 July 2026 | XS1273436599 | 15/Jul/2021 | Listed | 15/Jul/2026 |
| CITIGROUP INC | Series EMTN7981 - Issue of EUR50,000,000 Fixed Rate Notes due 28 July 2033 | XS2110093221 | 28/Jul/2021 | Listed | 28/Jul/2033 |
| CITIGROUP INC | Series EMTN7996 - Issue of PEN35,000,000 Dual Currency Fixed Rate Notes due August 2031 linked to the PEN/USD Exchange Rate | XS2110113946 | 20/Aug/2021 | Listed | 20/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP INC | Series EMTN8010 - Issue of RON55,500,000 Floored Floating Rate Notes due September 2026 | XS2110112625 | 29/Sep/2021 | Listed | 29/Sep/2026 |
| CITIGROUP INC | Series EMTN8011 - Issue of RON90,000,000 Fixed Rate Notes due 29 September 2028 | XS2110096836 | 29/Sep/2021 | Listed | 29/Sep/2028 |
| CITIGROUP INC | Series EMTN8029 - Issue of EUR100,000,000 Fixed Rate Notes due 18 November 2041 | XS2110103129 | 18/Nov/2021 | Listed | 18/Nov/2041 |
| CITIGROUP INC | Series EMTN8033 - Issue of EUR50,000,000 Fixed Rate Notes due 17 November 2051 | XS2110102071 | 17/Nov/2021 | Listed | 17/Nov/2051 |
| CITIGROUP INC | Series EMTN8041 - Issue of EUR10,000,000 Fixed Rate Notes due 6 December 2051 | XS2110090987 | 07/Dec/2021 | Listed | 06/Dec/2051 |
| CITIGROUP INC | Series EMTN8056 - Issue of EUR50,000,000 Fixed Rate Notes due 31 January 2052 | XS2110088221 | 31/Jan/2022 | Listed | 31/Jan/2052 |
| CITIGROUP INC | Series EMTN8071 - Issue of EUR22,000,000 Fixed Rate Notes due 3 February 2034 | XS2110096596 | 03/Feb/2022 | Listed | 03/Feb/2034 |
| CITIGROUP INC | Series EMTN8072 - Issue of EUR22,000,000 Fixed Rate to CMS Interest Linked Notes due February 2037 | XS2110094542 | 10/Feb/2022 | Listed | 10/Nov/2039 |
| CITIGROUP INC | Series EMTN8073 - Issue of EUR28,000,000 Fixed Rate to CMS Interest Linked Notes due February 2037 | XS2110097214 | 10/Feb/2022 | Listed | 10/Nov/2039 |
| CITIGROUP INC | Series EMTN8079 - Issue of EUR70,000,000 Fixed Rate Notes due 25 February 2042 | XS2110092090 | 25/Feb/2022 | Listed | 25/Feb/2042 |
| CITIGROUP INC | Series EMTN8080 - Issue of EUR50,000,000 Fixed Rate to CMS Interest Linked Notes due March 2037 | XS2110103475 | 02/Mar/2022 | Listed | 02/Mar/2037 |
| CITIGROUP INC | Series EMTN8091 - Issue of EUR 75,000,000 CMS20 Interest Linked Notes due March 2034 | XS2110105413 | 23/Mar/2022 | Listed | 23/Mar/2034 |
| CITIGROUP INC | Series EMTN8095 - Issue of EUR15,000,000 Fixed Rate Notes due 17 March 2044 | XS2110106817 | 17/Mar/2022 | Listed | 17/Mar/2044 |
| CITIGROUP INC | Series EMTN8100 - Issue of RON 90,000,000 Fixed Rate Notes due 23 March 2029 | XS2110087769 | 23/Mar/2022 | Listed | 23/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP INC | Series EMTN8109 - Issue of PEN180,000,000 Dual Currency Fixed Rate Notes due April 2037 linked to the PEN/USD Exchange Rate | XS2110114910 | 08/Apr/2022 | Listed | 08/Apr/2037 |
| CITIGROUP INC | Series EMTN8114 - Issue of EUR25,000,000 Fixed Rate Notes due 4 April 2052 | XS2110099772 | 04/Apr/2022 | Listed | 04/Apr/2052 |
| CITIGROUP INC | Series EMTN8125 - Issue of PEN60,000,000 Dual Currency Fixed Rate Notes due April 2037 linked to the PEN/USD Exchange Rate | XS2110114167 | 28/Apr/2022 | Listed | 27/Apr/2037 |
| CITIGROUP INC | Series EMTN8131 - Issue of EUR20,000,000 Fixed Rate Notes due 29 April 2042 | XS2110097131 | 29/Apr/2022 | Listed | 29/Apr/2042 |
| CITIGROUP INC | Series EMTN8138 - Issue of EUR100,000,000 CMS Interest Linked Notes due May 2034 | XS2110100703 | 04/May/2022 | Listed | 04/May/2034 |
| CITIGROUP INC | Series EMTN8141 - Issue of EUR25,000,000 Fixed Rate Notes due 10 May 2028 | XS2110107039 | 11/May/2022 | Listed | 10/May/2028 |
| CITIGROUP INC | Series EMTN8146 - Issue of EUR50,000,000 Fixed Rate Notes due 9 May 2035 | XS2110091282 | 24/May/2022 | Listed | 09/May/2035 |
| CITIGROUP INC | Series EMTN8149 - Issue of EUR30,000,000 Callable Fixed Rate Notes due 16 May 2052 | XS2110095192 | 16/May/2022 | Listed | 16/May/2052 |
| CITIGROUP INC | Series EMTN8151 - Issue of EUR250,000,000 Floating Rate Notes due 30 April 2026 | XS2110113276 | 09/May/2022 | Listed | 30/Apr/2026 |
| CITIGROUP INC | Series EMTN8159 - Issue of EUR25,000,000 CPTFEMU Linked Notes due June 2034 | XS2110113862 | 14/Jun/2022 | Listed | 08/Jun/2034 |
| CITIGROUP INC | Series EMTN8165 - Issue of EUR50,000,000 Floating Rate Notes due 25 May 2029 | XS2110100026 | 25/May/2022 | Listed | 25/May/2029 |
| CITIGROUP INC | Series EMTN8168 - Issue of RON105,000,000 Fixed Rate Notes due 27 May 2025 | XS2110103715 | 27/May/2022 | Listed | 27/May/2025 |
| CITIGROUP INC | Series EMTN8179 - Issue of EUR10,000,000 Callable Fixed Rate Notes due 10 June 2032 | XS2110101347 | 10/Jun/2022 | Listed | 10/Jun/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP INC | Series EMTN8188 - Issue of EUR50,000,000 CMS Interest Linked Notes due July 2034 | XS2110107112 | 20/Jul/2022 | Listed | 20/Jul/2034 |
| CITIGROUP INC | Series EMTN8191 - Issue of EUR68,300,000 Callable Zero Coupon Notes due 1 August 2042 | XS2110107203 | 03/Aug/2022 | Listed | 01/Aug/2042 |
| CITIGROUP INC | Series EMTN8192 - Issue of EUR20,000,000 Fixed Rate Notes due 29 July 2037 | XS2110114670 | 29/Jul/2022 | Listed | 29/Jul/2037 |
| CITIGROUP INC | Series EMTN8200 - Issue of USD 21,456,000 Fixed Rate Notes due September 2027 | XS2110100455 | 30/Sep/2022 | Listed | 30/Sep/2027 |
| CITIGROUP INC | Series EMTN8207 - Issue of EUR 30,000,000 12-year Inflation Linked Notes | XS2110106221 | 18/Oct/2022 | Listed | 17/Oct/2034 |
| CITIGROUP INC | Series EMTN8217 - Issue of EUR27,800,000 Zero Coupon Notes due 17 October 2042 | XS2110101933 | 17/Oct/2022 | Listed | 17/Oct/2042 |
| CITIGROUP INC | Series EMTN8221 - Issue of EUR 347,290,000 Fixed Rate Notes due December 2025 | XS2110112971 | 02/Dec/2022 | Listed | 02/Dec/2025 |
| CITIGROUP INC | Series EMTN8233 - Issue of EUR 56,935,000 Citigroup Inc. EUR 5y Callable Step Up (referred to by the Distributor as "Citigroup Step Up Callable EUR Febbraio 2028 | XS2110114324 | 23/Feb/2023 | Listed | 23/Feb/2028 |
| CITIGROUP INC | Series EMTN8246A - Issue of EUR 6,000,000 Fixed to EURIBOR Collared Floating Rate Notes due January 2028 | XS2110112385 | 30/Jan/2023 | Listed | 30/Jan/2028 |
| CITIGROUP INC | Series EMTN8247 - Issue of RON20,000,000 Fixed Rate Notes due 6 February 2026 | XS2110099004 | 06/Feb/2023 | Listed | 06/Feb/2026 |
| CITIGROUP INC | Series EMTN8271 - Issue of EUR2,000,000 Floored CMS Interest Linked Notes due March 2038 | XS2110101180 | 13/Mar/2023 | Listed | 10/Mar/2038 |
| CITIGROUP INC | Series EMTN8317 - Issue of EUR25,000,000 Floored and Capped CMS Interest Linked Notes due November 2033 | XS2110091100 | 08/Nov/2023 | Listed | 08/Nov/2033 |
| CITIGROUP INC | Series EMTN8334 - Issue of EUR30,000,000 Callable Zero Coupon Notes due 7 December 2038 | XS2110092330 | 07/Dec/2023 | Listed | 07/Dec/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP INC | Series EMTN8360 & Series EMTN8360A & Series EMTN8360B & Series EMTN8360C - USD 158,000,000 Fixed Rate Notes due 29 January 2029 - Series EMTN8360C Tranche 4 | XS2110105173 | 29/Jan/2024 | Listed | 29/Jan/2029 |
| CITIGROUP INC | Series EMTN8376 - Issue of EUR 60,000,000 Callable Fixed Rate Notes due 13 February 2034 | XS2110104879 | 13/Feb/2024 | Listed | 13/Feb/2034 |
| CITIGROUP INC | Series EMTN8395 - Issue of EUR25,000,000 Callable Fixed Rate Notes due 10 April 2036 | XS2110085805 | 11/Apr/2024 | Listed | 10/Apr/2036 |
| CITIGROUP INC | Series EMTN8523 - Issue of EUR 10,000,000 10-year Inflation Linked Notes | XS2110083933 | 26/Jul/2024 | Listed | 26/Jul/2034 |
| CITIGROUP INC | Series EMTN8535 - Issue of EUR20,000,000 Callable Fixed Rate Notes due 11 September 2036 | XS2110080087 | 18/Sep/2024 | Listed | 11/Sep/2036 |
| CITIUS I FUNDING, LTD. | Class A-1 Secured Floating Rate Notes due 2046 | US17305CAA71 | 13/Nov/2006 | Listed | 05/May/2046 |
| CITIUS I FUNDING, LTD. | Class A-2 Secured Floating Rate Notes due 2046 | US17305CAB54 | 13/Nov/2006 | Listed | 05/May/2046 |
| CITIUS I FUNDING, LTD. | Class B Secured Floating Rate Notes due 2046 | US17305CAC38 | 13/Nov/2006 | Listed | 05/May/2046 |
| CITIUS I FUNDING, LTD. | Class C Deferrable Floating Rate Notes due 2046 | US17305CAD11 | 13/Nov/2006 | Listed | 05/May/2046 |
| CITIUS I FUNDING, LTD. | Class D Deferrable Floating Rate Notes Due 2046 | US17305CAE93 | 13/Nov/2006 | Listed | 05/May/2046 |
| CITIUS I FUNDING, LTD. | Class E Deferrable Floating Rate Notes due 2046 | US17305CAF68 | 13/Nov/2006 | Listed | 05/May/2046 |
| CITIZEN IRISH AUTO RECEIVABLES TRUST 2020 DAC | €149,570,000 Class A Notes due 2029 | XS2252542142 | 18/Nov/2020 | Listed | 15/Dec/2029 |
| CITIZEN IRISH AUTO RECEIVABLES TRUST 2020 DAC | €3,090,000 Class D Notes due 2029 | XS2252543207 | 18/Nov/2020 | Listed | 15/Dec/2029 |
| CITIZEN IRISH AUTO RECEIVABLES TRUST 2020 DAC | €6,010,000 Class C Notes due 2029 | XS2252543033 | 18/Nov/2020 | Listed | 15/Dec/2029 |
| CITIZEN IRISH AUTO RECEIVABLES TRUST 2020 DAC | €8,865,000 Class E Notes due 2029 | XS2252543389 | 18/Nov/2020 | Listed | 15/Dec/2029 |
| CITIZEN IRISH AUTO RECEIVABLES TRUST 2020 DAC | €9,370,000 Class B Notes due 2029 | XS2252542811 | 18/Nov/2020 | Listed | 15/Dec/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIZEN IRISH AUTO RECEIVABLES TRUST 2023 DESIGNATED ACTIVITY COMPANY | €11,750,000 Class B Notes due 2032 | XS2676889236 | 28/Sep/2023 | Listed | 15/Dec/2032 |
| CITIZEN IRISH AUTO RECEIVABLES TRUST 2023 DESIGNATED ACTIVITY COMPANY | €11,777,000 Class D Notes due 2032 | XS2676894749 | 28/Sep/2023 | Listed | 15/Dec/2032 |
| CITIZEN IRISH AUTO RECEIVABLES TRUST 2023 DESIGNATED ACTIVITY COMPANY | €208,070,000 Class A Notes due 2032 | XS2676888857 | 28/Sep/2023 | Listed | 15/Dec/2032 |
| CITIZEN IRISH AUTO RECEIVABLES TRUST 2023 DESIGNATED ACTIVITY COMPANY | €3,520,000 Class C Notes due 2032 | XS2676892966 | 28/Sep/2023 | Listed | 15/Dec/2032 |
| CITY OF MALMÖ | Series 39 - Issue of NOK 500,000,000 Floating Rate Notes due March 2028, Series 39 | NO0012935420 | 08/Jun/2023 | Listed | 08/Mar/2028 |
| CITY OF MALMÖ | Series 40 - Issue of SEK 1,000,000,000 Floating Rate Green Senior Unsecured Notes due March 2029 | XS2723516865 | 21/Nov/2023 | Listed | 12/Mar/2029 |
| CITY OF MALMÖ | Series 41 - Issue of SEK 1,200,000,000 Floating Rate Green Senior Unsecured Notes due September 2027 | XS2765574913 | 13/Feb/2024 | Listed | 13/Sep/2027 |
| CITY OF MALMÖ | Series 42 - Issue of SEK 500,000,000 Fixed Rate bonds due 28 September 2029 | XS2831024083 | 29/May/2024 | Listed | 28/Sep/2029 |
| CITY OF MALMÖ | Series 43 - Issue of SEK 1,000,000,000 Floating Rate Green Senior Unsecure Notes due September 2029 | XS2888617227 | 27/Aug/2024 | Listed | 06/Sep/2029 |
| CITY OF MALMÖ | Series 44 - Issue of SEK 500,000,000 Fixed Rate Green Bonds due 21 March 2028 | XS2924047272 | 21/Oct/2024 | Listed | 21/Mar/2028 |
| CITYCON OYJ | EUR 299,500,000 Subordinated Fixed to Reset Rate 5.25 year Non-Call Undated Green Capital Securities | XS2079413527 | 22/Nov/2019 | Listed | |
| CITYCON TREASURY B.V. | EUR 349,575,000 1.250 per cent Guaranteed Notes due 2026 | XS1485608118 | 08/Sep/2016 | Listed | 08/Sep/2026 |
| CITYCON TREASURY B.V. | Series 2 - EUR 242,471,000 2.375 per cent. Guaranteed Notes due 15 January 2027 | XS1822791619 | 03/Sep/2018 | Listed | 15/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITYCON TREASURY B.V. | Series 2021-1 - Issue of €344,900,000 1.625 per cent. Green Guaranteed Notes due 2028 | XS2310411090 | 12/Mar/2021 | Listed | 12/Mar/2028 |
| CITYCON TREASURY B.V. | Series 2024-1 - Issue of €300,000,000 6.500 per cent. Senior Unsecured Green Notes due 8 March 2029 | XS2778383898 | 08/Mar/2024 | Listed | 08/Mar/2029 |
| CITYMORTGAGE MBS FINANCE B.V. | Class A-IIO Senior Mortgage-Backed Inverse Interest-only Notes due 2033 | XS0263593336 | 10/Aug/2006 | Listed | 10/Sep/2033 |
| CITYMORTGAGE MBS FINANCE B.V. | Class B 9.25 per cent Mezzanine Mortgage-Backed Fixed Rate Pass-through Notes due 2033 | XS0263593419 | 10/Aug/2006 | Listed | 10/Sep/2033 |
| CITYMORTGAGE MBS FINANCE B.V. | Class Z 9.25 per cent Subordinated Accrual and Profit Participation Notes due 2033 | XS0263593682 | 10/Aug/2006 | Listed | 10/Sep/2033 |
| CLARIS 2 LIMITED | SERIES 57/2012 - Tranche 1 EUR 100,000,000 CAC-40 Index Linked Notes due 2025 | XS0843525865 | 19/Oct/2012 | Listed | 30/Oct/2025 |
| CLONTARF PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 43,300,000 Subordinated Notes due 2029 Reg S | XS1622862420 | 12/Jul/2017 | Listed | 05/Aug/2030 |
| CLONTARF PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 43,300,000 Subordinated Notes due 2029 Rule 144A | XS1622851068 | 12/Jul/2017 | Listed | 05/Aug/2030 |
| CLOVERIE PLC | Series 2004-64 - Series No 2004-64 Class A Brera CDO I Secured Floating Rate Portfolio Credit Linked Notes due 2030 | XS0206862277 | 31/Jan/2005 | Listed | 01/Dec/2030 |
| CLOVERIE PLC | series 2005-72 - Series No 2005-72 Variable Rate Notes due 2025 | XS0226017688 | 29/Aug/2005 | Listed | 01/Dec/2025 |
| CLOVERIE PLC | Series 2007-12 - Series No 2007-12 Class A Secured Floating Rate Portfolio Credit Linked Notes due 2046 | XS0295069149 | 15/May/2007 | Listed | 25/Feb/2046 |
| CLOVERIE PLC | Series 2016-01 - USD 1,000,000,000 Fixed to Floating Interest Rate Notes due 2046 | XS1385999492 | 24/Mar/2016 | Listed | 24/Jun/2046 |
| CLOVERIE PLC | Series 2018-01 - EUR 500,000,000 Fixed Rate Notes | XS1890836296 | 24/Oct/2018 | Listed | 15/Dec/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CLOVERIE PLC | Series No 2006-1 - Series No. 2006-1 USD 10000000 Class A Secured Floating Rate Portfolio Credit Linked Notes due 2045 | XS0241115046 | 21/Feb/2006 | Listed | 15/Oct/2045 |
| CLOVERIE PLC | Series No 2006-12 - Series No2006-12 USD 10000000 Inflation and Currency-Linked Credit Linked Notes due 2027 | XS0271976390 | 31/Oct/2006 | Listed | 27/Oct/2027 |
| CLOVERIE PLC | Series No 2007-52 - Series 2007-52 Units of Unidad de Fomento-Linked CLP Currenc -Lkd Companhia Vale do Rio 19 Nov 29 | XS0329612237 | 18/Dec/2007 | Listed | 19/Nov/2029 |
| CLOVERIE PLC | Series No 2007-53 - Series 2007-53 Infla-Lnk Empresa Nacional Electricidad SA Credit-Lnk Variab Rate Sec Notes due 2033 | XS0332142511 | 03/Jan/2008 | Listed | 31/Oct/2033 |
| CNH INDUSTRIAL FINANCE EUROPE S.A. | CNHI 10 - Issue of €600,000,000 1.750 per cent. Notes due 25 March 2027 | XS1969600748 | 25/Mar/2019 | Listed | 25/Mar/2027 |
| CNH INDUSTRIAL FINANCE EUROPE S.A. | Series CNH14 - Issue of EUR 50000000 3.875 per cent. Notes due 21st April 2028 (the "Notes") | XS1398333689 | 21/Apr/2016 | Listed | 21/Apr/2028 |
| CNH INDUSTRIAL FINANCE EUROPE S.A. | Series CNHI 12 - Issue of €50,000,000 2.200 per cent. Notes due 15 July 2039 | XS2027411938 | 15/Jul/2019 | Listed | 15/Jul/2039 |
| CNH INDUSTRIAL FINANCE EUROPE S.A. | Series CNHI 8 - Issue of EUR 650,000,000 1,750 per cent.Notes due 12 September 2025 | XS1678966935 | 12/Sep/2017 | Listed | 12/Sep/2025 |
| CNH INDUSTRIAL FINANCE EUROPE S.A. | Series CNHI 9 - Issue of EUR 500,000,000 1.875 per cent. Notes due 19 January 2026. | XS1823623878 | 19/Sep/2018 | Listed | 19/Jan/2026 |
| CNH INDUSTRIAL FINANCE EUROPE S.A. | Series CNHI11 - Issue of €500,000,000 1.625 per cent. Notes due 3 July 2029 | XS2022084367 | 03/Jul/2019 | Listed | 03/Jul/2029 |
| CNH INDUSTRIAL FINANCE EUROPE S.A. | Series CNHI3 - Issue of EUR 100000000 3.500 per cent. Notes due November 12, 2025 | XS1321010784 | 12/Nov/2015 | Listed | 12/Nov/2025 |
| COCA-COLA ICECEK ANONIM SIRKETI | US$500,000,000 4.50% Sustainability-Linked Notes due 2029 | XS2434515313 | 20/Jan/2022 | Listed | 20/Jan/2029 |
| CODA CDO 2007-1 LTD | Class A-1LB Floating Rate Notes due November 2047 | USG2364UAB82 | 14/Jan/2008 | Listed | 07/Nov/2047 |
| CODA CDO 2007-1 LTD | Class A-2L Floating Rate Notes due November 2047 | USG2364UAC65 | 14/Jan/2008 | Listed | 07/Nov/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CODA CDO 2007-1 LTD | Class A-3L Deferrable Floating Rate Notes due November 2047 | USG2364UAD49 | 14/Jan/2008 | Listed | 07/Nov/2047 |
| CODA CDO 2007-1 LTD | Class B-1L Deferrable Floating Rate Notes Due November 2047 | USG2364UAE22 | 14/Jan/2008 | Listed | 07/Nov/2047 |
| CODA CDO 2007-1 LTD | Class B-2L Deferrable Floating Rate Notes due November 2047 | USG2364TAA37 | 14/Jan/2008 | Listed | 07/Nov/2047 |
| CODA CDO 2007-1 LTD | Class N-1L Deferrable Floating Rate Notes due November 2047 | USG2364TAB10 | 14/Jan/2008 | Listed | 07/Nov/2047 |
| CODA CDO 2007-1 LTD | Class N-2L Deferrable Floating Rate Notes due November 2047 | USG2364TAC92 | 14/Jan/2008 | Listed | 07/Nov/2047 |
| COLLEGE LOAN CORPORATION TRUST 2005-2 | Class A-3 Notes | US194266AC63 | 30/Nov/2005 | Listed | 15/Apr/2025 |
| COLLEGE LOAN CORPORATION TRUST 2005-2 | Class A-4 Notes | US194266AD47 | 30/Nov/2005 | Listed | 15/Jan/2037 |
| COLLEGE LOAN CORPORATION TRUST I | Series 2005-1A-3 Senior Notes | US194262CJ84 | 02/Mar/2005 | Listed | 25/Oct/2025 |
| COLLEGE LOAN CORPORATION TRUST I | Series 2005-1A-4 Senior Notes | US194262CK57 | 02/Mar/2005 | Listed | 25/Apr/2027 |
| COLLEGE LOAN CORPORATION TRUST I | Series 2005-1A-5 Senior Notes | US194262CL31 | 02/Mar/2005 | Listed | 25/Oct/2030 |
| COLLEGE LOAN CORPORATION TRUST I | Series 2006-1A-3 Senior Student Loan Asset - Backed Notes due 2020 | US194262CQ28 | 09/Jun/2006 | Listed | 25/Oct/2025 |
| COLLEGE LOAN CORPORATION TRUST I | Series 2006-1A-4 Senior Student Loan Asset - Backed Notes due 2020 | US194262CR01 | 09/Jun/2006 | Listed | 25/Jan/2027 |
| COLLEGE LOAN CORPORATION TRUST I | Series 2006-1A-5 Senior Student Loan Asset - Backed Notes due 2020 | US194262CS83 | 09/Jun/2006 | Listed | 25/Jul/2028 |
| COLLEGE LOAN CORPORATION TRUST I | Series 2006-1A-6 Senior Student Loan Asset - Backed Notes due 2020 | US194262CT66 | 09/Jun/2006 | Listed | 25/Jan/2034 |
| COLLEGE LOAN CORPORATION TRUST I | Series 2006-1A-7A Senior Student Loan Asset - Backed Notes due 2020 | USU19439AA36 | 09/Jun/2006 | Listed | 25/Apr/2046 |
| COLLEGE LOAN CORPORATION TRUST I | Series 2006-1A-7B Senior Student Loan Asset - Backed Notes due 2020 | USU19439AB19 | 09/Jun/2006 | Listed | 25/Apr/2046 |
| COLLEGE LOAN CORPORATION TRUST II | Series 2007-1 - Series 2007 -1A-2 Student Loan Asset-Backed Notes due 2026 | US194268AB47 | 15/May/2007 | Listed | 25/Jul/2026 |
| COLLEGE LOAN CORPORATION TRUST II | Series 2007-1 - Series 2007 -1A-3 Student Loan Asset-Backed Notes due 2029 | US194268AC20 | 15/May/2007 | Listed | 25/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| COMMERCIAL BANK OF DUBAI P.S.C. | Series 3 - Issue of USD 50,000,000 Floating Notes due 8 July 2026 | XS2362672029 | 08/Jul/2021 | Listed | 08/Jul/2026 |
| COMMERCIAL BANK OF DUBAI P.S.C. | Series 4 - Issue of USD25,000,000 Floating Notes due 15 July 2026 | XS2387069987 | 15/Sep/2021 | Listed | 15/Sep/2026 |
| COMMERCIAL BANK OF DUBAI P.S.C. | Series 5 - Issue of U.S. $500,000,000 5.319 per cent. Notes due 2028 | XS2633553933 | 14/Jun/2023 | Listed | 14/Jun/2028 |
| COMMERCIAL BANK OF DUBAI P.S.C. | Series 6 - Issue of U.S. $500,000,000 4.864 per cent. Notes due 2029 | XS2912500761 | 10/Oct/2024 | Listed | 10/Oct/2029 |
| COMMERCIAL BANK OF DUBAI P.S.C. | U.S.$600,000,000 Perpetual Additional Tier 1 Capital Securities | XS2243350753 | 21/Oct/2020 | Listed | |
| COMMODORE CDO III, LTD | Class A-1A First Priority Senior Secured Floating Rate Notes due 2040 | USG23233AE23 | 30/Mar/2005 | Listed | 06/Sep/2039 |
| COMMODORE CDO III, LTD | Class A-1B First Priority Senior Secured Floating Rate Notes due 2040 | USG23233AF97 | 24/Mar/2005 | Listed | 06/Sep/2039 |
| COMMODORE CDO III, LTD | Class A-1C First Priority Senior Secured Floating Rate Notes due 2040 | USG23233AA01 | 24/Mar/2005 | Listed | 06/Sep/2039 |
| COMMODORE CDO III, LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2040 | USG23233AB83 | 24/Mar/2005 | Listed | 06/Jun/2039 |
| COMMODORE CDO III, LTD | Class B Third Priority Secured Floating Rate Notes due 2040 | USG23233AC66 | 24/Mar/2005 | Listed | 06/Sep/2039 |
| COMMODORE CDO III, LTD | Class C-1 Mezzanine Secured Floating Rate Notes due 2040 | USG23233AD40 | 24/Mar/2005 | Listed | 06/Sep/2039 |
| COMMODORE CDO III, LTD | Class C-2 Mezzanine Secured Fixed Rate Notes due 2040 | USG23233AH53 | 24/Mar/2005 | Listed | 06/Sep/2039 |
| COMPAGNIA VALDOSTANA DELLE ACQUE–COMPAGNIE VALDÔTAINE DES EAUX S.p.A. | €30,000,000 5.30% Notes due 14 December 2038 | XS2728545729 | 14/Dec/2023 | Listed | 14/Dec/2038 |
| COMPAGNIA VALDOSTANA DELLE ACQUE–COMPAGNIE VALDÔTAINE DES EAUX S.p.A. | €50,000,000 1.119% Notes due 22 November 2028 | XS2408009855 | 22/Nov/2021 | Listed | 22/Nov/2028 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2024-003 - Series 2024-003 EUR 5,000,000 Fixed Rate Credit-Linked to Banco Santander, S.A. Secured Notes due 2029 | XS2850598017 | 26/Jul/2024 | Listed | 15/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| COOKSON SPC | Series 2007-10HGA - Cookson SPC for the Acc of the Series 2007-10HGA Segregated Portfolio - Variable Rate Notes due 2046 | USG2412CAA20 | 13/Sep/2007 | Listed | 05/Sep/2046 |
| COOKSON SPC | Series 2007-10HGB - Cookson SPC for the Acc of the Series 2007-10HGB Segregated Portfolio - Variable Rate Notes due 2046 | USG2412DAA03 | 13/Sep/2007 | Listed | 05/Sep/2046 |
| COOKSON SPC | Series 2007-16 - Cookson SPC for the Acc of the Series 2007-16 Segregated Portfolio - Variable Rate Notes due 2047 | USG2412TAA54 | 13/Sep/2007 | Listed | 15/Jul/2047 |
| COOKSON SPC | Series 2007-19 - Cookson SPC for the Acc of the Series 2007-19 Segregated Portfolio - Variable Rate Notes due 2047 | USG2412VAA01 | 14/Sep/2007 | Listed | 15/Jun/2047 |
| COOKSON SPC | Series 2007-35 - Cookson SPC for the Acc of the Series 2007-35 Segregated Portfolio - Variable Rate Notes due 2047 | USG2413PAA24 | 27/Sep/2007 | Listed | 15/Oct/2047 |
| COOKSON SPC | Series 2007-37 - Cookson SPC for the Acc of the Series 2007-37 Segregated Portfolio - Variable Rate Notes due 2044 | XS0309884269 | 14/Sep/2007 | Listed | 20/Mar/2044 |
| COOKSON SPC | Series 2007-38 - Cookson SPC for the Acc of the Series Milon 2007-38 Seg Portfolio - Variable Rate Notes due 2047 | USG2414KAA28 | 13/Sep/2007 | Listed | 15/Oct/2047 |
| COOKSON SPC | Series 2007-7 - Cookson SPC for the account of Series 2007-7 Seg Portfolio Nts due 2047 Sec Eur Med Term Nte Prog | USG24120AA88 | 16/Jul/2007 | Listed | 05/Feb/2047 |
| COOKSON SPC | Series 2007-8 - Cookson SPC for the Acc of the Series 2007-8 Segregated Portfolio - Variable Rate Notes due 2047 | USG24121AA61 | 13/Sep/2007 | Listed | 05/Feb/2047 |
| COOKSON SPC | Series 2007-9 - Cookson SPC for the Acc of the Series 2007-9 Segregated Portfolio - Variable Rate Notes due 2047 | USG24122AA45 | 13/Sep/2007 | Listed | 05/Feb/2047 |
| COPPEDE SPV S.R.L. | Euro 436,000,000 Class A Asset Backed Floating Rate Notes due January 2039 | IT0005516247 | 23/Nov/2022 | Listed | 28/Jan/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CORIOLANUS DAC | Series 116 - Series 116 CRPAO Linked Secured Notes due 2025 | US21887KAP49 | 15/May/2009 | Listed | 02/May/2025 |
| CORIOLANUS DAC | Series 119 - CRPAO linked secured Notes Due 2025 | US21887KAQ22 | 09/Sep/2009 | Listed | 30/Apr/2025 |
| CORIOLANUS DAC | Series 120 - USD 17759821 CRPAO Linked Secured Notes due 2025 | US21887KAR05 | 09/Nov/2009 | Listed | 30/Apr/2025 |
| CORIOLANUS DAC | Series 122 - USD 15560388 CRPAO Linked Secured Notes due 2025 | US21887KAS87 | 27/Jan/2010 | Listed | 02/May/2025 |
| CORIOLANUS DAC | Series 124 - USD 12497489 CRPAO Linked Secured Notes due 2025 | US21887KAT60 | 23/Apr/2010 | Listed | 02/May/2025 |
| CORIOLANUS DAC | Series 126 - USD 13981267 CRPAO Linked Secured Notes due 2025 | US21887KAU34 | 04/Jun/2010 | Listed | 02/May/2025 |
| CORIOLANUS DAC | Series 127 - USD 16194395 CRPAO Linked Secured Notes due 2025 | US21887JAV44 | 16/Aug/2010 | Listed | 02/May/2025 |
| CORK STREET CLO DESIGNATED ACTIVITY COMPANY | EUR 53500000 Subordinated Notes- Reg S | XS1319591845 | 30/Nov/2015 | Listed | 27/Nov/2028 |
| CORK STREET CLO DESIGNATED ACTIVITY COMPANY | EUR 53500000 Subordinated Notes- 144A | XS1319592900 | 30/Nov/2015 | Listed | 27/Nov/2028 |
| CORNERSTONE TITAN 2007-1 P.L.C | Class A-2 Commercial Mortgage Backed Floating Rate Notes due 2021 | XS0288055600 | 08/Mar/2007 | Listed | 23/Jan/2021 |
| CORONADO CDO LTD | 20750 Subordinated Interests | KYG2435A2003 | 11/Dec/2003 | Listed | 04/Sep/2038 |
| CORONADO CDO LTD | Class A-1 Floating Rate Notes due September 2038 | USG2435XAA93 | 11/Dec/2003 | Listed | 04/Sep/2038 |
| CORONADO CDO LTD | Class A-2 Fixed Rate Notes due September 2038 | USG2435XAD33 | 11/Dec/2003 | Listed | 04/Sep/2038 |
| CORONADO CDO LTD | Class B-1 Floating Rate Notes due September 2038 | USG2435XAB76 | 11/Dec/2003 | Listed | 04/Sep/2038 |
| CORONADO CDO LTD | Class B-2 Fixed Rate Notes due September 2038 | USG2435XAE16 | 11/Dec/2003 | Listed | 04/Sep/2038 |
| CORONADO CDO LTD | Class C-1 Floating Rate Notes due September 2038 | USG2435XAC59 | 11/Dec/2003 | Listed | 04/Sep/2038 |
| CORONADO CDO LTD | Class C-2 Fixed Rate Notes due September 2038 | USG2435XAF80 | 11/Dec/2003 | Listed | 04/Sep/2038 |
| CORONADO CDO LTD | Type I Composite Notes | USG2436AAA81 | 15/Dec/2003 | Listed | 04/Sep/2038 |
| CORONADO CDO LTD | Type II Composite Notes | USG2436AAB64 | 16/Dec/2003 | Listed | 04/Sep/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CORONADO CDO LTD | Type III Composite Notes | USG2436AAC48 | 17/Dec/2003 | Listed | 04/Sep/2038 |
| CORONADO CDO LTD | Type IV Composite Notes | USG2436AAD21 | 18/Dec/2003 | Listed | 04/Sep/2038 |
| CORSAIR (JERSEY) LIMITED | Series 205 - Series 205 USD 5000000 Fixed-Floating Rate Secured Notes due 2034 | XS0198534546 | 12/Oct/2004 | Listed | 01/Sep/2034 |
| CORSAIR (JERSEY) LIMITED | Series 227 - Series 227. Fixed-Floating Rate Secured Notes due 2035 | XS0207344002 | 29/Jun/2005 | Listed | 28/Feb/2035 |
| CORSAIR FINANCE (IRELAND) DESIGNATED ACTIVITY COMPANY | Series 102 - Series 102 Variable Rate Secured Notes due 2038 | XS0350187869 | 28/Mar/2008 | Listed | 04/Mar/2038 |
| CORSAIR FINANCE (IRELAND) DESIGNATED ACTIVITY COMPANY | Series 112 - EUR 49800000 Zero Coupon Extendable Maturity Secured Notes due 2018 | XS0597906170 | 04/Apr/2011 | Listed | 30/Apr/2041 |
| CORSAIR FINANCE (IRELAND) DESIGNATED ACTIVITY COMPANY | SERIES 78 - Series 78 Variable Rate Secured Notes due 2034 | XS0258844264 | 13/Oct/2006 | Listed | 01/Aug/2034 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 128 EUR 840000000 Notes Linked to French Inflation-Linked Government Bonds due 2030 | XS1134769824 | 12/Jan/2015 | Listed | 25/Jul/2030 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 130 - XS1181539955 | XS1181539955 | 20/Feb/2015 | Listed | 25/Jul/2030 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 132 EUR 30000000 Notes Linked to Italian Government Bonds due 2044 | XS1209171534 | 16/Apr/2015 | Listed | 01/Sep/2044 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 140 EUR 54000000 Notes Linked to French Inflation-Linked Government Bonds due 2040 | XS1379855270 | 16/May/2016 | Listed | 25/Jul/2040 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 42 - Issue of EUR 10,000,000 Floating Rate Notes due 2029 | XS2872344499 | 16/Oct/2024 | Listed | 27/Sep/2029 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 69 Variable Rate Secured Notes due 2034 | XS0245758965 | 26/May/2006 | Listed | 01/Aug/2034 |
| CORSAIR JERSEY NO.3 LIMITED | Series 2 - Series 2 EUR 28500000 Floating Rate Portfolio Credit-Linked Notes due 2027 | XS0158368224 | 31/Oct/2003 | Listed | 13/Dec/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CORSAIR JERSEY NO.3 LIMITED | Series 3 - Series 3 EUR 18500000 Floating Rate Portfolio Credit-Linked Notes due 2027 | XS0158368141 | 28/Oct/2003 | Listed | 13/Dec/2027 |
| CPI PROPERTY GROUP | Series 10 - Issue of HKD 283,000,000 4.45 per cent Notes due 6 June 2026 | XS2008905155 | 06/Jun/2019 | Listed | 06/Jun/2026 |
| CPI PROPERTY GROUP | Series 11 - Issue of EUR 750,000,000 1.625 per cent. Senior Notes due 23 April 2027 | XS2069407786 | 28/Oct/2019 | Listed | 23/Apr/2027 |
| CPI PROPERTY GROUP | Series 12 - Issue of GBP 350,000,000 2.750 per cent. Senior Notes due 22 January 2028 | XS2106589471 | 22/Jan/2020 | Listed | 22/Jan/2028 |
| CPI PROPERTY GROUP | Series 12 - Issue of GBP 50,000,000 2.750 per cent. Senior Notes due 22 January 2028 | XS2436582337 | 24/Jan/2022 | Listed | 22/Jan/2028 |
| CPI PROPERTY GROUP | Series 13 - Issue of SGD150,000,000 5.80 per cent. Fixed Rate Resettable Undated Subordinated Notes | XS2106857746 | 23/Jan/2020 | Listed | |
| CPI PROPERTY GROUP | Series 14 - Issue of HKD 250,000,000 3.014 per cent. Notes due 13 February 2030 | XS2117757182 | 13/Feb/2020 | Listed | 13/Feb/2030 |
| CPI PROPERTY GROUP | Series 15 - Issue of EUR 750,000,000 2.750 per cent. Senior Notes due 12 May 2026 | XS2171875839 | 12/May/2020 | Listed | 12/May/2026 |
| CPI PROPERTY GROUP | Series 16 - Issue of EUR 525,000,000 4.875 per cent. Fixed Rate Resettable Undated Subordinated Notes | XS2231191748 | 16/Sep/2020 | Listed | |
| CPI PROPERTY GROUP | Series 17 - Issue of EUR100,000,000 1.500 per cent. Senior Notes due 27 January 2031 | XS2385221887 | 08/Sep/2021 | Listed | 27/Jan/2031 |
| CPI PROPERTY GROUP | Series 17 - Issue of EUR750,000,000 1.500 per cent. Senior Notes due 27 January 2031 | XS2290544068 | 27/Jan/2021 | Listed | 27/Jan/2031 |
| CPI PROPERTY GROUP | Series 18 - Issue of EUR 400,000,000 3.750 per cent. Fixed Rate Resettable Undated Subordinated Notes | XS2290533020 | 27/Jan/2021 | Listed | |
| CPI PROPERTY GROUP | Series 18 - Issue of EUR 75,000,000 3.750 per cent. Fixed Rate Resettable Undated Subordinated Notes | XS2385222000 | 08/Sep/2021 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CPI PROPERTY GROUP | Series 21 - Issue of EUR 700,000,000 1.750 per cent. Sustainability-Linked Senior Notes due 14 January 2030 | XS2432162654 | 14/Jan/2022 | Listed | 14/Jan/2030 |
| CPI PROPERTY GROUP | Series 22 - Issue of EUR 500,000,000 7.000 per cent. Senior Unsecured Green Notes due 7 May 2029 | XS2815976126 | 07/May/2024 | Listed | 07/May/2029 |
| CPI PROPERTY GROUP | Series 22 - Issue of EUR50,000,000 7.000 per cent. Senior Unsecured Green Notes due 7 May 2029 (the Senior Notes) | XS2939351578 | 14/Nov/2024 | Listed | 07/May/2029 |
| CPI PROPERTY GROUP | Series 22 - Issue of EUR50,000,000 7.000 per cent. Senior Unsecured Green Notes due 7 May 2029 (the Senior Notes) | XS2931949478 | 04/Nov/2024 | Listed | 07/May/2029 |
| CPI PROPERTY GROUP | Series 23 - Issue of EUR50,000,000 6.000 per cent. Senior Unsecured Green Notes due 27 January 2032 (the Senior Notes) | XS2932084416 | 04/Nov/2024 | Listed | 27/Jan/2032 |
| CPI PROPERTY GROUP | Series 23 - Issue of EUR700,000,000 6.000 per cent. Senior Unsecured Green Notes due 27 January 2032 | XS2904791774 | 27/Sep/2024 | Listed | 27/Jan/2032 |
| CPI PROPERTY GROUP | Series 9 - Issue of EUR 550,000,000 4.875 per cent. Fixed Rate Resettable Undated Subordinated Notes | XS1982704824 | 16/Apr/2019 | Listed | |
| CPUK FINANCE LIMITED | £324,000,000 5.876% Class A6 Fixed Rate Secured Notes due 2047 | XS2603557591 | 14/Apr/2023 | Listed | 28/Aug/2027 |
| CPUK FINANCE LIMITED | £324,000,000 6.136% Class A7 Fixed Rate Secured Notes due 2047 | XS2603557674 | 14/Apr/2023 | Listed | 28/Aug/2031 |
| CPUK FINANCE LIMITED | 11.625% Class B Fixed Rate Notes due 2042 | XS0749351093 | 21/Feb/2012 | Listed | 28/Feb/2042 |
| CPUK FINANCE LIMITED | 4.811% Class A1 Fixed Rate Notes due 2042 | XS0749350368 | 21/Feb/2012 | Listed | 28/Feb/2042 |
| CPUK FINANCE LIMITED | Class A4 Fixed Rate Secured Notes due 2042 | XS1240177342 | 02/Jun/2015 | Listed | 28/Feb/2042 |
| CPUK FINANCE LIMITED | GBP 379,500,000 3.690% Class A5 Fixed Rate Secured Notes due 2047 | XS1901211190 | 20/Nov/2018 | Listed | 28/Aug/2028 |
| CREDICO FINANCE 16 S.R.L. | Euro 561700000 Class A Asset Backed Floating Rate Notes due December 2056 | IT0005219230 | 14/Nov/2016 | Listed | 16/Dec/2056 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIPER CONSUMER S.R.L | EUR 520,000,000.00 Class A Limited Recourse Consumer Loans Backed Fixed Rate Notes due November 2052 | IT0005353831 | 18/Dec/2018 | Listed | 02/Nov/2052 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | 1689 - Issue of GBP 15,000,000 Preference Share Linked Notes due November 2030 | XS2840524800 | 11/Nov/2024 | Listed | 11/Nov/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1018 - Issue of GBP 10,000,000 Preference Share Linked Notes due January 2030 | XS2392794900 | 09/Jan/2024 | Listed | 09/Jan/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1043 - Series 1043- Issue of GBP 15,000,000 Preference Share Linked Notes due May 2031 | XS2392797754 | 31/Jan/2024 | Listed | 01/May/2031 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1080 - Issue of GBP 10,000,000 Preference Share Linked Notes due February 2030 | XS2700518397 | 09/Feb/2024 | Listed | 11/Feb/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1113 - Issue of GBP 25,000,000 Preference Share Linked Notes due March 2031 | XS2700521938 | 05/Mar/2024 | Listed | 06/Mar/2031 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1116 - Issue of GBP 2,000,000 Callable Zero Coupon Notes due February 2034 | XS2700522233 | 23/Feb/2024 | Listed | 23/Feb/2034 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1142 - Issue of GBP 10,000,000 Preference Share Linked Notes due September 2030 | XS2700525178 | 13/Mar/2024 | Listed | 10/Sep/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1145 - Issue of GBP 87,000,000 Index Linked Redemption Notes due March 2029 | XS2700525418 | 20/Mar/2024 | Listed | 19/Mar/2029 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1196 - Issue of GBP 20,000,000 Preference Share Linked Notes due April 2030 | XS2700530921 | 11/Apr/2024 | Listed | 08/Apr/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1262 - Issue of GBP 35,000,000 Index Linked Redemption Notes due May 2030 | XS2700538239 | 29/Apr/2024 | Listed | 01/May/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1263 - Issue of GBP 10,000,000 Index Linked Redemption Notes due April 2029 | XS2700538312 | 30/Apr/2024 | Listed | 30/Apr/2029 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1361 - Issue of GBP 15,000,000 Preference Share Linked Notes due May 2030 | XS2700549194 | 23/May/2024 | Listed | 30/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1366 - Issue of GBP 15,000,000 Preference Share Linked Notes due May 2030 | XS2700549608 | 24/May/2024 | Listed | 24/May/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1367 - Issue of GBP 50,000,000 Preference Share Linked Notes due June 2031 | XS2700549780 | 04/Jun/2024 | Listed | 04/Jun/2031 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1421 - Issue of GBP 5,000,000 Preference Share Linked Notes due July 2030 | XS2700555670 | 10/Jul/2024 | Listed | 10/Jul/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1458 - Issue of GBP 10,000,000 Preference Share Linked Notes due July 2030 | XS2700559664 | 30/Jul/2024 | Listed | 29/Jul/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1557 - Issue of GBP 10,000,000 Preference Share Linked Notes due September 2030 | XS2840510098 | 24/Sep/2024 | Listed | 24/Sep/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1566 - Issue of GBP 15,000,000 Preference Share Linked Notes due October 2030 | XS2840510924 | 02/Oct/2024 | Listed | 02/Oct/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1683 - Issue of GBP 5,000,000 Preference Share Linked Notes due November 2030 | XS2840524123 | 06/Nov/2024 | Listed | 06/Nov/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1685 - Issue of GBP 10,000,000 Preference Share Linked Notes due November 2030 | XS2840524479 | 14/Nov/2024 | Listed | 14/Nov/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 1690 - Issue of GBP 10,000,000 Preference Share Linked Notes due November 2030 | XS2840524982 | 14/Nov/2024 | Listed | 13/Nov/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 602 - Issue of GBP 10,000,000 Preference Share Linked Notes due March 2030 | XS2387186864 | 12/Jul/2023 | Listed | 07/Mar/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 692 - Issue of GBP 10,000,000 Preference Share Linked Notes due May 2030 | XS2387196665 | 17/May/2023 | Listed | 14/May/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 719 - Issue of GBP 5,000,000 Preference Share Linked Notes due June 2029 | XS2387199685 | 20/Jun/2023 | Listed | 19/Jun/2029 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 731 - GBP 30,000,000 Preference Share Linked Notes due June 2029 | XS2387200954 | 27/Jun/2023 | Listed | 22/Jun/2029 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 738 - Issue of GBP 32,000,000 Index Linked Redemption Notes due June 2028 | XS2387201689 | 28/Jun/2023 | Listed | 20/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 740 - Issue of GBP 4,000,000 Index Linked Redemption Notes due June 2029 | XS2392764820 | 28/Jun/2023 | Listed | 27/Jun/2029 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 748 - Issue of GBP 20,000,000 Index Linked Inter est Notes due August 2029 | XS2392765801 | 02/Aug/2023 | Listed | 02/Aug/2029 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 7746 - Issue of EUR 1,284,000 Index Linked Interest and Redemption Notes due March 2026 | XS2393099416 | 12/Jul/2023 | Listed | 02/Mar/2026 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 792 - Issue of GBP 10,000,000 Preference Share Linked Notes due August 2029 | XS2392770637 | 09/Aug/2023 | Listed | 09/Aug/2029 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 803 - Issue of GBP 10,000,000 Preference Share Linked Notes due August 2029 | XS2392771874 | 23/Aug/2023 | Listed | 23/Aug/2029 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 877 - Issue of GBP 10,000,000 Preference Share Linked Notes due September 2029 | XS2392780198 | 25/Sep/2023 | Listed | 25/Sep/2029 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 975 - Issue of GBP 7,000,000 Preference Share Linked Notes due December 2030 | XS2392790239 | 07/Dec/2023 | Listed | 06/Dec/2030 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 986 - Issue of JPY 5,500,000,000 Preference Share Linked Notes due January 2031 | XS2392791559 | 04/Jan/2024 | Listed | 07/Jan/2031 |
| CRÉDIT AGRICOLE CIB FINANCE LUXEMBOURG S.A | Series 989 - Issue of GBP 10,000,000 Preference Share Linked Notes due December 2029 | XS2392791807 | 21/Dec/2023 | Listed | 21/Dec/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 11833 - Issue of GBP 2,000,000 ETF Linked Redemption Securities due September 2029 | XS2067085733 | 26/Sep/2024 | Listed | 25/Sep/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 10178 - Issue of PLN 150,000,000 Index Linked Redemption Notes due May 2027 | XS2707001017 | 04/Jun/2024 | Listed | 31/May/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 10517 - Issue of GBP 2,000,000 Preference Share Linked Notes due April 2028 | XS2738062616 | 25/Apr/2024 | Listed | 28/Apr/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 10803 - Issue of GBP 15,000,000 Preference Share Linked Notes due June 2030 | XS2738094494 | 19/Jun/2024 | Listed | 19/Jun/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 10971 - Issue of GBP 7,500,000 Fixed Interest and Index Linked Redemption Notes due July 2030 | XS2738112908 | 04/Jul/2024 | Listed | 02/Jul/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 11056 - Issue of GBP 2,000,000 Index Linked Redemption Notes due June 2030 | XS2738122451 | 25/Jun/2024 | Listed | 20/Jun/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 11188 - Issue of PLN 100,000,000 Index Linked Redemption Green Notes due October 2029 | XS2738137210 | 07/Oct/2024 | Listed | 03/Oct/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 11299 - Issue of USD 3,000,000 Share Linked Redemption Securities due July 2027 | XS2738149900 | 25/Jul/2024 | Listed | 26/Jul/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 11598 - Issue of GBP 15,000,000 Preference Share Linked Notes due October 2029 | XS1868244663 | 08/Oct/2024 | Listed | 08/Oct/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 11843 - Issue of GBP 1,000,000 Index Linked Redemption Securities due October 2030 | XS2067086897 | 11/Oct/2024 | Listed | 10/Oct/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 1401 - Issue of GBP 10,000,000 Index Linked Redemption Notes due December 2030 | XS2700553386 | 25/Jun/2024 | Listed | 02/Dec/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 1415 - Issue of GBP 10 ,000,000 Preference Share Linked Notes due June 2030 | XS2700554947 | 26/Jun/2024 | Listed | 26/Jun/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3451 - Issue of EUR 2,000,000 Index Linked Interest and Redemption Securities due 25 April 2029 | XS1923118027 | 30/Apr/2019 | Listed | 25/Apr/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3503 - Issue of EUR 1,600,000 Share Linked Redemption Notes due 22 May 2026 | XS1923122649 | 10/Jun/2019 | Listed | 22/May/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3509 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due 24 May 2029 | XS1923124009 | 24/May/2019 | Listed | 24/May/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3534 - Issue of USD 2,000,000 Index Linked Interest and Redemption Securities due 27 May 2027 | XS1923124181 | 28/May/2019 | Listed | 27/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3542 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due June 2027 | XS1962148950 | 20/Jun/2019 | Listed | 07/Jun/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3681 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due June 2027 | XS1962154339 | 10/Jul/2019 | Listed | 28/Jun/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3706 - Issue of USD 35,000,000 Index Linked Interest and Redemption Securities due July 2027 | XS1962159643 | 03/Jul/2019 | Listed | 06/Jul/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3707 - Issue of USD 3,000,000 Index Linked Interest and Redemption Securities due July 2027 | XS1962159569 | 03/Jul/2019 | Listed | 06/Jul/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3822 - Issue of EUR 3,000,000 Index Linked Redemption Notes due August 2027 | XS1996579923 | 20/Aug/2019 | Listed | 16/Aug/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3876 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due October 2027 | XS1996586621 | 08/Oct/2019 | Listed | 22/Oct/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3890 - Issue of EUR 4,500,000 Index Linked Interest and Redemption Securities due October 2029 | XS1996583446 | 08/Oct/2019 | Listed | 01/Oct/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3891 - Issue of EUR 4,500,000 Index Linked Interest and Redemption Securities due October 2029. | XS1996587199 | 08/Oct/2019 | Listed | 01/Oct/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3969 - Issue of EUR 30,000,000 Index Linked Redemption Securities due November 2027 | XS1996598808 | 22/Nov/2019 | Listed | 29/Nov/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3970 - Issue of EUR 30,000,000 Index Linked Redemption Securities due November 2027. | XS1996598980 | 29/Nov/2019 | Listed | 29/Nov/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 3971 - Issue of EUR 30,000,000 Index Linked Interest and Linked Redemption Notes due October 2029 | XS1996598717 | 21/Nov/2019 | Listed | 31/Oct/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 4239 - Issue of EUR 30,000,000 Index Linked Interest and Linked Redemption Notes due January 2030 | XS1996611676 | 15/Jan/2020 | Listed | 08/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 4297 - Issue of EUR 30,000,000 Index Linked Interest and Linked Redemption Notes due February 2030 | XS2048868900 | 20/Feb/2020 | Listed | 05/Feb/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 4353 - Issue of USD 35,192,000 Inflation Linked Notes due February 2025 | XS2053762329 | 24/Feb/2020 | Listed | 24/Feb/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 4720 - Issue of EUR 1,000,000 Index Linked Interest and Linked Redemption Notes due March 2030 | XS2053769332 | 20/Mar/2020 | Listed | 20/Mar/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 4760 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due April 2025 | XS2053763996 | 06/May/2020 | Listed | 29/Apr/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 4789 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due May 2027 | XS2053777947 | 11/Jun/2020 | Listed | 21/May/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 4791 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due May 2025 | XS2053774415 | 29/May/2020 | Listed | 21/May/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 4859 - Issue of EUR 1,000,000 Index Linked Redemption Securities due June 2028 | XS2053793985 | 21/Jul/2020 | Listed | 26/Jun/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 4913 - Issue of GBP 8,500,000 Preference Share Linked Notes due July 2026 | XS2053791344 | 05/Aug/2020 | Listed | 29/Jul/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 4919 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due July 2028 | XS2053796814 | 28/Aug/2020 | Listed | 31/Jul/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5162 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due January 2031 | XS2149730496 | 25/Jan/2021 | Listed | 20/Jan/2031 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5259 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due August 2026 | XS2201334948 | 01/Mar/2021 | Listed | 24/Aug/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5332 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due March 2028 | XS2201334864 | 26/Mar/2021 | Listed | 06/Mar/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5402 - Issue of EUR 30,000,000 Share Linked Redemption Notes due April 2026 | XS2201358293 | 21/Apr/2021 | Listed | 21/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5418 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due April 2027 | XS2201358533 | 06/May/2021 | Listed | 14/Apr/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5444 - Issue of GBP 3,500,000 Preference Share Linked Notes due June 2028 | XS2201363707 | 07/Jul/2021 | Listed | 28/Jun/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5455 - Issue of GBP 2,000,000 Preference Share Linked Notes due May 2028 | XS2268489833 | 10/Jun/2021 | Listed | 30/May/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5463 - Issue of EUR 17,900,000 Callable Fixed Rate and Index Linked Redemption Notes due May 2032 | XS2317953839 | 04/May/2022 | Listed | 04/May/2032 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5480 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due May 2031 | XS2201358962 | 28/May/2021 | Listed | 06/May/2031 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5513 - Issue of EUR 15,000,000 Fixed Rate and Index Linked Redemption Notes due June 2029 | XS2317945652 | 08/Jun/2022 | Listed | 08/Jun/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5558 - Issue of GBP 26,000,000 Preference Share Linked Notes due August 2028 | XS2317962400 | 25/Aug/2022 | Listed | 18/Aug/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5560 - Issue of GBP 7,000,000 Index Linked Redemption Securities due June 2027 | XS2268498313 | 10/Jun/2021 | Listed | 10/Jun/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5608 - Issue of GBP 20,000,000 Preference Share Linked Notes due October 2028 | XS2317968514 | 12/Oct/2022 | Listed | 05/Oct/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5614 - Issue of EUR 2,820,000 Index Linked Interest and Redemption Securities due June 2026 | XS2268500746 | 22/Jun/2021 | Listed | 22/Jun/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5618 - Issue of EUR 1,268,000 Index Linked Redemption Securities due June 2029 | XS2268501041 | 29/Jun/2021 | Listed | 29/Jun/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5624 - Issue of EUR 3,000,000 Fixed Rate and Index Linked Notes due December 2025 | XS2317970254 | 22/Dec/2022 | Listed | 22/Dec/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5659 - Issue of USD 2,580,000 Index Linked Interest and Redemption Securities due June 2028 | XS2268501124 | 22/Jul/2021 | Listed | 30/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 566 - Issue of GBP 20,000,000 Preference Share Linked Notes due February 2030 | XS2387182954 | 24/Feb/2023 | Listed | 25/Feb/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5668 - Issue of GBP 15,000,000 Preference Share Linked Notes due February 2029 | XS2317973357 | 22/Feb/2023 | Listed | 22/Feb/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5669 - Issue of EUR 1,546,000 Index Linked Interest and Redemption Securities due July 2029 | XS2268501397 | 12/Jul/2021 | Listed | 12/Jul/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5681 - Issue of EUR 3,000,000 Index Linked Redemption Securities due July 2029 | XS2268501470 | 29/Jul/2021 | Listed | 09/Jul/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5692 - Issue of EUR 1,190,000 Index Linked Interest and Redemption Securities due July 2026 | XS2268501553 | 20/Jul/2021 | Listed | 16/Jul/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5699 - Issue of EUR 1,644,000 Index Linked Interest and Redemption Securities due July 2026 | XS2268501637 | 27/Jul/2021 | Listed | 21/Jul/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5716 - Issue of EUR 1,200,000 Fixed Rate, Share Linked Interest and Redemption Securities due July 2026 | XS2268501801 | 05/Aug/2021 | Listed | 23/Jul/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5728 - Issue of USD 7,000,000 Preference Share Linked Notes due March 2029 | XS2395304434 | 22/Mar/2023 | Listed | 22/Mar/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5740 - Issue of EUR 3,750,000 Index Linked Redemption Securities due July 2029 | XS2268501983 | 29/Jul/2021 | Listed | 30/Jul/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5757 - Issue of EUR 3,000,000 Index Linked Interest and Redemption Securities due July 2028 | XS2268502015 | 17/Aug/2021 | Listed | 24/Jul/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5758 - Issue of EUR 3,000,000 Index Linked Interest and Redemption Securities due July 2031 | XS2268502106 | 13/Aug/2021 | Listed | 23/Jul/2031 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5804 - Issue of EUR 9,250,000 Callable Fixed Rate and Index Linked Redemption Notes due March 2028 | XS2395311561 | 23/Mar/2023 | Listed | 23/Mar/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5824 - Issue of EUR 2,054,000 Index Linked Redemption Securities due August 2029 | XS2268511271 | 20/Aug/2021 | Listed | 20/Aug/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5826 - Issue of EUR 5,450,000 Index Linked Redemption Securities due August 2029 | XS2268511198 | 20/Aug/2021 | Listed | 20/Aug/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5839 - Issue of EUR 1,275,000 Index Linked Redemption Securities due August 2029 | XS2268511438 | 07/Sep/2021 | Listed | 27/Aug/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5840 - Issue of EUR 1,265,000 Index Linked Interest and Redemption Securities due August 2025 | XS2268511354 | 26/Aug/2021 | Listed | 26/Aug/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5909 - Issue of EUR 7,000,000 Index Linked Redemption Securities due September 2029 | XS2268511511 | 17/Sep/2021 | Listed | 17/Sep/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5910 - Issue of EUR 3,050,000 Index Linked Redemption Securities due September 2029 | XS2268511602 | 20/Sep/2021 | Listed | 17/Sep/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5936 - Issue of EUR 2,000,000 Index Linked Interest and Redemption Securities due September 2031 | XS2268511867 | 08/Oct/2021 | Listed | 17/Sep/2031 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 5940 - Issue of EUR 2,000,000 Index Linked Interest and Redemption Securities due September 2028 | XS2268511941 | 13/Oct/2021 | Listed | 22/Sep/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6035 - Issue of EUR 3,000,000 Index Linked Interest and Redemption Notes due October 2030 | XS2268512246 | 19/Nov/2021 | Listed | 29/Oct/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6041 - Issue of EUR 3,220,000 Index Linked Redemption Notes due November 2029 | XS2268512329 | 10/Nov/2021 | Listed | 12/Nov/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6068 - Issue of GBP 5,000,000 Index Linked Interest and Redemption Notes due November 2027 | XS2299260559 | 23/Nov/2021 | Listed | 23/Nov/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6086 - Issue of EUR 30,000,000 Share Linked Interest and Redemption Notes due November 2026 | XS2299257928 | 14/Dec/2021 | Listed | 23/Nov/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6123 - Issue of EUR 1,770,000 Index Linked Interest and Redemption Notes due December 2026 | XS2299258066 | 08/Dec/2021 | Listed | 08/Dec/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6133 - Issue of EUR 30,000,000 Share Linked Interest and Redemption Notes due December 2026 | XS2299258140 | 23/Dec/2021 | Listed | 03/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6152 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due December 2031 | XS2299258223 | 22/Dec/2021 | Listed | 08/Dec/2031 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6191 - Issue of EUR 2,873,000 Index Linked Interest and Redemption Notes due December 2026 | XS2299258579 | 22/Dec/2021 | Listed | 22/Dec/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6234 - Issue of EUR 2,777,000 Index Linked Interest and Redemption Notes due January 2027 | XS2299258819 | 18/Jan/2022 | Listed | 18/Jan/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6246 - Issue of EUR 1,673,000 Index Linked Interest and Redemption Notes due January 2027 | XS2299258900 | 25/Jan/2022 | Listed | 25/Jan/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6337 - Issue of EUR 3,750,000 Index Linked Redemption Notes due January 2030 | XS2299259205 | 31/Jan/2022 | Listed | 31/Jan/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6340 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Notes due January 2032 | XS2299259031 | 17/Feb/2022 | Listed | 20/Jan/2032 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6416 - Issue of GBP 7,000,000 Index Linked Interest and Redemption Notes due March 2028 | XS2348545422 | 30/Mar/2022 | Listed | 30/Mar/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6437 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Notes due February 2030 | XS2299259890 | 15/Mar/2022 | Listed | 15/Feb/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6468 - Issue of EUR 1,489,000 Share Linked Redemption Notes due February 2027 | XS2299243035 | 04/Mar/2022 | Listed | 24/Feb/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6524 - Issue of EUR 30,000,000 Index Linked Redemption Notes due March 2027 | XS2348550695 | 31/Mar/2022 | Listed | 10/Mar/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6525 - Issue of EUR 1,800,000 Share Linked Interest and Redemption Notes due March 2027 | XS2299243118 | 08/Apr/2022 | Listed | 11/Mar/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6531 - Issue of EUR 1,000,000 Fixed Rate and Share Linked Redemption Notes due March 2025 | XS2299243209 | 19/Apr/2022 | Listed | 18/Mar/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6532 - Issue of EUR 1,875,000 Share Linked Redemption Notes due March 2027 | XS2299243381 | 11/Apr/2022 | Listed | 22/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6618 - Issue of EUR 1,355,000 Share Linked Redemption Notes due April 2027 | XS2299243464 | 29/Apr/2022 | Listed | 22/Apr/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6623 - Issue of EUR 30,000,000 Index Linked Redemption Notes due April 2030 | XS2348550851 | 27/Apr/2022 | Listed | 18/Apr/2030 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6656 - Issue of EUR 1,500,000 Index Linked Interest and Redemption Notes due May 2027 | XS2348551073 | 31/May/2022 | Listed | 17/May/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6658 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Notes due May 2027 | XS2348550935 | 06/Jun/2022 | Listed | 17/May/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6660 - Issue of EUR 3,300,000 Index Linked Interest and Redemption Notes due May 2025 | XS2348551156 | 31/May/2022 | Listed | 26/May/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6765 - Issue of EUR 30,000,000 Index Linked Redemption Notes due July 2028 | XS2299243548 | 06/Jul/2022 | Listed | 06/Jul/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6769 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Notes due July 2032 | XS2348551404 | 28/Jul/2022 | Listed | 27/Jul/2032 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6777 - Issue of EUR 250,000 Index Linked Interest and Redemption Notes due June 2027 | XS2348551586 | 28/Jun/2022 | Listed | 28/Jun/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6857 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Notes due June 2027 | XS2348551743 | 20/Jul/2022 | Listed | 29/Jul/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6862 - Issue of EUR 1,610,000 Fixed Rate Credit Linked Notes on a Linear Basket, as of the Trade Date, on the Reference Entities set out in the iTraxx Main Series 37® due June 2025 | XS2392821729 | 14/Jul/2022 | Listed | 30/Jun/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6874 - Issue of EUR 245,000 Index Linked Interest and Redemption Notes due July 2027 | XS2348552048 | 22/Jul/2022 | Listed | 22/Jul/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6877 - Issue of EUR 700,000 Index Linked Interest and Redemption Notes due July 2025 | XS2348552121 | 28/Jul/2022 | Listed | 28/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6880 - Issue of EUR 700,000 Index Linked Redemption Notes due July 2025 | XS2348551826 | 21/Jul/2022 | Listed | 21/Jul/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 6899 - Issue of EUR 1,180,000 Index Linked Interest and Redemption Notes due August 2027 | XS2299243621 | 16/Aug/2022 | Listed | 16/Aug/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7096 - Issue of EUR 2,650,000 Index Linked Redemption Notes due October 2025 | XS2348552634 | 17/Oct/2022 | Listed | 14/Oct/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7215 - Issue of EUR 1,500,000 Share Linked Redemption Notes due November 2026 | XS2393097550 | 10/Nov/2022 | Listed | 10/Nov/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7258 - Issue of USD 3,000,000 Preference Share Linked Notes due December 2028 | XS2438219243 | 16/Feb/2023 | Listed | 29/Dec/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7353 - Issue of EUR 30,000,000 Share Linked Redemption Notes due December 2027 | XS2393097717 | 29/Dec/2022 | Listed | 08/Dec/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7374 - Issue of EUR 30,000,000 Index Linked Redemption Notes due January 2029 | XS2393097980 | 03/Jan/2023 | Listed | 02/Jan/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7420 - Issue of EUR 30,000,000 Index Linked Redemption Notes due January 2029 | XS2393098012 | 03/Jan/2023 | Listed | 02/Jan/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7464 - Issue of EUR 30,000,000 Share Linked Interest and Redemption Notes due January 2025 | XS2393098103 | 25/Jan/2023 | Listed | 24/Jan/2025 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7465 - Issue of EUR 2,050 ,000 Index Linked Interest and Redemption Notes due January 2028 | XS2393098285 | 25/Jan/2023 | Listed | 25/Jan/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7468 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Notes due January 2028 | XS2393098368 | 07/Feb/2023 | Listed | 27/Jan/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7469 - Issue of EUR 5,190,000 Share Linked Interest and Redemption Notes due January 2028 | XS2393098442 | 31/Jan/2023 | Listed | 24/Jan/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7487 - Issue of EUR 30,000,000 Index Linked Interest and Redemption Securities due January 2028 | XS2393098525 | 06/Feb/2023 | Listed | 26/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7534 - Issue of EUR 1,000,000 Fixed Interest and Index Linked Redemption Notes due February 2027 | XS2459336579 | 03/Mar/2023 | Listed | 24/Feb/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7536 - Issue of EUR 30,000,000 Index Linked Redemption Notes due February 2028 | XS2459336736 | 02/Mar/2023 | Listed | 23/Feb/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7537 - Issue of EUR 30,000,000 Share Linked Interest and Redemption Notes due March 2028 | XS2459336819 | 27/Mar/2023 | Listed | 24/Mar/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7538 - Issue of EUR 7,700,000 Index Linked Redemption Notes due March 2026 | XS2459336900 | 17/Mar/2023 | Listed | 17/Mar/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7539 - Issue of EUR 2,750,000 Index Linked Redemption Notes due March 2026 | XS2459337031 | 17/Mar/2023 | Listed | 17/Mar/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7540 - Issue of EUR 6,150,000 Index Linked Interest and Redemption Notes due March 2028 | XS2459337114 | 30/Mar/2023 | Listed | 22/Mar/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7542 - Issue of EUR 700,000 Index Linked Interest and Redemption Notes due April 2026 | XS2459337387 | 04/Apr/2023 | Listed | 07/Apr/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7543 - Issue of EUR 30,000,000 Callable Fixed Rate Notes due April 2031 (Series 7543) | XS2459337460 | 13/Apr/2023 | Listed | 12/Apr/2031 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7583 - Issue of EUR 1,179,000 Index Linked Interest and Redemption Securities due February 2026 | XS2393099093 | 17/Feb/2023 | Listed | 17/Feb/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7589 - Issue of EUR 250,000 Index Linked Interest and Redemption Notes due February 2028 | XS2393099176 | 21/Feb/2023 | Listed | 21/Feb/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7590 - Issue of EUR 335,000 Index Linked Interest and Redemption Notes due February 2028 | XS2393099259 | 21/Feb/2023 | Listed | 21/Feb/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7655 - Issue of EUR 30,000,000 Share Linked Redemption Notes due February 2028 | XS2393099333 | 24/Feb/2023 | Listed | 17/Feb/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7748 - Issue of EUR 1,000,000 Fixed Interest and Index Linked Redemption Notes due February 2026 | XS2393099507 | 06/Mar/2023 | Listed | 24/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 7827 - Issue of EUR 1,000,000 Share Linked Redemption Notes due March 2028 | XS2367359077 | 16/Mar/2023 | Listed | 16/Mar/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 8079 - Issue of GBP 10,000,000 Preference Share Linked Notes due May 2028 | XS2483071614 | 30/May/2023 | Listed | 30/May/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 8084 - Issue of GBP 3,000,000 Index Linked Redemption Notes due May 2029 | XS2483072182 | 21/Jul/2023 | Listed | 17/May/2029 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 8134 - Issue of USD 1,000,000 Index Linked Redemption Notes due May 2028 | XS2483077652 | 30/May/2023 | Listed | 30/May/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 8303 - Issue of GBP 3,500,000 Index Linked Redemption Notes due December 2028 | XS2516337461 | 27/Jun/2023 | Listed | 15/Dec/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 8448 - Issue of GBP 5,000,000 Index Linked Interest and Redemption Notes due July 2028 | XS2516372450 | 10/Jul/2023 | Listed | 07/Jul/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 8522 - Issue of GBP 4,000,000 Callable Zero Coupon Notes due July 2027 (Series 8522) | XS2517106600 | 27/Jul/2023 | Listed | 26/Jul/2027 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 8544 - Issue of GBP 20,000,000 Preference Share Linked Notes due August 2028 | XS2517109026 | 22/Aug/2023 | Listed | 30/Aug/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 8557 - Issue of USD 5,000,000 Index Linked Redemption Notes due August 2028 | XS2517110461 | 24/Aug/2023 | Listed | 30/Aug/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 8743 - Issue of GBP 3,000,000 Preference Share Linked Notes due August 2028 | XS2517130816 | 21/Aug/2023 | Listed | 18/Aug/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 9038 - Issue of PLN 60,000,000 Index Linked Redemption Notes due November 2026 | XS2583383083 | 01/Dec/2023 | Listed | 30/Nov/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 9044 - Issue of GBP 4,000,000 Index Linked Redemption Notes due December 2026 | XS2583383752 | 18/Sep/2023 | Listed | 15/Dec/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 9260 - Issue of USD 15,000,000 Index Linked Interest and Redemption Notes due December 2028 | XS2583407874 | 22/Dec/2023 | Listed | 22/Dec/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 9370 - Issue of EUR 2,000,000 Index Linked Redemption Notes due November 202 | XS2638674759 | 15/Nov/2023 | Listed | 16/Nov/2026 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 9461 - Issue of USD 1,500,000 Index Linked Redemption Notes due December 2028 | XS2638684550 | 06/Dec/2023 | Listed | 06/Dec/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 9470 - Issue of GBP 10,000,000 Preference Share Linked Notes due December 2028 | XS2638685441 | 06/Dec/2023 | Listed | 05/Dec/2028 |
| CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS | Series 9658 - Issue of up to PLN 150,000,000 Index Linked Redemption Green Notes due April 2028 | XS2638704929 | 05/Apr/2024 | Listed | 03/Apr/2028 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | 6383 - Issue of GBP 20,000,000 Index Linked Interest and Redemption Notes due July 2029 | XS2559723676 | 26/Jul/2024 | Listed | 16/Jul/2029 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 1014 - Issue of GBP 10,000,000 Preference Share Linked Notes due January 2030 | XS2392794579 | 05/Jan/2024 | Listed | 07/Jan/2030 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 1057 - Issue of EUR 1,400,000 Rate Linked Interest Notes due December 2030 | XS2559698548 | 19/Dec/2023 | Listed | 19/Dec/2030 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 4215 - USD 100,000,000 Rate Linked Interest Notes due July 2038 | XS1784697549 | 20/Jul/2018 | Listed | 20/Jul/2038 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5229 - Issue of GBP 2,000,000 Preference Share Linked Notes due July 2029 | XS2185412595 | 09/Jul/2021 | Listed | 02/Jul/2029 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5381 - Issue of GBP 14,000,000 Preference Share Linked Notes due December 2027 | XS2185435026 | 06/Jan/2022 | Listed | 21/Dec/2027 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5428 - Issue of GBP 23,000,000 Preference Share Linked Notes due February 2028 | XS2185441693 | 16/Feb/2022 | Listed | 08/Feb/2028 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5523 - Issue of EUR 11,000,000 Callable Fixed Rate and Index Linked Redemption Notes due June 2032 | XS2317946387 | 08/Jun/2022 | Listed | 08/Jun/2032 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5528 - Issue of GBP 15,000,000 Index Linked Redemption Notes due June 2028 | XS2317945579 | 10/Jun/2022 | Listed | 01/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5555 - Issue of EUR 7,400,000 Callable Fixed Rate and Index Linked Redemption Notes due July 2027 | XS2317962152 | 14/Jul/2022 | Listed | 13/Jul/2027 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5556 - Issue of EUR 2,000,000 Callable Fixed Rate and Index Linked Redemption Notes due July 2032 – Green Securities | XS2317962236 | 13/Jul/2022 | Listed | 13/Jul/2032 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5559 - Issue of USD 6,000,000 Preferance Share Linked Notes due August 2028 | XS2317962582 | 09/Aug/2022 | Listed | 02/Aug/2028 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5597 - Issue of EUR 1,000,000 Callable Fixed Rate and Index Linked Redemption Notes due August 2032 – Social Securities | XS2317968274 | 17/Aug/2022 | Listed | 17/Aug/2032 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5598 - Issue of EUR 8,500,000 Callable Fixed Rate and Index Linked Redemption Notes due August 2027 | XS2317967979 | 17/Aug/2022 | Listed | 17/Aug/2027 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5673 - Issue of EUR 2,500,000 Callable Fixed Rate and Index Linked Redemption Notes due February 2028 | XS2317973860 | 16/Feb/2023 | Listed | 16/Feb/2028 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5674 - Issue of EUR 5,000,000 Fixed Rate and Index Linked Redemption Notes February 2026- Green Securities | XS2317973944 | 17/Feb/2023 | Listed | 16/Feb/2026 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5746 - Issue of EUR 6,850,000 Callable Fixed Rate and Index Linked Redemption Notes due April 2028 | XS2395306306 | 27/Apr/2023 | Listed | 27/Apr/2028 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5747 - Issue of EUR 5,000,000 Fixed Interest and Index Linked Redemption Notes due June 2026 | XS2395306488 | 02/Jun/2023 | Listed | 01/Jun/2026 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5805 - Issue of EUR 5,000,000 Fixed Rate and Index Linked Redemption Notes due March 2026 | XS2395311645 | 23/Mar/2023 | Listed | 23/Mar/2026 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5843 - Issue of GBP 8,000,000 Preference Share Linked Notes due May 2029 | XS2395314318 | 08/May/2023 | Listed | 10/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5844 - Issue of GBP 20,000,000 Preference Share Linked Notes due May 2029 | XS2395314409 | 01/Jun/2023 | Listed | 31/May/2029 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5853 - Issue of GBP 18,000,000 Preference Share Linked Notes due June 2029 | XS2395315554 | 24/Jul/2023 | Listed | 27/Jun/2029 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5869 - Issue of GBP 4,000,000 Preference Share Linked Notes due June 2029 | XS2395317253 | 27/Jun/2023 | Listed | 20/Jun/2029 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5870 - Issue of EUR 1,000,000 Callable Fixed Rate and Index Linked Redemption Green Notes due July 2028 | XS2395317337 | 06/Jul/2023 | Listed | 06/Jul/2028 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5872 - Issue of EUR 5,000,000 Callable Fixed Rate and Index Linked Redemption Notes due July 2033 | XS2395317501 | 06/Jul/2023 | Listed | 06/Jul/2033 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5898 - Issue of EUR 3,500,000 Fixed Interest and Index Linked Redemption Notes due June 2028 | XS2395320042 | 06/Jun/2023 | Listed | 01/Jun/2028 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5919 - Issue of GBP 15,000,000 Preference Share Linked Notes due September 2028 | XS2395322170 | 12/Sep/2023 | Listed | 12/Sep/2028 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5941 - Issue of EUR 2,600,000 Callable Fixed Rate and Index Linked Redemption Green Notes due August 2029 | XS2395324382 | 17/Aug/2023 | Listed | 17/Aug/2029 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5983 - Issue of GBP 15,000,000 Preference Share Linked Notes due October 2029 | XS2395329001 | 04/Oct/2023 | Listed | 03/Oct/2029 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6052 - Issue of EUR 7,500,000 Rate Linked Interest Notes due November 2030 – Green Securities | XS2559685727 | 07/Nov/2023 | Listed | 11/Nov/2030 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6094 - Issue of USD 3,500,000 Preference Share Linked Notes due November 2029 | XS2559690131 | 30/Nov/2023 | Listed | 28/Nov/2029 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6144 - Issue of EUR 2,000,000 Floating Rate Notes due December 2030 Green Securities | XS2559697144 | 19/Dec/2023 | Listed | 19/Dec/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6152 - Issue of GBP 5,000,000 Preference Share Linked Notes due December 2028 | XS2559698035 | 15/Dec/2023 | Listed | 14/Dec/2028 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6154 - Issue of GBP 7,500,000 Preference Share Linked Notes due January 2030 | XS2559698209 | 29/Dec/2023 | Listed | 02/Jan/2030 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6191 - Issue of GBP 30,000,000 Preference Share Linked Notes due February 2030 | XS2559702324 | 29/Feb/2024 | Listed | 28/Feb/2030 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6192 - Issue of GBP 20,000,000 Preference Share Linked Notes due March 2030 | XS2559702597 | 01/Mar/2024 | Listed | 05/Mar/2030 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6205 - Issue of EUR 2,500,000 Rate Linked Interest Notes due March 2031 | XS2559703991 | 20/Mar/2024 | Listed | 20/Mar/2031 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6208 - Issue of GBP 7,000,000 Preference Share Linked Notes due March 2030 | XS2559704379 | 06/Mar/2024 | Listed | 07/Mar/2030 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6213 - Issue of GBP 7,050,000 Callable Zero Coupon Notes due May 2029 | XS2559704882 | 03/May/2024 | Listed | 03/May/2029 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6214 - Issue of USD 9,290,000 Callable Zero Coupon Notes due May 2029 | XS2559704965 | 07/May/2024 | Listed | 03/May/2029 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6270 - Issue of EUR 2,000,000 Rate Linked Interest Notes due April 2031 | XS2559711077 | 25/Apr/2024 | Listed | 24/Apr/2031 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6384 - Issue of EUR 1,500,000 Rate Linked Interest Notes due May 2031 - Green Securities | XS2559723759 | 31/May/2024 | Listed | 29/May/2031 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6393 - Issue of EUR 300,000 Rate Linked Interest Notes due 3 July 2031 | XS2559724641 | 03/Jul/2024 | Listed | 03/Jul/2031 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6405 - Issue of USD 4,000,000 Fixed Interest and Share Linked Redemption Notes due July 2025 | XS2559726000 | 05/Jul/2024 | Listed | 07/Jul/2025 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6473 - Issue of EUR 1,000,000 Callable Fixed Rate Interest and Rate Linked Redemption Notes due September 2031 – Green Securities | XS2559733634 | 25/Sep/2024 | Listed | 25/Sep/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6474 - Issue of USD 5,000,000 Preference Share Linked Notes due September 2030 | XS2559733717 | 13/Sep/2024 | Listed | 06/Sep/2030 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 6481 - Issue of EUR 500,000 Callable Fixed Rate Interest and Rate Linked Redemption Notes due November 2031 – Green Securities | XS2559734442 | 06/Nov/2024 | Listed | 06/Nov/2031 |
| CREDITO EMILIANO S.P.A. | Series 1 - Issue of €400,000,000 Callable Fixed-to-Floating Rate Senior Non-Preferred Green Notes due May 2029 | XS2606341787 | 30/May/2023 | Listed | 30/May/2029 |
| CREDITO EMILIANO S.P.A. | Series 4 - Issue of €500,000,000 Callable Fixed-to-Floating Rate Senior Social Notes due March 2030 | XS2684860203 | 26/Sep/2023 | Listed | 26/Mar/2030 |
| CREST 2003-2 LTD | Class B-1 Second Priority Floating Rate Notes due 2038 | USG2553FAB25 | 30/Jan/2004 | Listed | 28/Dec/2038 |
| CREST 2003-2 LTD | Class B-2 Second Priority Fixed Rate Term Notes due 2038 | USG2553FAG12 | 30/Jan/2004 | Listed | 28/Dec/2038 |
| CREST 2003-2 LTD | Class C-1 Third Priority Floating Rate Term Notes due 2038 | USG2553FAC08 | 30/Jan/2004 | Listed | 28/Dec/2038 |
| CREST 2003-2 LTD | Class C-2 Third Priority Fixed Rate Term Notes due 2038 | USG2553FAH94 | 30/Jan/2004 | Listed | 28/Dec/2038 |
| CREST 2003-2 LTD | Class D-1 Fourth Priority Floating Rate Term Notes due 2038 | USG2553FAD80 | 30/Jan/2004 | Listed | 28/Dec/2038 |
| CREST 2003-2 LTD | Class D-2 Fourth Priority Fixed Rate Term Notes due 2038 | USG2553FAJ50 | 30/Jan/2004 | Listed | 28/Dec/2038 |
| CREST 2003-2 LTD | Class E-1 Fifth Priority Floating Rate Term Notes due 2038 | USG2553DAA93 | 30/Jan/2004 | Listed | 28/Dec/2038 |
| CREST 2003-2 LTD | Class E-2 Fifth Priority Fixed Rate Term Notes due 2038 | USG2553DAB76 | 30/Jan/2004 | Listed | 28/Dec/2038 |
| CREST 2004-1, LTD | Class B-1 Second Priority Floating Rate Term Notes due 2040 | USG25496AJ25 | 08/Feb/2005 | Listed | 28/Jan/2040 |
| CREST 2004-1, LTD | Class B-2 Second Priority Fixed Rate Term Notes due 2040 | USG25496AK97 | 08/Feb/2005 | Listed | 28/Jan/2040 |
| CREST 2004-1, LTD | Class C-1 Third Priority Floating Rate Deferrable Interest Term Notes due 2040 | USG25496AL70 | 08/Feb/2005 | Listed | 28/Jan/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREST 2004-1, LTD | Class C-2 Third Priority Fixed Rate Deferrable Interest Term Notes due 2040 | USG25496AM53 | 08/Feb/2005 | Listed | 28/Jan/2040 |
| CREST 2004-1, LTD | Class D Fourth Priority Fixed Rate Deferrable Interest Term Notes due 2040 | USG25496AD54 | 08/Feb/2005 | Listed | 28/Jan/2040 |
| CREST 2004-1, LTD | Class E-1 Fifth Priority Floating Rate Deferrable Interest Term Notes due 2040 | USG25496AN37 | 08/Feb/2005 | Listed | 28/Jan/2040 |
| CREST 2004-1, LTD | Class E-2 Fifth Priority Fixed Rate Deferrable Interest Term Notes due 2040 | USG25496AP84 | 08/Feb/2005 | Listed | 28/Jan/2040 |
| CREST 2004-1, LTD | Class F Sixth Priority Floating Rate Deferrable Interest Term Notes due 2040 | USG25496AF03 | 08/Feb/2005 | Listed | 28/Jan/2040 |
| CREST 2004-1, LTD | Class G-1 Seventh Priority Floating Rate Deferrable Interest Term Notes due 2040 | USG25496AQ67 | 08/Feb/2005 | Listed | 28/Jan/2040 |
| CREST 2004-1, LTD | Class G-2 Seventh Priority Fixed Rate Deferrable Interest Term Notes due 2040 | USG25496AR41 | 08/Feb/2005 | Listed | 28/Jan/2040 |
| CREST 2004-1, LTD | Class H-1 Eight Priority Floating Rate Deferrable Interest Term Notes due 2040 | USG25496AS24 | 08/Feb/2005 | Listed | 28/Jan/2040 |
| CREST 2004-1, LTD | Class H-2 Eight Priority Fixed Rate Deferrable Interest Term Notes due 2040 | USG25496AT07 | 08/Feb/2005 | Listed | 28/Jan/2040 |
| CREST CLARENDON STREET 2002-1 LIMITED | Class B-1 Second Priority Fixed Rate Term Notes due 2035 | US226062AE75 | 27/Nov/2002 | Listed | 28/Dec/2035 |
| CREST CLARENDON STREET 2002-1 LIMITED | Class B-2 Second Priority Floating Rate Term Notes due 2035 | US226062AB37 | 27/Nov/2002 | Listed | 28/Dec/2035 |
| CREST CLARENDON STREET 2002-1 LIMITED | Class C Third Priority Fixed Rate Term Notes due 2035 | US226062AC10 | 27/Nov/2002 | Listed | 28/Dec/2035 |
| CREST CLARENDON STREET 2002-1 LIMITED | Class D Fourth Priority Fixed Rate Term Notes due 2035 | US226062AD92 | 27/Nov/2002 | Listed | 28/Dec/2035 |
| CRH AMERICA FINANCE, INC. | USD 400000000 4.400% Guaranteed Notes due 2047 | USU1301NAB65 | 09/May/2017 | Listed | 09/May/2047 |
| CRH AMERICA FINANCE, INC. | USD 600,000,000 4.500% Guaranteed Notes due 2048 [144A] | US12636YAD40 | 04/Apr/2018 | Listed | 04/Apr/2048 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CRH AMERICA FINANCE, INC. | USD 600,000,000 4.500% Guaranteed Notes due 2048 [Reg S) | USU1301NAD22 | 04/Apr/2018 | Listed | 04/Apr/2048 |
| CRH AMERICA FINANCE, INC. | USD 600000000 3.400% Guaranteed Notes due 2027 | USU1301NAA82 | 09/May/2017 | Listed | 09/May/2027 |
| CRH AMERICA FINANCE, INC. | USD 900,000,000 3.950% Guaranteed Notes due 2028 [144A] | US12636YAC66 | 04/Apr/2018 | Listed | 04/Apr/2028 |
| CRH AMERICA FINANCE, INC. | USD 900,000,000 3.950% Guaranteed Notes due 2028 [Reg S) | USU1301NAC49 | 04/Apr/2018 | Listed | 04/Apr/2028 |
| CRH AMERICA INC | USD 1250000000 3.875% Guaranteed Notes due 2025 | USU1302DAA91 | 18/May/2015 | Listed | 18/May/2025 |
| CRH AMERICA INC | USD 500000000 5.125% Guaranteed Notes due 2045 | USU1302DAB74 | 18/May/2015 | Listed | 18/May/2045 |
| CRH FINANCE (U.K.) PLC | Series 9 - Issue of GBP 400000000 4.125 per cent. Notes due 2 December 2029 | XS1328187627 | 02/Dec/2015 | Listed | 02/Dec/2029 |
| CRH FINANCE DESIGNATED ACTIVITY COMPANY | Series 10 - Issue of EUR 600000000 1.375 per cent. Notes due 18th October 2028 | XS1505896735 | 18/Oct/2016 | Listed | 18/Oct/2028 |
| CRH FUNDING B.V. | Series 13 - Issue of €750,000,000 1.625 per cent. Notes due 5 May 2030 | XS2169281487 | 05/May/2020 | Listed | 05/May/2030 |
| CRH SMW FINANCE DAC | Series 12 - Issue of €750,000,000 1.250 per cent. Notes due 5 November 2026 | XS2168478068 | 05/May/2020 | Listed | 05/Nov/2026 |
| CRH SMW FINANCE DAC | Series 14 - Issue of €500,000,000 4.000 per cent. Notes due 11 July 2027 | XS2648076896 | 11/Jul/2023 | Listed | 11/Jul/2027 |
| CRH SMW FINANCE DAC | Series 15 - Issue of €750,000,000 4.000 per cent. Notes due 11 July 2031 | XS2648077191 | 11/Jul/2023 | Listed | 11/Jul/2031 |
| CRH SMW FINANCE DAC | Series 16 - Issue of €750,000,000 4.250 per cent. Notes due 11 July 2035 | XS2648077274 | 11/Jul/2023 | Listed | 11/Jul/2035 |
| CRITERIA CAIXA, S.A, SOCIEDAD UNIPERSONAL | Series 1 - Issue of EUR 50,000,000 4.541% Notes due 19 July 2030 | XS2651647732 | 19/Jul/2023 | Listed | 19/Jul/2030 |
| CRITERIA CAIXA, S.A, SOCIEDAD UNIPERSONAL | Series 2 - Issue of EUR 500,000,000 3.500% Senior Unsecured Notes due 2 October 2029 | XS2909825379 | 02/Oct/2024 | Listed | 02/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CRONUS FINANCE DESIGNATED ACTIVITY COMPANY | EUR 37,000,000 Class A3 Fixed Rate Notes due 2034 | XS2197689669 | 13/Aug/2020 | Listed | 20/Jan/2034 |
| CRONUS FINANCE DESIGNATED ACTIVITY COMPANY | EUR 43,000,000 Class A2 Fixed Rate Notes due 2034 | XS2197689586 | 13/Aug/2020 | Listed | 20/Jan/2034 |
| CRONUS FINANCE DESIGNATED ACTIVITY COMPANY | EUR 50,000,000 Class A1 Floating Rate Notes due 2034 | XS2197689230 | 13/Aug/2020 | Listed | 20/Jan/2034 |
| CRYSTAL RIVER CDO 2005-1, LTD | A Notes due March 2046 | USG2576GAA51 | 31/Jan/2006 | Listed | 02/Mar/2046 |
| CRYSTAL RIVER CDO 2005-1, LTD | Class B Notes due March 2046 | USG2576GAB35 | 31/Jan/2006 | Listed | 02/Mar/2046 |
| CRYSTAL RIVER CDO 2005-1, LTD | Class C Notes due March 2046 | USG2576GAC18 | 31/Jan/2006 | Listed | 02/Mar/2046 |
| CRYSTAL RIVER CDO 2005-1, LTD | Class D-1 Notes due March 2046 | USG2576GAD90 | 31/Jan/2006 | Listed | 02/Mar/2046 |
| CRYSTAL RIVER CDO 2005-1, LTD | Class D-2 Notes due March 2046 | USG2576GAJ60 | 31/Jan/2006 | Listed | 02/Mar/2046 |
| CURZON MORTGAGES PLC | £11,012,000 Class R mortgage backed zero rate notes due July 2049 | XS2603654281 | 17/Apr/2023 | Listed | 28/Jul/2049 |
| CURZON MORTGAGES PLC | £13,838,000 Class D mortgage backed floating rate notes due July 2049 | XS2603651931 | 17/Apr/2023 | Listed | 28/Jul/2049 |
| CURZON MORTGAGES PLC | £13,838,000 Class E mortgage backed floating rate notes due July 2049 | XS2603652400 | 17/Apr/2023 | Listed | 28/Jul/2049 |
| CURZON MORTGAGES PLC | £18,450,000 Class X mortgage backed floating rate notes due July 2049 | XS2603655098 | 17/Apr/2023 | Listed | 28/Jul/2049 |
| CURZON MORTGAGES PLC | £23,063,000 Class Z mortgage backed zero rate notes due July 2049 | XS2603654018 | 17/Apr/2023 | Listed | 28/Jul/2049 |
| CURZON MORTGAGES PLC | £36,901,000 Class C mortgage backed floating rate notes due July 2049 | XS2603650883 | 17/Apr/2023 | Listed | 28/Jul/2049 |
| CURZON MORTGAGES PLC | £38,286,000 Class A2 mortgage backed floating rate notes due July 2049 | XS2603650370 | 17/Apr/2023 | Listed | 28/Jul/2049 |
| CURZON MORTGAGES PLC | £53,046,000 Class B mortgage backed floating rate notes due July 2049 | XS2603650537 | 17/Apr/2023 | Listed | 28/Jul/2049 |
| CURZON MORTGAGES PLC | £6,919,000 Class G mortgage backed floating rate notes due July 2049 | XS2603653556 | 17/Apr/2023 | Listed | 28/Jul/2049 |
| CURZON MORTGAGES PLC | £727,425,000 Class A1 mortgage backed floating rate notes due July 2049 | XS2607046054 | 17/Apr/2023 | Listed | 28/Jul/2049 |
| CURZON MORTGAGES PLC | £9,225,000 Class F mortgage backed floating rate notes due July 2049 | XS2603652582 | 17/Apr/2023 | Listed | 28/Jul/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CUSTOM MARKETS SECURITIES PLC | SERIES 2012-4 - EUR 27,500,000 Notes Linked to a Basket of Assets due April 2041 | XS0802728716 | 19/Jul/2012 | Listed | 26/Apr/2041 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 | XS1823358434 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) | XS1823358780 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 16,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Non Voting Exchangeable Notes | XS1823356495 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 16,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Non Voting Exchangeable Notes (Rule 144A) | XS1823356735 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 16,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Voting Notes | XS1823356222 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 16,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Voting Notes (Rule 144A) | XS1823356651 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 16,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Non Voting Notes | XS1823356578 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 16,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Non Voting Notes (Rule 144A) | XS1823356818 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Non Voting Exchangeable Notes | XS1823355760 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Non Voting Exchangeable Notes (Rule 144A) | XS1823356065 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Non Voting Notes | XS1823355844 | 20/Jun/2018 | Listed | 15/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Non Voting Notes (Rule 144A) | XS1823356149 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Voting Notes | XS1823355687 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Voting Notes (Rule 144A) | XS1823355927 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2032 | XS1823354102 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (Rule 144A) | XS1823354367 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - Voting Notes | XS1823355091 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - Voting Notes (Rule 144A) | XS1823355331 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - Non Voting Exchangeable Notes | XS1823355257 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - Non Voting Exchangeable Notes (Rule 144A) | XS1823355414 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - Non Voting Notes | XS1823355174 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - Non Voting Notes (Rule 144A) | XS1823355505 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 250,500,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Non Voting Exchangeable Notes | XS1823354524 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 250,500,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Non Voting Exchangeable Notes (Rule 144A) | XS1823354953 | 20/Jun/2018 | Listed | 15/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 250,500,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Non Voting Notes | XS1823354441 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 250,500,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Non Voting Notes (Rule 144A) | XS1823354870 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 250,500,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Voting Notes | XS1823354284 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 250,500,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Voting Notes (Rule 144A) | XS1823354797 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 | XS1823358608 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) | XS1823358517 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non Voting Exchangeable Notes | XS1823357543 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non Voting Exchangeable Notes (Rule 144A) | XS1823358194 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non Voting Notes | XS1823357626 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non Voting Notes (Rule 144A) | XS1823358277 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes | XS1823357899 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes (Rule 144A) | XS1823358350 | 20/Jun/2018 | Listed | 15/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes | XS1823356909 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes (Rule 144A) | XS1823357469 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Non Voting Exchangeable Notes | XS1823357030 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Non Voting Exchangeable Notes (Rule 144A) | XS1823357204 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Non Voting Notes | XS1823357113 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Non Voting Notes (Rule 144A) | XS1823357386 | 20/Jun/2018 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND III DESIGNATED ACTIVITY COMPANY | EUR 47900000 Subordinated Notes due 2027 | XS1052142608 | 08/May/2014 | Listed | 15/Aug/2032 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | EUR 5,000,000 Class X Senior Secured Floating Rate Notes due 2032 | XS1803162137 | 16/Apr/2018 | Listed | 15/Apr/2032 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | EUR 5,000,000 Class X Senior Secured Floating Rate Notes due 2032 (144A) | XS1803164349 | 16/Apr/2018 | Listed | 15/Apr/2032 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 1,000,000 M-2 Subordinated Notes (144A) | XS1730957757 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 1,000,000 M-2 Subordinated Notes (RegS) | XS1730957831 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 CM Non-Voting Exchangeable Notes (144A) | XS1730937726 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 CM Non-Voting Exchangeable Notes (RegS) | XS1730937486 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 CM Non-Voting Notes (144A) | XS1730938880 | 31/Jan/2018 | Listed | 26/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 CM Non-Voting Notes (Reg S) | XS1730938534 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 CM Voting Notes (144A) | XS1730937569 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 CM Voting Notes (RegS) | XS1730937213 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Notes (144A) | XS1730939771 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Notes (RegS) | XS1730939698 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 206,000,000 Class A-1 CM Non-Voting Exchangeable Notes (144A) | XS1730936082 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 206,000,000 Class A-1 CM Non-Voting Exchangeable Notes (RegS) | XS1730935860 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 206,000,000 Class A-1 CM Non-Voting Notes (144A) | XS1730937056 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 206,000,000 Class A-1 CM Non-Voting Notes (RegS) | XS1730936918 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 206,000,000 Class A-1 CM Voting Notes (144A) | XS1730935944 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 206,000,000 Class A-1 CM Voting Notes (RegS) | XS1730935787 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class D CM Non-Voting Exchangeable Notes (144A) | XS1730939268 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class D CM Non-Voting Exchangeable Notes (RegS) | XS1730938963 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class D CM Non-Voting Notes (144A) | XS1730940191 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class D CM Non-Voting Notes (RegS) | XS1730939854 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class D CM Voting Notes (144A) | XS1730939003 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class D CM Voting Notes (RegS) | XS1730938708 | 31/Jan/2018 | Listed | 26/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class C CM Non-Voting Exchangeable Notes (144A) | XS1730938617 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class C CM Non-Voting Exchangeable Notes (RegS) | XS1730938294 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class C CM Non-Voting Notes (144A) | XS1730939425 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class C CM Non-Voting Notes (RegS) | XS1730939185 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class C CM Voting Notes (144A) | XS1730938377 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 22,800,000 Class C CM Voting Notes (RegS) | XS1730937999 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 23,200,000 Class E Notes (144A) | XS1730940274 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 23,200,000 Class E Notes (RegS) | XS1730939342 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 CM Non-Voting Exchangeable Notes (144A) | XS1730936595 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 CM Non-Voting Exchangeable Notes (RegS) | XS1730936249 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 CM Non-Voting Notes (144A) | XS1730937643 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 CM Non-Voting Notes (RegS) | XS1730937304 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 CM Voting Notes (144A) | XS1730936322 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 CM Voting Notes (RegS) | XS1730936165 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 42,900,000 M-1 Subordinated Notes (144A) | XS1730939938 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 42,900,000 M-1 Subordinated Notes (RegS) | XS1730940357 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 45,600,000 Class B-1 CM Non-Voting Exchangeable Notes (144A) | XS1730937130 | 31/Jan/2018 | Listed | 26/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 45,600,000 Class B-1 CM Non-Voting Exchangeable Notes (RegS) | XS1730936751 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 45,600,000 Class B-1 CM Non-Voting Notes (144A) | XS1730938450 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 45,600,000 Class B-1 CM Non-Voting Notes (RegS) | XS1730938021 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 45,600,000 Class B-1 CM Voting Notes (144A) | XS1730936835 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CVC CORDATUS LOAN FUND X DESIGNATED ACTIVITY COMPANY | EUR 45,600,000 Class B-1 CM Voting Notes (RegS) | XS1730936678 | 31/Jan/2018 | Listed | 26/Jan/2031 |
| CWCAPITAL COBALT I, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2045 | USG26146AA18 | 27/Sep/2005 | Listed | 25/May/2045 |
| CWCAPITAL COBALT I, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes Due 2045 | USG26146AB90 | 27/Sep/2005 | Listed | 25/May/2045 |
| CWCAPITAL COBALT I, LTD. | Class B-1 Third Priority Senior Secured Floating Rate Notes due 2045 | USG26146AC73 | 27/Sep/2005 | Listed | 25/May/2045 |
| CWCAPITAL COBALT I, LTD. | Class B-2 Third Priority Senior Secured Fixed Rate Notes due 2045 | USG26146AK99 | 27/Sep/2005 | Listed | 25/May/2045 |
| CWCAPITAL COBALT I, LTD. | Class C Fourth Priority Secured Floating Rate Capitalized Interest Notes due 2045 | USG26146AD56 | 27/Sep/2005 | Listed | 25/May/2045 |
| CWCAPITAL COBALT I, LTD. | Class D Fifth Priority Secured Floating Rate Capitalized Interest Notes due 2045 | USG26146AE30 | 27/Sep/2005 | Listed | 25/May/2045 |
| CWCAPITAL COBALT I, LTD. | Class E-1 Sixth Priority Secured Floating Rate Capitalized Interest Notes due 2045 | USG26146AF05 | 27/Sep/2005 | Listed | 25/May/2045 |
| CWCAPITAL COBALT I, LTD. | Class E-2 Sixth Priority Secured Fixed Rate Capitalized Interest Notes due 2045 | USG26146AN39 | 27/Sep/2005 | Listed | 25/May/2045 |
| CWCAPITAL COBALT I, LTD. | Class F-1 Seventh Priority Secured Floating Rate Capitalized Interest Notes due 2045 | USG26146AG87 | 27/Sep/2005 | Listed | 25/May/2045 |
| CWCAPITAL COBALT I, LTD. | Class F-2 Seventh Priority Secured Fixed Rate Capitalized Interest Notes due 2045 | USG26146AP86 | 27/Sep/2005 | Listed | 25/May/2045 |
| DAA FINANCE PLC | €500,000,000 1.601 per cent. notes due 2032 | XS2244415175 | 05/Nov/2020 | Listed | 05/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DAA FINANCE PLC | EUR 550,000,000 1.554 per cent. Notes due 2028 | XS1419674525 | 07/Jun/2016 | Listed | 07/Jun/2028 |
| DALI CAPITAL PLC | Series No 29 - Series 29 Guaranteed Asset Backed Fixed Rate Notes due 2037 | XS0279922933 | 21/Dec/2006 | Listed | 21/Dec/2037 |
| DANICA PENSION LIVSFORSIKRINGSAKTIESELSKAB | EUR 500,000,000 Callable Subordinated Resettable Notes due 2045 | XS1117286580 | 29/Sep/2015 | Listed | 29/Sep/2045 |
| DANSKE BANK A/S | CR00081F - Issue of EUR 6,937,000 DANSKE 081F Autocallable due 8 March 2025 | FI4000364351 | 22/Feb/2019 | Listed | 08/Mar/2025 |
| DANSKE BANK A/S | CR000C8P - Issue of EUR 1,298,000.00 Equity-Linked Redemption Notes | FI4000513684 | 05/Jan/2022 | Listed | 12/Jan/2027 |
| DANSKE BANK A/S | Series 015 - Issue of USD 500,000,000 4.375 Percent Non-Preferred Senior Notes due 12 June 2028 | US23636BAQ23 | 12/Jun/2018 | Listed | 12/Jun/2028 |
| DANSKE BANK A/S | Series 127-D - Issue of EUR 75,000,000 0.929 per cent Covered Bonds due 10 June 2025 | XS1244088818 | 10/Jun/2015 | Listed | 10/Jun/2025 |
| DANSKE BANK A/S | Series 135-D - Issue of EUR 48000000 1.636 per cent. Covered Bond due 23rd June 2036 | XS1337306051 | 23/Dec/2015 | Listed | 23/Jun/2036 |
| DANSKE BANK A/S | Series 142-I - Issue of EUR 80,000,000 0.805 per cent. Covered Bonds due 12 August 2036 | XS1472605630 | 12/Aug/2016 | Listed | 12/Aug/2036 |
| DANSKE BANK A/S | Series 147-D - Issue of EUR 10,000,000 0. 750 per cent Covered Bonds due 2027 | XS1614327416 | 17/May/2017 | Listed | 17/May/2027 |
| DANSKE BANK A/S | Series 149-C - Issue of EUR 500,000,000 0.750 per cent. Covered Bonds due 22nd November 2027 | XS1720947917 | 22/Nov/2017 | Listed | 22/Nov/2027 |
| DANSKE BANK A/S | Series 150-D - Issue of EUR 30,000,000 1.490 per cent. Covered Bonds due 15 February 2038 | XS1772610504 | 15/Feb/2018 | Listed | 15/Feb/2038 |
| DANSKE BANK A/S | Series 152-D - Issue of EUR 100,000,000 1.389 per cent. Covered Bonds due 25 May 2033 | DK0030419999 | 25/May/2018 | Listed | 25/May/2033 |
| DANSKE BANK A/S | Series 153-D - Issue of EUR 50,000,000 1.544 per cent. Covered Bonds due 25th May 2038 | DK0030420062 | 25/May/2018 | Listed | 25/May/2038 |
| DANSKE BANK A/S | Series 159-C - Issue of EUR 1,000,000,000 0.63 per cent. Covered Bonds due 17 December 2025 | XS1923382987 | 17/Dec/2018 | Listed | 17/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series 169-C - Issue of EUR 1,000,000,000 2.875 per cent. Covered Bonds due 2026 | XS2543180868 | 06/Oct/2022 | Listed | 06/Oct/2026 |
| DANSKE BANK A/S | Series 172-D - Issue of EUR 1,250,000,000 3.25 per cent. Covered Bonds due 2027 | XS2620722152 | 10/May/2023 | Listed | 10/May/2027 |
| DANSKE BANK A/S | Series 173-D - Issue of EUR 1,000,000,000 3.25 per cent. Covered Bonds due 2028 | XS2620722079 | 10/May/2023 | Listed | 10/May/2028 |
| DANSKE BANK A/S | Series 178-D - EUR 500,000,000 Floating Rate Covered Bonds due 2027 | XS2835735163 | 06/Jun/2024 | Listed | 04/Jun/2027 |
| DANSKE BANK A/S | Series 179-D - EUR 750,000,000 3.125 per cent. Covered Bonds due 2031 | XS2835735916 | 06/Jun/2024 | Listed | 06/Jun/2031 |
| DANSKE BANK A/S | Series 19 - Issue of U.S.$ 750,000,000 3.244 Percent Non-Preferred Senior Callable Fixed-To-Floating Rate Notes due 2025 (144A) | US23636AAV35 | 20/Sep/2019 | Listed | 20/Dec/2025 |
| DANSKE BANK A/S | Series 19 - Issue of U.S.$ 750,000,000 3.244 Percent Non-Preferred Senior Callable Fixed-To-Floating Rate Notes due 2025(Reg S) | US23636BAV18 | 20/Sep/2019 | Listed | 20/Dec/2025 |
| DANSKE BANK A/S | Series 586 - Issue of EUR 25,000,000 1.223 per cent. Notes due 23 March 2026 | XS1384269558 | 23/Mar/2016 | Listed | 23/Mar/2026 |
| DANSKE BANK A/S | Series 618 - Issue of EUR 61,300,000 2.059 per cent. Non-Preferred Senior Notes due 28th June 2033 | XS1844300027 | 26/Jun/2018 | Listed | 28/Jun/2033 |
| DANSKE BANK A/S | Series 619 - Issue of EUR 50,000,000 2.03 per cent. Non-Preferred Senior Notes due 21 December 2032 | XS1844299690 | 26/Jun/2018 | Listed | 21/Dec/2032 |
| DANSKE BANK A/S | Series 621 - Issue of EUR 60,000,000 2.091 per cent. Non -Preferred Senior Notes due 7 August 2032 | XS1863843188 | 07/Aug/2018 | Listed | 07/Aug/2032 |
| DANSKE BANK A/S | Series 622 - Issue of JPY 10,000,000,000 0.07 per cent. Non-Preferred Senior Notes due 23 August 2038 | XS1865574682 | 23/Aug/2018 | Listed | 23/Aug/2038 |
| DANSKE BANK A/S | Series 634 - Issue of NOK 375,000,000 3.65 per cent. Non-Preferred Senior Notes due 15 May 2029 | NO0010852304 | 15/May/2019 | Listed | 15/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series 638 - NOK 450,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2030 | NO0010865454 | 04/Oct/2019 | Listed | 04/Oct/2030 |
| DANSKE BANK A/S | Series 639 - Issue of JPY 5,000,000,000 0.91 per cent. Non-Preferred Senior Callable Fixed-to-Floating Rate Notes due 2039 | XS2063505049 | 01/Nov/2019 | Listed | 17/Oct/2039 |
| DANSKE BANK A/S | Series 643 - Issue of EUR 750,000,000 Subordinated Fixed Rate Resettable Tier 2 Notes due 2030 | XS2078761785 | 12/Nov/2019 | Listed | 12/Feb/2030 |
| DANSKE BANK A/S | Series 645 - Issue of GBP 750,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2028 | XS2100904361 | 14/Jan/2020 | Listed | 14/Jan/2028 |
| DANSKE BANK A/S | Series 647 - Issue of NOK 1,500,000,000 Non-Preferred Senior Callable Floating Rate Notes due 2026 | NO0010875016 | 13/Feb/2020 | Listed | 13/Feb/2026 |
| DANSKE BANK A/S | Series 649 - Issue of EUR 75,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2026 | XS2123084555 | 20/Feb/2020 | Listed | 20/Feb/2026 |
| DANSKE BANK A/S | Series 650 - Issue of EUR 1,000,000,000 0.625 per cent. Preferred Senior Notes due 2025 | XS2171316859 | 12/May/2020 | Listed | 26/May/2025 |
| DANSKE BANK A/S | Series 651 - NOK 1,750,000,000 Preferred Senior Callable Floating Rate Notes due 2026 | NO0010884547 | 04/Jun/2020 | Listed | 04/Jun/2026 |
| DANSKE BANK A/S | Series 656 - Issue of EUR 500,000,000 Subordinated Fixed Rate Resettable Tier 2 Notes due 2030 | XS2225893630 | 02/Sep/2020 | Listed | 02/Sep/2030 |
| DANSKE BANK A/S | Series 658 - Issue of EUR 750,000,000 Subordinated Fixed Rate Resettable Tier 2 Notes due 2031 | XS2299135819 | 15/Feb/2021 | Listed | 15/May/2031 |
| DANSKE BANK A/S | Series 659 - Issue of NOK 500,000,000 Preferred Senior Floating Rate Notes due 2026 | NO0010931850 | 17/Feb/2021 | Listed | 17/Feb/2026 |
| DANSKE BANK A/S | Series 661 - Issue of EUR 500,000,000 Non-Preferred Senior Fixed Rate Resettable Green Bonds due june 2029 | XS2351220814 | 09/Jun/2021 | Listed | 09/Jun/2029 |
| DANSKE BANK A/S | Series 663 - Issue of NOK 1,000,000,000 Preferred Senior Callable Floating Rate Notes due 2025 | NO0011084683 | 02/Sep/2021 | Listed | 02/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series 664 - Issue of SEK 250,000,000 Preferred Senior Callable Floating Rate Notes due 2025 | XS2445113769 | 16/Feb/2022 | Listed | 02/Sep/2025 |
| DANSKE BANK A/S | Series 665 - Issue of NOK 500,000,000 Preferred Senior Callable Fixed-to-Floating Rate Notes due 2027 | NO0011088619 | 07/Sep/2021 | Listed | 07/Sep/2027 |
| DANSKE BANK A/S | Series 666 - SEK 700,000,000 Non-Preferred Senior Callable Floating Rate Notes due 2027 | XS2384349713 | 07/Sep/2021 | Listed | 07/Sep/2027 |
| DANSKE BANK A/S | Series 668 - Issue of NOK 700,000,000 Preferred Senior Callable Fixed-to-Floating Rate Notes due 2026 | NO0011154627 | 18/Nov/2021 | Listed | 18/Nov/2026 |
| DANSKE BANK A/S | Series 670 - Issue of EUR 750,000,000 Non-Preferred Senior Fixed Rate Resettable Green Bonds due 2027 | XS2443438051 | 17/Feb/2022 | Listed | 17/Feb/2027 |
| DANSKE BANK A/S | Series 671 - Issue of NOK 750,000,000 Non-Preferred Senior Callable Floating Rate Notes due 2028 | NO0012447814 | 23/Feb/2022 | Listed | 23/Feb/2028 |
| DANSKE BANK A/S | Series 672 - Issue of NOK 250,000,000 Non-Preferred Senior Callable Floating Rate Notes due 2027 | NO0012450016 | 24/Feb/2022 | Listed | 24/Feb/2027 |
| DANSKE BANK A/S | Series 675 - EUR 1,000,000,000 Preferred Senior Fixed Rate Resettable Notes due 2027 | XS2573569220 | 11/Jan/2023 | Listed | 12/Jan/2027 |
| DANSKE BANK A/S | Series 676 - EUR 1,000,000,000 Preferred Senior Fixed Rate Resettable Green Bonds due 2031 | XS2573569576 | 10/Jan/2023 | Listed | 10/Jan/2031 |
| DANSKE BANK A/S | Series 677 - GBP 750,000,000 Preferred Senior Fixed Rate Resettable Notes due 2027 | XS2586741543 | 13/Feb/2023 | Listed | 13/Apr/2027 |
| DANSKE BANK A/S | Series 678 - Issue of NOK 1,250,000,000 Preferred Senior Callable Fixed-to-Floating Rate Notes due 2031 | NO0012839655 | 20/Feb/2023 | Listed | 20/Feb/2031 |
| DANSKE BANK A/S | Series 679 - Issue of SEK 1,200,000,000 Preferred Senior Floating Rate Callable Green Bonds due 2026 | XS2592778257 | 03/Mar/2023 | Listed | 03/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series 680 - Issue of SEK 800,000,000 Preferred Senior Fixed-to-Floating Rate Callable Green Bonds due 2026 | XS2592777283 | 03/Mar/2023 | Listed | 03/Mar/2026 |
| DANSKE BANK A/S | Series 681 - Issue of SEK 500,000,000 Preferred Senior Fixed-to-Floating Rate Callable Green Bonds due 2028 | XS2592778414 | 03/Mar/2023 | Listed | 03/Mar/2028 |
| DANSKE BANK A/S | Series 682 - Issue of EUR 1,000,000,000 Non-Preferred Senior Fixed-to-Fixed Rate Resettable Green Bonds due 2030 | XS2637421848 | 21/Jun/2023 | Listed | 21/Jun/2030 |
| DANSKE BANK A/S | Series 683 - Issue of EUR 375,000,000 Preferred Senior Floating Rate Notes due 2025 | XS2664508699 | 11/Aug/2023 | Listed | 11/Aug/2025 |
| DANSKE BANK A/S | Series 684 - Issue of GBP 350,000,000 Preferred Senior Fixed-to-Fixed Rate Resettable Notes due 2028 | XS2671666688 | 23/Aug/2023 | Listed | 23/Aug/2028 |
| DANSKE BANK A/S | Series 685 - Issue of SEK 600,000,000 Preferred Senior Floating Rate Notes due 2027 | XS2696116180 | 28/Sep/2023 | Listed | 28/Sep/2027 |
| DANSKE BANK A/S | Series 686 - Issue of SEK 750,000,000 Preferred Senior Fixed-to-Floating Rate Callable Notes due 2026 | XS2696762728 | 02/Oct/2023 | Listed | 29/Sep/2026 |
| DANSKE BANK A/S | Series 687 - Issue of EUR 500,000,000 Non-Preferred Senior Fixed-to-Fixed Rate Resettable Green Bonds due 2028 | XS2715918020 | 09/Nov/2023 | Listed | 09/Nov/2028 |
| DANSKE BANK A/S | Series 688 - Issue of NOK 2,600,000,000 Non-Preferred Senior Callable Floating Rate Notes due 2029 | NO0013066324 | 13/Nov/2023 | Listed | 13/Nov/2029 |
| DANSKE BANK A/S | Series 689 - Issue of SEK 800,000,000 Non-Preferred Senior Callable Floating Rate Notes due 2026 | XS2718201432 | 17/Nov/2023 | Listed | 17/Nov/2026 |
| DANSKE BANK A/S | Series 690 - Issue of NOK 450,000,000 Non-Preferred Senior Fixed-to-Floating Rate Callable Notes due 2029 | NO0013070938 | 20/Nov/2023 | Listed | 20/Nov/2029 |
| DANSKE BANK A/S | Series 691 - Issue of SEK 750,000,000 Preferred Senior Floating Rate Callable Notes due 2026 | XS2736479457 | 22/Dec/2023 | Listed | 22/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series 692 - Issue of EUR 750,000,000 Non-Preferred Senior Fixed-to-Fixed Rate Resettable Notes due 2032 | XS2741808898 | 09/Jan/2024 | Listed | 09/Jan/2032 |
| DANSKE BANK A/S | Series 693 - EUR 750,000,000 Subordinated Fixed Rate Resettable Tier 2 Notes due 2034 | XS2764457664 | 14/Feb/2024 | Listed | 14/May/2034 |
| DANSKE BANK A/S | Series 694 - Issue of EUR 1,000,000,000 Non-Preferred Senior Floating Rate Notes due 2027 | XS2798276270 | 10/Apr/2024 | Listed | 10/Apr/2027 |
| DANSKE BANK A/S | Series 695 - Issue of SEK 4,250,000,000 Subordinated Floating Rate Tier 2 Notes due 2034 | XS2826731932 | 23/May/2024 | Listed | 23/Aug/2034 |
| DANSKE BANK A/S | Series 696 - Issue of EUR 500,000,000 Preferred Senior Floating Rate Notes due 2027 | XS2910614275 | 02/Oct/2024 | Listed | 02/Oct/2027 |
| DANSKE BANK A/S | Series CR0007YR - Issue of EUR 4,375,000 CR0007YR FI4000359526 due 31 January 2025 | FI4000359526 | 17/Jan/2019 | Listed | 31/Jan/2025 |
| DANSKE BANK A/S | Series CR00080C - Issue of EUR 2,380,000 due 01 March 2025 | FI4000359864 | 15/Feb/2019 | Listed | 01/Mar/2025 |
| DANSKE BANK A/S | Series CR00080L - Issue of EUR 3,070,000 Notes due 1 March 2025 | FI4000359872 | 15/Feb/2019 | Listed | 01/Mar/2025 |
| DANSKE BANK A/S | Series CR000855 - Issue of EUR 6,097,000 Danske 0855 Autocallable due 28 March 2025 | FI4000369491 | 15/Mar/2019 | Listed | 28/Mar/2025 |
| DANSKE BANK A/S | Series CR000856 - Issue of EUR 5,157,000 DANSKE 0856 Autocallable due 28 March 2025 | FI4000369509 | 15/Mar/2019 | Listed | 28/Mar/2025 |
| DANSKE BANK A/S | Series CR000860. - Issue of EUR 6,352,000 DANSKE 0860 Autocallable due 05 April 2025 | FI4000369871 | 22/Mar/2019 | Listed | 05/Apr/2025 |
| DANSKE BANK A/S | Series CR00086Y - Issue of EUR 2,883,000 DANSKE 086Y Autocallable 2025 , ISIN: FI4000369996 due 29 April 2025 | FI4000369996 | 15/Apr/2019 | Listed | 29/Apr/2025 |
| DANSKE BANK A/S | Series CR000877 - Issue of EUR 3,040,000 DANSKE 0877 Autocallable 2025 , ISIN: FI4000375068 due 2 May 2025 | FI4000375068 | 18/Apr/2019 | Listed | 02/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series CR00087T - Issue of EUR 5,220,000 DANSKE 087T Autocallable 2025 , ISIN: FI4000375266 due 29 April 2025 | FI4000375266 | 15/Apr/2019 | Listed | 29/Apr/2025 |
| DANSKE BANK A/S | Series CR0008HZ - Issue of EUR 5,058,000 DANSKE 08HZ Autocallable 2025 , ISIN: FI4000375506 due 29 May 2025 | FI4000375506 | 15/May/2019 | Listed | 29/May/2025 |
| DANSKE BANK A/S | Series CR0008KZ - Issue of EUR 6,364,000 DANSKE 08KZ Autocallable 28 June 2025 | FI4000384086 | 14/Jun/2019 | Listed | 28/Jun/2025 |
| DANSKE BANK A/S | Series CR0008L1 - Issue of EUR 2,032,000 DANSKE 08L1 Autocallable 28 June 2025 | FI4000384094 | 14/Jun/2019 | Listed | 28/Jun/2025 |
| DANSKE BANK A/S | Series CR0008MK - Issue of EUR 4,303,000 DANSKE 08MK Autocallable 2025 | FI4000387535 | 12/Jul/2019 | Listed | 26/Jul/2025 |
| DANSKE BANK A/S | Series CR0008QF - Issue of EUR 2,974,000 DANSKE 08QF Autocallable 2025 | FI4000391354 | 13/Sep/2019 | Listed | 26/Sep/2025 |
| DANSKE BANK A/S | Series CR0008S9 - Issue of EUR 6,031,000 Osakeobligaatio Suomi-Ruotsi VI | DK0030451968 | 15/Nov/2019 | Listed | 29/Nov/2024 |
| DANSKE BANK A/S | Series CR0008SD - Issue of DANSKE 08SD Autocallable 2025 | FI4000400130 | 15/Nov/2019 | Listed | 29/Nov/2025 |
| DANSKE BANK A/S | Series CR0008SH - Issue of EUR 3,763,000.00 DANSKE 08SH Autocallable 2025 | FI4000400148 | 15/Nov/2019 | Listed | 29/Nov/2025 |
| DANSKE BANK A/S | Series CR0008T6 - Issue of EUR 2,310,000 DANSKE 08T6 Nokian Renkaat AC 2 | DK0030452180 | 08/Nov/2019 | Listed | 22/Nov/2024 |
| DANSKE BANK A/S | Series CR0008V2 - Issue of EUR 2,868,000.00 08V2 Osakeobligaatio Kulutustuotteet | DK0030452859 | 09/Dec/2019 | Listed | 19/Dec/2024 |
| DANSKE BANK A/S | Series CR0008VH - Issue of EUR 2,042,000 DANSKE 08VH Autocallable 2025 | FI4000410469 | 13/Dec/2019 | Listed | 27/Dec/2025 |
| DANSKE BANK A/S | Series CR0008XJ - Issue of DANSKE 08XJ Osakeobligaatio Suomi 14 90% | DK0030453907 | 30/Dec/2019 | Listed | 10/Jan/2025 |
| DANSKE BANK A/S | Series CR00090W - Issue of EUR 2,048,000.00 Notes DANSKE 090W Osakeobligaatio Kulutustuotteet 2 | DK0030455019 | 17/Jan/2020 | Listed | 31/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series CR00091R - Issue of EUR 1,698,000.00 notes due 2026 | FI4000411335 | 17/Jan/2020 | Listed | 31/Jan/2026 |
| DANSKE BANK A/S | Series CR00093Y - Issue of 3,740,000 Equity-Linked Redemption Notes due 2025 | DK0030456843 | 07/Feb/2020 | Listed | 21/Feb/2025 |
| DANSKE BANK A/S | Series CR00094G - Issue of €18,382.52 DANSKE 094G Luottokorilaina Eurooppa HY USD , ISIN: XS2096663914 | XS2096663914 | 04/Feb/2020 | Listed | 15/Jan/2025 |
| DANSKE BANK A/S | Series CR00095T - Issue of EUR 7,322,000 DANSKE 095T Autocallable 2026 | FI4000414560 | 14/Feb/2020 | Listed | 28/Feb/2026 |
| DANSKE BANK A/S | Series CR00097L - Issue of up to EUR 50,000,000.00 Index-Linked Redemption Notes due 2025 | DK0030463112 | 28/Feb/2020 | Listed | 14/Mar/2025 |
| DANSKE BANK A/S | Series CR000986 - Issue of up to EUR 1,255,000.00 Equity-Linked Redemption Notes due 2025 | FI4000414909 | 17/Feb/2020 | Listed | 02/Mar/2025 |
| DANSKE BANK A/S | Series CR00099P - Issue of Up to EUR 1,803,000 Equity-Linked Redemption Notes due 2026 | FI4000415070 | 14/Feb/2020 | Listed | 28/Feb/2026 |
| DANSKE BANK A/S | Series CR0009BW - Issue of EUR 3,371,000 Equity-Linked Redemption Notes due 2025 | DK0030464003 | 20/Mar/2020 | Listed | 03/Apr/2025 |
| DANSKE BANK A/S | Series CR0009C3 - Issue of EUR 2,616,000.00 Equity-Linked Redemption Notes due 2026 | FI4000415120 | 13/Mar/2020 | Listed | 27/Mar/2026 |
| DANSKE BANK A/S | Series CR0009C5 - Issue of EUR 6,259,000 Equity-Linked Redemption Notes due 2026 | FI4000415138 | 13/Mar/2020 | Listed | 27/Mar/2026 |
| DANSKE BANK A/S | Series CR0009CC - Issue of USD2,641.32 Credit-Linked Redemption Notes due 2025 | XS2112956607 | 06/Mar/2020 | Listed | 15/Jan/2025 |
| DANSKE BANK A/S | Series CR0009JS - Issue of up to EUR 50,000,000 Credit-Linked Redemption Notes due January 15, 2025 | FI4000415468 | 23/Mar/2020 | Listed | 15/Jan/2025 |
| DANSKE BANK A/S | Series CR0009JV - Issue of EUR 917,000 09JV Osakeobligaatio Ruotsi, due 24 April 2025 | DK0030464359 | 09/Apr/2020 | Listed | 24/Feb/2025 |
| DANSKE BANK A/S | Series CR0009L0 - Issue of EUR453,000 Equity-Linked Redemption due 2026 | FI4000415542 | 17/Apr/2020 | Listed | 30/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series CR0009ML - Issue of EUR 1,745,000 Equity-Linked Redemption Notes due 2026 | FI4000415658 | 17/Apr/2020 | Listed | 30/Apr/2026 |
| DANSKE BANK A/S | Series CR0009MZ - Issue of EUR 3,300,000 CR0009MZ | XS2130090520 | 09/Mar/2020 | Listed | 15/Jan/2025 |
| DANSKE BANK A/S | Series CR0009NR - Issue of EUR Up to 3,000,000 Credit-Linked Redemption Notes due 2025 | FI4000415716 | 27/Mar/2020 | Listed | 15/Jan/2025 |
| DANSKE BANK A/S | Series CR0009Q9 - Issue of EUR 2,200,000 DANKE 09Q9 CLN Tranche 2025 | XS2134383525 | 27/Mar/2020 | Listed | 15/Jan/2025 |
| DANSKE BANK A/S | Series CR0009R3 - Issue of EUR 1,792,000 Equity-Linked Redemption Notes due 19 May 2025 | DK0030465240 | 04/May/2020 | Listed | 19/May/2025 |
| DANSKE BANK A/S | Series CR0009SZ - Issue of EUR 5,255,000 Equity-Linked Redemption Notes due 2025 | FI4000426036 | 04/May/2020 | Listed | 18/May/2025 |
| DANSKE BANK A/S | Series CR0009TB - Issue of EUR 1,050,000 DANSKE 09TB CLN Tranche due January 2025 | XS2146184192 | 09/Apr/2020 | Listed | 15/Jan/2025 |
| DANSKE BANK A/S | Series CR0009WS - Issue of EUR 1,205,000 Index-Linked Redemption Notes | DK0030465679 | 22/May/2020 | Listed | 05/Jun/2025 |
| DANSKE BANK A/S | Series CR0009X5 - Issue of EUR 1,625,000 Equity-Linked Redemption Notes due April 2025 | FI4000429154 | 24/Apr/2020 | Listed | 30/Apr/2025 |
| DANSKE BANK A/S | Series CR0009Y8 - Issue EUR 3,558,000 Equity-Linked Redemption due 2025 | FI4000429295 | 14/May/2020 | Listed | 28/May/2025 |
| DANSKE BANK A/S | Series CR0009YD - Issue of EUR 3,105,000.00 Equity-Linked Redemption Notes due 2025 | DK0030466560 | 12/Jun/2020 | Listed | 26/Jun/2025 |
| DANSKE BANK A/S | Series CR0009YF - Issue of EUR 1,795,000 DANSKE 09YF CLN Tranche 2025 | FI4000429352 | 18/May/2020 | Listed | 15/Jul/2025 |
| DANSKE BANK A/S | Series CR000B0P - Issue of EUR 2,681,000.00 Equity-Linked Redemption Notes due 2026 | FI4000439658 | 12/Jun/2020 | Listed | 26/Jun/2026 |
| DANSKE BANK A/S | Series CR000B11 - Issue of EUR 2,199,000.00 Index-Linked Redemption Notes due June 2025. | FI4000439781 | 15/Jun/2020 | Listed | 23/Jun/2025 |
| DANSKE BANK A/S | Series CR000B13 - Issue of EUR 1,531,000 0B13 Indeksiobligaatio Suomi 10 | DK0030466800 | 03/Jul/2020 | Listed | 17/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series CR000B28 - Issue of EUR 5,000 dated 15 July 2025 | XS2178036674 | 08/Jun/2020 | Listed | 15/Jul/2025 |
| DANSKE BANK A/S | Series CR000B31 - Issue of EUR 1,846,000 DANSKE 0B31 Sprinter 2025 | FI4000440193 | 02/Jul/2020 | Listed | 13/Jul/2025 |
| DANSKE BANK A/S | Series CR000B3F - Issue of EUR 1,655,000.00 Equity-Linked Redemption Notes due June 2025 | DK0030467618 | 12/Jun/2020 | Listed | 26/Jun/2025 |
| DANSKE BANK A/S | Series CR000B47 - Issue of EUR 3,753,000 Equity-Linked Redemption Notes due 2025 | DK0030468426 | 24/Jul/2020 | Listed | 07/Aug/2025 |
| DANSKE BANK A/S | Series CR000B8Y - Issue of EUR 2,140,000 Equity-Linked Redemption Notes due 2025 | DK0030469580 | 28/Aug/2020 | Listed | 11/Sep/2025 |
| DANSKE BANK A/S | Series CR000BB5 - Issue of EUR 601,000.00 Equity-Linked Redemption Notes due 2025 | DK0030469820 | 18/Sep/2020 | Listed | 02/Oct/2025 |
| DANSKE BANK A/S | Series CR000BBC - Issue of EUR 5,356,000.00 Equity-Linked Redemption Notes due 2026 | FI4000441753 | 14/Sep/2020 | Listed | 28/Sep/2026 |
| DANSKE BANK A/S | Series CR000BCX - Issue of EUR 2,725,000 0BCX Osakeobligaatio Terveys 8 | DK0030470323 | 09/Oct/2020 | Listed | 23/Oct/2025 |
| DANSKE BANK A/S | Series CR000BFT - Issue of EUR 3,903,000.00 Equity-Linked Redemption Notes due 2026 | FI4000441969 | 15/Oct/2020 | Listed | 29/Oct/2026 |
| DANSKE BANK A/S | Series CR000BFX - Issue of EUR 1,179,000.00 Equity-Linked Redemption Notes due 2025 | FI4000441993 | 01/Oct/2020 | Listed | 12/Oct/2025 |
| DANSKE BANK A/S | Series CR000BGG - Issue of EUR 1,167,000.00 Equity-Linked Redemption Notes | DK0030470836 | 30/Oct/2020 | Listed | 13/Nov/2025 |
| DANSKE BANK A/S | Series CR000BJS - Issue of EUR 1,315,000.00 Equity-Linked Redemption Notes due 2025 | DK0030471214 | 23/Oct/2020 | Listed | 06/Nov/2025 |
| DANSKE BANK A/S | Series CR000BK0 - Issue of EUR Up to 4,452,000.00 Equity-Linked Redemption Notes due 2026 | FI4000442348 | 06/Nov/2020 | Listed | 20/Nov/2026 |
| DANSKE BANK A/S | Series CR000BKH - Issue of EUR 3,276,000 Equity-Linked Redemption Notes due 2026 | FI4000442389 | 13/Nov/2020 | Listed | 27/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series CR000BKS - Issue of EUR 1,655,000.00 Equity-Linked Redemption Notes | DK0030471487 | 20/Nov/2020 | Listed | 04/Dec/2025 |
| DANSKE BANK A/S | Series CR000BN5 - Issue of EUR 2,335,000.00 Equity-Linked Redemption Notes due 2025 | FI4000452537 | 06/Nov/2020 | Listed | 13/Nov/2025 |
| DANSKE BANK A/S | Series CR000BN8 - Issue of EUR 1,150,000 Equity-Linked Redemption Notes | DK0030471800 | 13/Nov/2020 | Listed | 27/Nov/2025 |
| DANSKE BANK A/S | Series CR000BP7 - Issue of EUR823,000 0BP7 Osakeobligaatio Pohjois-Eurooppa 2, ISIN: DK0030472295 | DK0030472295 | 11/Dec/2020 | Listed | 29/Dec/2025 |
| DANSKE BANK A/S | Series CR000BQC - Issue of EUR 2,603,000.00 Equity-Linked Redemption Notes due 2026 | FI4000456090 | 14/Dec/2020 | Listed | 28/Dec/2026 |
| DANSKE BANK A/S | Series CR000BQD - Issue of EUR 5,475,000.00 DANSKE 0BQD Autocallable 2026 | FI4000456108 | 14/Dec/2020 | Listed | 28/Dec/2026 |
| DANSKE BANK A/S | Series CR000BR7 - Issue of EUR 1,345,000.00 0BR7 Osakeobligaatio Telecom 3 | DK0030472964 | 11/Jan/2021 | Listed | 25/Jan/2026 |
| DANSKE BANK A/S | Series CR000BRK - Issue of EUR 5,922,000.00 DANSKE 0BRK Autocallable 2026 | FI4000466305 | 14/Dec/2020 | Listed | 22/Dec/2026 |
| DANSKE BANK A/S | Series CR000BS9 - Issue of EUR 719,000.00 Index-Linked Redemption | DK0030473855 | 29/Jan/2021 | Listed | 12/Feb/2026 |
| DANSKE BANK A/S | Series CR000BSG - Issue of EUR 1,117,000.00 Equity-Linked Redemption Notes due 2027 | FI4000466651 | 08/Jan/2021 | Listed | 22/Jan/2027 |
| DANSKE BANK A/S | Series CR000BT7 - Issue of EUR 661,000.00 Equity-Linked Redemption | DK0030476015 | 19/Feb/2021 | Listed | 05/Mar/2026 |
| DANSKE BANK A/S | Series CR000BT8 - Issue of EUR 2,100,000.00 Equity-Linked Redemption Notes | FI4000476916 | 08/Feb/2021 | Listed | 15/Feb/2026 |
| DANSKE BANK A/S | Series CR000BTM - EUR 1,934,000 Equity-Linked Redemption Notes CR000BTM | FI4000480116 | 12/Feb/2021 | Listed | 26/Feb/2027 |
| DANSKE BANK A/S | Series CR000BTQ - Issue of EUR 4,294,000.00 Equity-Linked Redemption Notes due 2027. | FI4000480132 | 05/Feb/2021 | Listed | 19/Feb/2027 |
| DANSKE BANK A/S | Series CR000BTX - Issue of 1,934,000.00 Notes DANSKE 0BTX Sprinter 2026 , ISIN: FI4000480199 | FI4000480199 | 12/Feb/2021 | Listed | 26/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series CR000BV2 - Issue of EUR 716,000.00 Equity-Linked Redemption Notes | DK0030482419 | 12/Mar/2021 | Listed | 26/Mar/2026 |
| DANSKE BANK A/S | Series CR000BV3 - Issue of EUR 275000.00 Equity-Linked Redemption Notes. | DK0030482682 | 08/Feb/2021 | Listed | 22/Feb/2026 |
| DANSKE BANK A/S | Series CR000BW7 - Issue of EUR 170,000.00 Equity-Linked Redemption Notes due 2026 | FI4000480579 | 09/Mar/2021 | Listed | 16/Mar/2026 |
| DANSKE BANK A/S | Series CR000BW9 - Issue of EUR 1,520,000.00 Equity-Linked Redemption Notes | DK0030483813 | 01/Apr/2021 | Listed | 15/Apr/2026 |
| DANSKE BANK A/S | Series CR000BWL - Issue of EUR 200,000.00 Index-Linked Redemption Notes | DK0030484035 | 05/Mar/2021 | Listed | 19/Mar/2026 |
| DANSKE BANK A/S | Series CR000BWV - Issue of EUR 2,221,000.00 Equity-Linked Redemption | FI4000490719 | 22/Mar/2021 | Listed | 05/Apr/2027 |
| DANSKE BANK A/S | Series CR000BX7 - Issue of EUR 4,058,000.00 Equity-Linked Redemption | FI4000490859 | 22/Mar/2021 | Listed | 31/Mar/2027 |
| DANSKE BANK A/S | Series CR000BXL - Issue of EUR 9,397,000.00 DANSKE Equity-Linked Redemption Notes due 2027 | FI4000490917 | 14/Apr/2021 | Listed | 28/Apr/2027 |
| DANSKE BANK A/S | Series CR000BXM - Issue of EUR 4,600,000.00 Equity-Linked Redemption Notes | FI4000490933 | 13/Apr/2021 | Listed | 22/Apr/2027 |
| DANSKE BANK A/S | Series CR000BXX - Issue of EUR 995,000.00 Equity-Linked Redemption | DK0030485008 | 23/Apr/2021 | Listed | 07/May/2026 |
| DANSKE BANK A/S | Series CR000BXY - Issue of EUR 1,750,000 Equity-Linked Redemption Notes | FI4000491022 | 06/Apr/2021 | Listed | 20/Apr/2026 |
| DANSKE BANK A/S | Series CR000BY4 - Issue of EUR 4,264,000.00 Equity-Linked Redemption Notes | FI4000491048 | 15/Apr/2021 | Listed | 26/Apr/2027 |
| DANSKE BANK A/S | Series CR000BYB - Issue of EUR 447,000.00 Equity-Linked Redemption | FI4000491071 | 23/Apr/2021 | Listed | 30/Apr/2026 |
| DANSKE BANK A/S | Series CR000BYK - Issue of EUR 1,275,000.00 Equity-Linked Redemption | FI4000491105 | 14/Apr/2021 | Listed | 28/Apr/2027 |
| DANSKE BANK A/S | Series CR000BYM - Issue of EUR 4,163,000 Equity-Linked Redemption Notes. | FI4000496252 | 21/Apr/2021 | Listed | 05/May/2027 |
| DANSKE BANK A/S | Series CR000BYQ - Issue of EUR 633,000.00 Equity-Linked Redemption | DK0030486089 | 23/Apr/2021 | Listed | 07/May/2026 |
| DANSKE BANK A/S | Series CR000BYR - Issue of EUR 526,000.00 Equity-Linked Redemption Notes CR000BYR (the "Notes") | DK0030486162 | 23/Apr/2021 | Listed | 07/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series CR000BYV - Issue of EUR 4,216,000.00 Equity-Linked Redemption Notes | FI4000496401 | 19/Apr/2021 | Listed | 03/May/2027 |
| DANSKE BANK A/S | SERIES CR000BYW - Issue of EUR 1,179,000.00 Equity-Linked Redemption | FI4000496419 | 15/Apr/2021 | Listed | 29/Apr/2027 |
| DANSKE BANK A/S | Series CR000BZ2 - Issue of EUR 2,159,000.00 Equity-Linked Redemption Notes due 2027 | FI4000496542 | 30/Apr/2021 | Listed | 11/May/2027 |
| DANSKE BANK A/S | Series CR000BZ3 - Issue of EUR 711,000.00 Equity-Linked Redemption Notes CR000BZ3 | DK0030486329 | 14/May/2021 | Listed | 28/May/2026 |
| DANSKE BANK A/S | Series CR000BZ9 - Issue of EUR 7,390,000 Equity-Linked Redemption Notes | FI4000496666 | 14/May/2021 | Listed | 28/May/2027 |
| DANSKE BANK A/S | Series CR000BZC - Issue of EUR 4,046,000.00 Equity-Linked Redemption Notes due 2027 | FI4000496708 | 30/Apr/2021 | Listed | 12/May/2027 |
| DANSKE BANK A/S | Series CR000BZX - Issue of EUR 5,374,000.00 Equity-Linked Redemption Notes | FI4000496757 | 14/May/2021 | Listed | 28/May/2027 |
| DANSKE BANK A/S | Series CR000C00 - Issue of EUR 624,000 Equity-Linked Redemption Notes CR000C00 | DK0030487566 | 04/Jun/2021 | Listed | 18/Jun/2026 |
| DANSKE BANK A/S | Series CR000C01 - Issue of EUR 595,000.00 Equity-Linked Redemption Notes. | DK0030487483 | 04/Jun/2021 | Listed | 18/Jun/2026 |
| DANSKE BANK A/S | Series CR000C02 - Issue of EUR 670,000.00 Equity-Linked Redemption Notes | DK0030487210 | 04/Jun/2021 | Listed | 18/Jun/2026 |
| DANSKE BANK A/S | Series CR000C07 - Issue of EUR 275,000 Index-Linked Redemption Notes | DK0030487640 | 14/May/2021 | Listed | 28/May/2026 |
| DANSKE BANK A/S | Series CR000C0G - Issue of EUR 1,095,000 DANSKE 0C0G Autocallable 2026, ISIN: FI4000506837 | FI4000506837 | 19/May/2021 | Listed | 26/May/2026 |
| DANSKE BANK A/S | Series CR000C0M - Issue of EUR 4,595,000.00 Equity-Linked Redemption | FI4000506886 | 27/May/2021 | Listed | 10/Jun/2027 |
| DANSKE BANK A/S | Series CR000C0P - Issue of 3,096,000 Equity-Linked Redemption Notes CR000C0P | FI4000506944 | 01/Jun/2021 | Listed | 10/Jun/2027 |
| DANSKE BANK A/S | Series CR000C0X - Issue of EUR 3,640,000 Equity-Linked Redemption Notes | FI4000507025 | 26/May/2021 | Listed | 04/Jun/2027 |
| DANSKE BANK A/S | Series CR000C0Y - Issue of EUR 2,078,000.00 Equity-Linked Redemption Notes | FI4000507074 | 14/Jun/2021 | Listed | 28/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series CR000C13 - Issue of EUR 746,000.00 Equity-Linked Redemption Notes CR000C13 | DK0030488374 | 28/Jun/2021 | Listed | 13/Jul/2026 |
| DANSKE BANK A/S | Series CR000C1V - Issue of EUR 4,462,000.00 Equity-Linked Redemption Notes due 2027. | FI4000507363 | 23/Jun/2021 | Listed | 07/Jul/2027 |
| DANSKE BANK A/S | Series CR000C1X - Issue of EUR 566,000.00 Equity-Linked Redemption Notes CR000C1X | DK0030491402 | 23/Jul/2021 | Listed | 06/Aug/2026 |
| DANSKE BANK A/S | Series CR000C1Y - Issue of EUR 540,000.00 Index-Linked Redemption Notes CR000C1Y | DK0030491329 | 23/Jul/2021 | Listed | 06/Aug/2026 |
| DANSKE BANK A/S | Series CR000C26 - Issue of EUR 743,000.00 Equity-Linked Redemption Notes CR000C26 | DK0030491592 | 23/Jul/2021 | Listed | 06/Aug/2026 |
| DANSKE BANK A/S | Series CR000C2C - Issue of EUR 5,118,000.00 Equity-Linked Redemption | FI4000507603 | 14/Jul/2021 | Listed | 28/Jul/2027 |
| DANSKE BANK A/S | Series CR000C2G - Issue of EUR 1,675,000.00 Equity-Linked Redemption Notes | DK0030491758 | 28/Jun/2021 | Listed | 06/Jul/2026 |
| DANSKE BANK A/S | Series CR000C2P - Issue of EUR 4,586,000.00 Equity-Linked Redemption Notes | FI4000507736 | 14/Jul/2021 | Listed | 28/Jul/2027 |
| DANSKE BANK A/S | Series CR000C34 - Issue of EUR 478,000.00 Equity-Linked Redemption Notes | DK0030493101 | 13/Aug/2021 | Listed | 27/Aug/2026 |
| DANSKE BANK A/S | Series CR000C3L - Issue of EUR 5,056,000.00 Equity-Linked Redemption Notes | FI4000508015 | 27/Jul/2021 | Listed | 10/Aug/2027 |
| DANSKE BANK A/S | Series CR000C3X - Issue of EUR 2,292,000.00 Equity-Linked Redemption Notes | FI4000508056 | 16/Aug/2021 | Listed | 30/Aug/2027 |
| DANSKE BANK A/S | Series CR000C3Z - Issue of EUR 5,450,000.00 Equity-Linked Redemption Notes | FI4000508064 | 16/Aug/2021 | Listed | 25/Aug/2027 |
| DANSKE BANK A/S | Series CR000C4B - Issue of EUR 594,000.00 Index-Linked Redemption Notes CR000C4B | DK0030493960 | 03/Sep/2021 | Listed | 17/Sep/2026 |
| DANSKE BANK A/S | Series CR000C4M - Issue of EUR 768,000.00 Equity-Linked Redemption Notes CR000C4M | DK0030494265 | 24/Sep/2021 | Listed | 08/Oct/2026 |
| DANSKE BANK A/S | Series CR000C4N - Issue of EUR 5,445,000.00 Equity-Linked Redemption Notes | FI4000508296 | 08/Sep/2021 | Listed | 17/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series CR000C4P - Issue of EUR 5,344,000.00 Equity-Linked Redemption Notes | FI4000508320 | 14/Sep/2021 | Listed | 28/Sep/2027 |
| DANSKE BANK A/S | Series CR000C4W - Issue of EUR 1,337,000.00 Equity-Linked Redemption Notes | FI4000508403 | 01/Oct/2021 | Listed | 11/Oct/2026 |
| DANSKE BANK A/S | Series CR000C52 - Issue of EUR 4,988,000.00 Equity-Linked Redemption Notes | FI4000511480 | 15/Sep/2021 | Listed | 29/Sep/2027 |
| DANSKE BANK A/S | Series CR000C57 - Issue of EUR 221,000.00 Equity-Linked Redemption Notes | DK0030494349 | 15/Oct/2021 | Listed | 29/Oct/2026 |
| DANSKE BANK A/S | Series CR000C59 - Issue of EUR 665,000.00 Index-Linked Redemption Notes CR000C59 | DK0030494422 | 15/Oct/2021 | Listed | 29/Oct/2026 |
| DANSKE BANK A/S | Series CR000C5G - Issue of EUR 4,292,000.00 Equity-Linked Redemption Notes CR000C5G | FI4000511662 | 01/Oct/2021 | Listed | 15/Oct/2027 |
| DANSKE BANK A/S | Series CR000C5H - Issue of EUR 3,273,000 Equity-Linked Redemption Notes | FI4000511928 | 14/Oct/2021 | Listed | 28/Oct/2027 |
| DANSKE BANK A/S | Series CR000C5K - Issue of EUR 1,725,000.00 Equity-Linked Redemption Notes CR000C5K | DK0030494695 | 24/Sep/2021 | Listed | 05/Oct/2026 |
| DANSKE BANK A/S | Series CR000C65 - Issue of EUR 568,000.00 0C65 Equity-Linked Redemption Notes | DK0030495072 | 05/Nov/2021 | Listed | 19/Nov/2026 |
| DANSKE BANK A/S | Series CR000C69 - Issue of EUR 2,775,000.00 Equity-Linked Redemption Notes CR000C69 | FI4000512371 | 15/Oct/2021 | Listed | 29/Oct/2027 |
| DANSKE BANK A/S | Series CR000C6S - Issue of EUR 1,833,000.00 Equity-Linked Redemption Notes CR000C6S | FI4000512504 | 15/Nov/2021 | Listed | 29/Nov/2027 |
| DANSKE BANK A/S | Series CR000C6T - Issue of EUR 1,985,000.00 Equity-Linked Redemption Notes CR000C6T | FI4000512553 | 02/Nov/2021 | Listed | 09/Nov/2026 |
| DANSKE BANK A/S | Series CR000C71 - Issue of EUR 4,143,000.00 Equity-Linked Redemption Notes CR000C71 | FI4000512686 | 15/Nov/2021 | Listed | 29/Nov/2027 |
| DANSKE BANK A/S | Series CR000C78 - Issue of EUR 1,376,000.00 Index-Linked Redemption Notes | DK0030496393 | 26/Nov/2021 | Listed | 10/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series CR000C79 - Issue of EUR 1,382,000.00 Equity-Linked Redemption Notes CR000C79 | DK0030496476 | 26/Oct/2021 | Listed | 10/Dec/2026 |
| DANSKE BANK A/S | Series CR000C7C - Issue of EUR 745,000.00 Equity-Linked Redemption Notes CR000C7C | DK0030496559 | 05/Nov/2021 | Listed | 16/Nov/2026 |
| DANSKE BANK A/S | Series CR000C7J - Issue of EUR 5,387,000.00 Equity-Linked Redemption Notes CR000C7J | FI4000512801 | 15/Nov/2021 | Listed | 29/Nov/2027 |
| DANSKE BANK A/S | Series CR000C7Y - Issue of EUR 5,696,000.00 Equity-Linked Redemption Notes | FI4000513049 | 26/Nov/2021 | Listed | 10/Dec/2027 |
| DANSKE BANK A/S | Series CR000C80 - Issue of EUR 3,314,000.00 Equity-Linked Redemption Notes | DK0030496989 | 17/Dec/2021 | Listed | 31/Dec/2026 |
| DANSKE BANK A/S | Series CR000C81 - Issue of EUR 4,068,000.00 Equity-Linked Redemption Notes | FI4000513239 | 13/Dec/2021 | Listed | 27/Dec/2027 |
| DANSKE BANK A/S | Series CR000C83 - Issue of EUR 3,127,000.00 Equity-Linked Redemption Notes | FI4000513254 | 30/Nov/2021 | Listed | 14/Dec/2027 |
| DANSKE BANK A/S | Series CR000C8B - Issue of 370,000.00 Index-Linked Redemption Notes | DK0030497284 | 10/Dec/2021 | Listed | 23/Dec/2026 |
| DANSKE BANK A/S | Series CR000C8H - Issue of EUR 565,000.00 Equity-Linked Redemption Notes CR000C8H | FI4000513445 | 10/Dec/2021 | Listed | 17/Dec/2026 |
| DANSKE BANK A/S | Series CR000C8M - Issue of EUR 1,324,000.00 Index-Linked Redemption Notes | DK0030497607 | 14/Jan/2022 | Listed | 28/Jan/2027 |
| DANSKE BANK A/S | Series CR000C8R - Issue of EUR 4,226,000.00 Equity-Linked Redemption Notes | FI4000513676 | 15/Dec/2021 | Listed | 29/Dec/2027 |
| DANSKE BANK A/S | Series CR000C9F - Issue of EUR 4,205,000 Equity-Linked Redemption Notes | FI4000513890 | 10/Jan/2022 | Listed | 19/Jan/2028 |
| DANSKE BANK A/S | Series CR000C9M - Issue of EUR 1,155,000.00 Credit-Linked Redemption Notes | FI4000514005 | 29/Dec/2021 | Listed | 09/Jan/2027 |
| DANSKE BANK A/S | Series CR000C9X - Issue of EUR 750,000.00 Equity-Linked Redemption Notes | DK0030498092 | 04/Feb/2022 | Listed | 18/Feb/2027 |
| DANSKE BANK A/S | Series CR000CB5 - Issue of EUR 4,187,000.00 Equity-Linked Redemption Notes | FI4000514062 | 21/Jan/2022 | Listed | 01/Feb/2028 |
| DANSKE BANK A/S | Series CR000CB9 - Issue of EUR 4,250,000.00 Equity-Linked Redemption Notes | FI4000514146 | 27/Jan/2022 | Listed | 07/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series CR000CBD - Issue of EUR 1,007,000.00 Index-Linked Redemption Notes | DK0030503941 | 18/Feb/2022 | Listed | 04/Mar/2027 |
| DANSKE BANK A/S | Series CR000CBF - Issue of EUR 2,841,000.00 Index-Linked Redemption Notes | FI4000514294 | 24/Feb/2022 | Listed | 07/Mar/2027 |
| DANSKE BANK A/S | Series CR000CBK - Issue of EUR 3,608,000.00 Equity-Linked Redemption Notes | FI4000517347 | 14/Feb/2022 | Listed | 28/Feb/2028 |
| DANSKE BANK A/S | Series CR000CBL - Issue of EUR 600,000.00 Index-Linked Redemption Notes | DK0030504089 | 28/Jan/2022 | Listed | 08/Feb/2027 |
| DANSKE BANK A/S | Series CR000CBQ - Issue of EUR 1,355,000.00 Equity-Linked Redemption Notes | FI4000517495 | 15/Feb/2022 | Listed | 22/Feb/2027 |
| DANSKE BANK A/S | Series CR000CCP - Issue of EUR 1,203,000.00 Equity-Linked Redemption Notes | FI4000517834 | 14/Mar/2022 | Listed | 28/Mar/2028 |
| DANSKE BANK A/S | Series CR000CCQ - Issue of EUR 455,000.00 Equity-Linked Redemption Notes | DK0030505219 | 25/Feb/2022 | Listed | 08/Mar/2027 |
| DANSKE BANK A/S | Series CR000CCS - Issue of EUR 2,000,000.00 Credit-Linked Redemption Notes | FI4000517875 | 22/Feb/2022 | Listed | 09/Jan/2027 |
| DANSKE BANK A/S | Series CR000CD4 - Issue of EUR 1,533,000.00 Index-Linked Redemption Notes | DK0030505482 | 01/Apr/2022 | Listed | 15/Apr/2027 |
| DANSKE BANK A/S | Series CR000CDH - Issue of EUR 125,000.00 Credit-Linked Redemption Notes | DK0030505565 | 04/Mar/2022 | Listed | 04/Mar/2025 |
| DANSKE BANK A/S | Series CR000CDJ - Issue of EUR 1,000,000.00 Credit-Linked Redemption Notes | FI4000518188 | 10/Mar/2022 | Listed | 09/Jan/2027 |
| DANSKE BANK A/S | Series CR000CDX - Issue of EUR 847,000.00 Equity-Linked Redemption Notes | FI4000518493 | 14/Apr/2022 | Listed | 28/Apr/2028 |
| DANSKE BANK A/S | Series CR000CF0 - Issue of EUR 180,000.00 Credit-Linked Redemption Notes | DK0030506027 | 25/Mar/2022 | Listed | 25/Mar/2025 |
| DANSKE BANK A/S | Series CR000CF4 - Issue of EUR 2,084,000.00 Equity-Linked Redemption Notes | DK0030506373 | 29/Apr/2022 | Listed | 13/May/2027 |
| DANSKE BANK A/S | Series CR000CF7 - Issue of EUR 2,878,000.00 Equity-Linked Redemption Notes | FI4000518683 | 06/Apr/2022 | Listed | 15/Apr/2028 |
| DANSKE BANK A/S | Series DDBO DE2EB - Issue of SEK 31,130,000; DDBO DE2EB due 16th June 2025 | XS1629158277 | 16/Jun/2017 | Listed | 16/Jun/2025 |
| DANSKE BANK A/S | Series DDBO DE307 - Issue of EUR 5,000,000 DDBO DE307 due 12 June 2028 | XS1834032143 | 12/Jun/2018 | Listed | 12/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series DDBO FEEC - Issue of EUR 8,462,000 Notes due 31 December 2024 | FI4000353891 | 17/Dec/2018 | Listed | 31/Dec/2024 |
| DANSKE BANK A/S | Series DDBO FEED - Issue of EUR 1,805,000 due 31 December 2024. | FI4000353933 | 17/Dec/2018 | Listed | 31/Dec/2024 |
| DANSKE BANK A/S | Series No. CR0008Q7 - Issue of EUR 1,316,000 DANSKE 08Q7 Autocallable 2025 | FI4000391289 | 13/Sep/2019 | Listed | 27/Sep/2025 |
| DANSKE MORTGAGE BANK PLC | Series 2 - Issue of EUR 1,000,000,000 0.01 per cent. Covered Bonds due 2028 | XS2058989489 | 14/Jan/2020 | Listed | 14/Jan/2028 |
| DANSKE MORTGAGE BANK PLC | Series 3 - Issue of EUR 500,000,000 0.01 per cent. Covered Bonds due November 2026 | XS2412105533 | 24/Nov/2021 | Listed | 24/Nov/2026 |
| DANSKE MORTGAGE BANK PLC | Series 4 - Issue of EUR 1,250,000,000 2.125 per cent. Covered Bonds due 2025 | XS2531929094 | 16/Sep/2022 | Listed | 16/Sep/2025 |
| DANSKE MORTGAGE BANK PLC | Series 5 - Issue of EUR 500,000,000 3.125 per cent. Covered Bonds due 2027 | XS2621830848 | 23/May/2023 | Listed | 12/Jan/2027 |
| DANSKE MORTGAGE BANK PLC | Series 6 - Issue of EUR 1,000,000,000 3.50 per cent. Covered Bonds due 2029 | XS2673564832 | 29/Aug/2023 | Listed | 29/Jan/2029 |
| DAR AL-ARKAN SUKUK COMPANY LTD | Series 6 - Issue of U.S. $600,000,000 Trust Certificates due 2025 | XS2066049219 | 16/Oct/2019 | Listed | 15/Feb/2025 |
| DAR AL-ARKAN SUKUK COMPANY LTD | Series 7 - Issue of U.S. $400,000,000 Trust Certificates due 2027 | XS2124942595 | 26/Feb/2020 | Listed | 26/Feb/2027 |
| DAR AL-ARKAN SUKUK COMPANY LTD | Series 8 - Issue of U.S. $400,000,000 Trust Certificates due 2026 | XS2491049651 | 07/Jul/2022 | Listed | 07/Feb/2026 |
| DARROWBY NO. 5 PLC | £600,000,000 Class A Mortgage Backed Notes due 2057 | XS2104129486 | 24/Feb/2020 | Listed | 20/Dec/2057 |
| DARROWBY NO. 5 PLC | £66,667,000 Class B Mortgage Backed Notes due 2057 | XS2104129569 | 24/Feb/2020 | Listed | 20/Dec/2057 |
| DASHWOOD BOND ISSUER PLC | £24200000 Secured Indexed Rate Amortising Notes due 2058 | XS1456576286 | 03/Oct/2016 | Listed | 01/Jul/2058 |
| DASHWOOD BOND ISSUER PLC | £9600000 Secured Fixed Rate Amortising Notes due 2058 | XS1456576526 | 03/Oct/2016 | Listed | 01/Jul/2058 |
| DAVIS SQUARE FUNDING III LIMITED | Class A-1LT-a Floating Rate Notes due 2039 | USG26803AB52 | 17/Feb/2005 | Listed | 08/Nov/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DAVIS SQUARE FUNDING III LIMITED | Class A-2 Floating Rate Notes due 2039 | USG26803AC36 | 17/Feb/2005 | Listed | 08/Nov/2039 |
| DAVIS SQUARE FUNDING III LIMITED | Class B Floating Rate Notes due 2039 | USG26803AD19 | 17/Feb/2005 | Listed | 08/Nov/2039 |
| DAVIS SQUARE FUNDING III LIMITED | Class C Floating Rate Notes due 2039 | USG26800AA31 | 17/Feb/2005 | Listed | 08/Nov/2039 |
| DAVIS SQUARE FUNDING III LIMITED | Class D Floating Rate Notes due 2039 | USG26800AB14 | 17/Feb/2005 | Listed | 08/Nov/2039 |
| DAVIS SQUARE FUNDING V, LTD. | Class B Floating Rate Notes Due 2040 | USG26821AC59 | 02/Dec/2005 | Listed | 08/Oct/2040 |
| DAVIS SQUARE FUNDING V, LTD. | Class A-2 Floating Rate Notes due 2040 | USG26821AB76 | 02/Dec/2005 | Listed | 08/Oct/2040 |
| DAVIS SQUARE FUNDING V, LTD. | Class C Deferrable Floating Rate Notes Due 2040 | USG26821AD33 | 02/Dec/2005 | Listed | 08/Oct/2040 |
| DAVIS SQUARE FUNDING V, LTD. | Class D Floating Rate Notes Due 2040 | USG26819AB13 | 02/Dec/2005 | Listed | 08/Oct/2040 |
| DAVIS SQUARE FUNDING V, LTD. | Class E Floating Rate Notes Due 2040 | USG26819AC95 | 02/Dec/2005 | Listed | 08/Oct/2040 |
| DAVIS SQUARE FUNDING V, LTD. | Class F Participating Notes due 2040 | USG26819AE51 | 02/Dec/2005 | Listed | 08/Oct/2040 |
| DAVIS SQUARE FUNDING V, LTD. | Class S Floating Rate Notes Due 2016 | USG26821AJ03 | 02/Dec/2005 | Listed | 08/Oct/2040 |
| DAVIS SQUARE FUNDING V, LTD. | Notional Principal Balance Class X Notes Due 2040 | USG26819AA30 | 02/Dec/2005 | Listed | 08/Oct/2040 |
| DB ETC PLC | Series 13 - Xtrackers Physical Gold GBP Hedged ETC due 2061 | GB00B68FL050 | 19/Feb/2019 | Listed | 01/Apr/2061 |
| DECO 9-PAN EUROPE 3 P.L.C | Class C Commercial Mortgage Backed Floating Rate Notes due 2017 | XS0262562753 | 15/Aug/2005 | Listed | 27/Jul/2017 |
| DECO 9-PAN EUROPE 3 P.L.C | Class D Commercial Mortgage Backed Floating Rate Notes due 2017 | XS0262563215 | 15/Aug/2005 | Listed | 27/Jul/2017 |
| DECO 9-PAN EUROPE 3 P.L.C | Class E Commercial Mortgage Backed Floating Rate Notes due 2017 | XS0262563728 | 15/Aug/2005 | Listed | 27/Jul/2017 |
| DECO 9-PAN EUROPE 3 P.L.C | Class F Commercial Mortgage Backed Floating Rate Notes due 2017 | XS0262564452 | 15/Aug/2005 | Listed | 27/Jul/2017 |
| DECO 9-PAN EUROPE 3 P.L.C | Class G Commercial Mortgage Backed Floating Rate Notes due 2017 | XS0262565004 | 15/Aug/2005 | Listed | 27/Jul/2017 |
| DECO 9-PAN EUROPE 3 P.L.C | Class H Commercial Mortgage Backed Floating Rate Notes due 2017 | XS0262565939 | 15/Aug/2005 | Listed | 27/Jul/2017 |
| DECO 9-PAN EUROPE 3 P.L.C | Class J Commercial Mortgage Backed Floating Rate Notes due 2017 | XS0262566234 | 15/Aug/2005 | Listed | 27/Jul/2017 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DECO 9-PAN EUROPE 3 P.L.C | Class X Commercial Mortgage Backed Variable Rate Notes due 2017 | XS0262560203 | 15/Aug/2005 | Listed | 27/Jul/2017 |
| DEKANIA EUROPE CDO III PLC | Class A1 Senior Floating Rate Notes due 2038 | XS0298464214 | 08/Jun/2007 | Listed | 05/Jul/2038 |
| DEKANIA EUROPE CDO III PLC | Class A2 A Senior Floating Rate Notes due 2038 | XS0298465534 | 08/Jun/2007 | Listed | 05/Jul/2038 |
| DEKANIA EUROPE CDO III PLC | Class A2 B Senior Fixed-Floating Rate Notes due 2038 | XS0300774311 | 08/Jun/2007 | Listed | 05/Jul/2038 |
| DEKANIA EUROPE CDO III PLC | Class B Senior Deferrable Floating Rate Notes due 2038 | XS0298467159 | 08/Jun/2007 | Listed | 05/Jul/2038 |
| DEKANIA EUROPE CDO III PLC | Class C Senior Subordinated Deferrable Floating Rate Notes due 2038 | XS0298467407 | 08/Jun/2007 | Listed | 05/Jul/2038 |
| DEKANIA EUROPE CDO III PLC | Class D Senior Subordinated Deferrable Floating Rate Notes due 2038 | XS0298468637 | 08/Jun/2007 | Listed | 05/Jul/2038 |
| DEKANIA EUROPE CDO III PLC | Class E Senior Subordinated Deferrable Floating Rate Notes due 2038 | XS0298469361 | 08/Jun/2007 | Listed | 05/Jul/2038 |
| DEKANIA EUROPE CDO III PLC | Class F Senior Subordinated Deferrable Floating Rate Notes due 2038 | XS0298469874 | 08/Jun/2007 | Listed | 05/Jul/2038 |
| DEKANIA EUROPE CDO III PLC | Class G Subordinated Notes due 2038 | XS0298508440 | 08/Jun/2007 | Listed | 05/Jul/2038 |
| DELAMARE CARDS MTN ISSUER PLC | Series 2020-1 - Issue of £400,000,000 Floating Rate Sterling Notes (SONIA) due 19 July 2030 (Class A1) | XS2203832295 | 30/Jul/2020 | Listed | 19/Jul/2030 |
| DELAMARE CARDS MTN ISSUER PLC | Series 2020-1 - Issue of £400,000,000 Floating Rate Sterling Notes (SONIA) due 19 July 2030 (Class A2) | XS2208642350 | 30/Jul/2020 | Listed | 19/Jul/2030 |
| DELAMARE FINANCE PLC | Class A Secured 5.5457 per cent Bonds due 2029 | XS0190042522 | 05/Apr/2004 | Listed | 19/Feb/2029 |
| DELAMARE FINANCE PLC | Class B1 Secured 6.0670 per cent Bonds due 2029 | XS0190043090 | 05/Apr/2004 | Listed | 19/Feb/2029 |
| DELAMARE FINANCE PLC | Class B2 Secured Floating Rate Bonds due 2029 | XS0190043769 | 05/Apr/2004 | Listed | 19/Feb/2029 |
| DEUTSCHE BANK AKTIENGESELLSCHAFT | Issue of TRY 227,650,000 Zero Coupon Republic of Turkey Credit Linked Notes due 24 October 2028 | XS1838100490 | 20/Jun/2018 | Listed | 24/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DEUTSCHE BANK LUXEMBOURG S.A | Series 74 - USD 50000000 Fiduciary Notes due June 2028 linked to the Republic of Korea | XS0946102067 | 18/Jul/2013 | Listed | 27/Jun/2028 |
| DEUTSCHE PFANDBRIEFBANK AG | Series 2017 - 300,000,000 2.875 per cent. Callable and Resettable Subordinated Notes due 28 June 2027 Series 35281 Tranche 1 | XS1637926137 | 28/Jun/2017 | Listed | 28/Jun/2027 |
| DIB SUKUK LIMITED | Series 10 - Issue of U.S. $750,000,000 Trust Certificates due February 2027 | XS2436922616 | 15/Feb/2022 | Listed | 16/Feb/2027 |
| DIB SUKUK LIMITED | Series 11 - Issue of U.S. $750,000,000 Trust Certificates due 2027 | XS2553243655 | 30/Nov/2022 | Listed | 30/Nov/2027 |
| DIB SUKUK LIMITED | Series 12 - Issue of U.S. $1,000,000,000 Trust Certificates due 2028 | XS2579950200 | 16/Feb/2023 | Listed | 16/Aug/2028 |
| DIB SUKUK LIMITED | Series 13 - Issue of U.S. $1,000,000,000 Trust Certificates due 2029 | XS2749764382 | 04/Mar/2024 | Listed | 04/Mar/2029 |
| DIB SUKUK LIMITED | Series 7 - Issue of USD 750,000,000 Trust Certificates due 2025 | XS2078677213 | 20/Nov/2019 | Listed | 20/Feb/2025 |
| DIB SUKUK LIMITED | Series 8 - Issue of U.S. $1,000,000,000 Trust Certificates due 2026 | XS2124965299 | 16/Jun/2020 | Listed | 16/Jan/2026 |
| DIB SUKUK LIMITED | Series 8 - Issue of U.S. $300,000,000 Trust Certificates due 2026 | XS2196475573 | 30/Jun/2020 | Listed | 16/Jan/2026 |
| DIB SUKUK LIMITED | Series 9 - Issue of U.S. $1,000,000,000 Trust Certificates due 2026. | XS2307478227 | 22/Jun/2021 | Listed | 22/Jun/2026 |
| DIB TIER 1 SUKUK (3) LTD | USD 750,000,000 Additional Tier 1 Capital Certificates | XS1935140068 | 22/Jan/2019 | Listed | |
| DIB TIER 1 SUKUK (4) LTD. | U.S. $1,000,000,000 Additional Tier 1 Capital Certificates | XS2258453443 | 19/Nov/2020 | Listed | |
| DIB TIER 1 SUKUK (5) LTD. | U.S.500,000,000 Additional Tier 1 Capital Certificates | XS2330535381 | 19/Apr/2021 | Listed | |
| DIGI ROMANIA S.A. | Issue of €400,000,000 3.25% Senior Secured Notes due 2028 | XS2107452620 | 25/Mar/2020 | Listed | 05/Feb/2028 |
| DIGITAL STOUT HOLDING, LLC | £400,000,000 4.250% Guaranteed Notes due 2025 | XS0876477810 | 18/Jan/2013 | Listed | 17/Jan/2025 |
| DIGNITY FINANCE PLC | GBP 223,304,000 Class A Secured 3.5456% Notes due 2034 | XS1115295823 | 17/Oct/2014 | Listed | 31/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DIGNITY FINANCE PLC | GBP 356,402,000 Class B Secured 4.6956% Notes due 2049 | XS1115296631 | 17/Oct/2014 | Listed | 31/Dec/2049 |
| DILIJAN FINANCE B.V. | U.S.$300,000,000 6.5 PER CENT. LOAN PARTICIPATION NOTES DUE 2025 - 144A | US254032AC92 | 28/Jan/2020 | Listed | 28/Jan/2025 |
| DILIJAN FINANCE B.V. | U.S.$300,000,000 6.5 PER CENT. LOAN PARTICIPATION NOTES DUE 2025 - RegS | XS2080321198 | 28/Jan/2020 | Listed | 28/Jan/2025 |
| DILOSK RMBS NO.10 DAC | €1,950,000 Class F Residential Mortgage Backed Floating Rate Notes due September 2060 | XS2888416752 | 20/Sep/2024 | Listed | 24/Sep/2060 |
| DILOSK RMBS NO.10 DAC | €2,000,000 Class R Residential Mortgage Backed Notes due September 2060 | XS2888418618 | 20/Sep/2024 | Listed | 24/Sep/2060 |
| DILOSK RMBS NO.10 DAC | €2,930,000 Class Z1 Residential Mortgage Backed Fixed Rate Notes due September 2060 | XS2888417214 | 20/Sep/2024 | Listed | 24/Sep/2060 |
| DILOSK RMBS NO.10 DAC | €202,060,000 Class A Residential Mortgage Backed Floating Rate Notes due September 2060 | XS2888414971 | 20/Sep/2024 | Listed | 24/Sep/2060 |
| DILOSK RMBS NO.10 DAC | €4,070,000 Class E Residential Mortgage Backed Floating Rate Notes due September 2060 | XS2888416166 | 20/Sep/2024 | Listed | 24/Sep/2060 |
| DILOSK RMBS NO.10 DAC | €4,880,000 Class B Residential Mortgage Backed Floating Rate Notes due September 2060 | XS2888415515 | 20/Sep/2024 | Listed | 24/Sep/2060 |
| DILOSK RMBS NO.10 DAC | €4,880,000 Class D Residential Mortgage Backed Floating Rate Notes due September 2060 | XS2888415945 | 20/Sep/2024 | Listed | 24/Sep/2060 |
| DILOSK RMBS NO.10 DAC | €4,890,000 Class C Residential Mortgage Backed Floating Rate Notes due September 2060 | XS2888415788 | 20/Sep/2024 | Listed | 24/Sep/2060 |
| DILOSK RMBS NO.10 DAC | €6,520,000 Class Z2 Residential Mortgage Backed Fixed Rate Notes due September 2060 | XS2888417560 | 20/Sep/2024 | Listed | 24/Sep/2060 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DILOSK RMBS NO.5 DAC | €2,518,000 Class F Mortgage Backed Floating Rate Notes due December 2060 | XS2392976093 | 20/Oct/2021 | Listed | 20/Dec/2060 |
| DILOSK RMBS NO.5 DAC | €1,000,000 Class R Mortgage Backed Notes due December 2060 | XS2392977141 | 20/Oct/2021 | Listed | 20/Dec/2060 |
| DILOSK RMBS NO.5 DAC | €11,752,000 Class C Mortgage Backed Floating Rate Notes due December 2060 | XS2392975525 | 20/Oct/2021 | Listed | 20/Dec/2060 |
| DILOSK RMBS NO.5 DAC | €27,701,000 Class B Mortgage Backed Floating Rate Notes due December 2060 | XS2392975442 | 20/Oct/2021 | Listed | 20/Dec/2060 |
| DILOSK RMBS NO.5 DAC | €280,365,000 Class A Mortgage Backed Floating Rate Notes due December 2060 | XS2392975285 | 20/Oct/2021 | Listed | 20/Dec/2060 |
| DILOSK RMBS NO.5 DAC | €4,197,000 Class X2 Mortgage Backed Floating Rate Notes due December 2060 | XS2392976416 | 20/Oct/2021 | Listed | 20/Dec/2060 |
| DILOSK RMBS NO.5 DAC | €4,197,000 Class Z2 Mortgage Backed Fixed Rate Notes due December 2060 | XS2392977067 | 20/Oct/2021 | Listed | 20/Dec/2060 |
| DILOSK RMBS NO.5 DAC | €5,036,000 Class E Mortgage Backed Floating Rate Notes due December 2060 | XS2392975954 | 20/Oct/2021 | Listed | 20/Dec/2060 |
| DILOSK RMBS NO.5 DAC | €7,555,000 Class D Mortgage Backed Floating Rate Notes due December 2060 | XS2392975871 | 20/Oct/2021 | Listed | 20/Dec/2060 |
| DILOSK RMBS NO.5 DAC | €8,394,000 Class X1 Mortgage Backed Floating Rate Notes due December 2060 | XS2392976259 | 20/Oct/2021 | Listed | 20/Dec/2060 |
| DILOSK RMBS NO.5 DAC | €839,000 Class Z1 Mortgage Backed Fixed Rate Notes due December 2060 | XS2392976507 | 20/Oct/2021 | Listed | 20/Dec/2060 |
| DILOSK RMBS NO.6 (STS) DESIGNATED ACTIVITY COMPANY | €1,000,000 Class R Residential Mortgage Backed Notes due July 2061 | XS2605914790 | 20/Apr/2023 | Listed | 20/Jul/2061 |
| DILOSK RMBS NO.6 (STS) DESIGNATED ACTIVITY COMPANY | €14,596,000 Class C Residential Mortgage Backed Floating Rate Notes due July 2061 | XS2605911002 | 20/Apr/2023 | Listed | 20/Jul/2061 |
| DILOSK RMBS NO.6 (STS) DESIGNATED ACTIVITY COMPANY | €2,653,000 Class E Residential Mortgage Backed Floating Rate Notes due July 2061 | XS2605911697 | 20/Apr/2023 | Listed | 20/Jul/2061 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DILOSK RMBS NO.6 (STS) DESIGNATED ACTIVITY COMPANY | €25,211,000 Class B Residential Mortgage Backed Floating Rate Notes due July 2061 | XS2605910459 | 20/Apr/2023 | Listed | 20/Jul/2061 |
| DILOSK RMBS NO.6 (STS) DESIGNATED ACTIVITY COMPANY | €3,980,000 Class X Residential Mortgage Backed Floating Rate Notes due July 2061 | XS2605912158 | 20/Apr/2023 | Listed | 20/Jul/2061 |
| DILOSK RMBS NO.6 (STS) DESIGNATED ACTIVITY COMPANY | €471,056,000 Class A Residential Mortgage Backed Floating Rate Notes due July 2061 | XS2605909527 | 20/Apr/2023 | Listed | 20/Jul/2061 |
| DILOSK RMBS NO.6 (STS) DESIGNATED ACTIVITY COMPANY | €7,431,000 Class Z2 Residential Mortgage Backed Fixed Rate Notes due July 2061 | XS2605913636 | 20/Apr/2023 | Listed | 20/Jul/2061 |
| DILOSK RMBS NO.6 (STS) DESIGNATED ACTIVITY COMPANY | €7,961,000 Class D Residential Mortgage Backed Floating Rate Notes due July 2061 | XS2605911184 | 20/Apr/2023 | Listed | 20/Jul/2061 |
| DILOSK RMBS NO.6 (STS) DESIGNATED ACTIVITY COMPANY | €9,291,000 Class Z1 Residential Mortgage Backed Fixed Rate Notes due July 2061 | XS2605912661 | 20/Apr/2023 | Listed | 20/Jul/2061 |
| DILOSK RMBS NO.8 (STS) DESIGNATED ACTIVITY COMPANY | €1,000,000 Class R Residential Mortgage Backed Notes due May 2062 | XS2736587267 | 16/Feb/2024 | Listed | 20/May/2062 |
| DILOSK RMBS NO.8 (STS) DESIGNATED ACTIVITY COMPANY | €10,393,000 Class B Residential Mortgage Backed Floating Rate Notes due May 2062 | XS2736584165 | 16/Feb/2024 | Listed | 20/May/2062 |
| DILOSK RMBS NO.8 (STS) DESIGNATED ACTIVITY COMPANY | €2,079,000 Class E Residential Mortgage Backed Floating Rate Notes due May 2062 | XS2736584595 | 16/Feb/2024 | Listed | 20/May/2062 |
| DILOSK RMBS NO.8 (STS) DESIGNATED ACTIVITY COMPANY | €2,079,000 Class F Residential Mortgage Backed Floating Rate Notes due May 2062 | XS2736584918 | 16/Feb/2024 | Listed | 20/May/2062 |
| DILOSK RMBS NO.8 (STS) DESIGNATED ACTIVITY COMPANY | €3,118,000 Class Z2 Residential Mortgage Backed Fixed Rate Notes due May 2062 | XS2736585725 | 16/Feb/2024 | Listed | 20/May/2062 |
| DILOSK RMBS NO.8 (STS) DESIGNATED ACTIVITY COMPANY | €382,454,000 Class A Residential Mortgage Backed Floating Rate Notes due May 2062 | XS2736583944 | 16/Feb/2024 | Listed | 20/May/2062 |
| DILOSK RMBS NO.8 (STS) DESIGNATED ACTIVITY COMPANY | €4,157,000 Class X Residential Mortgage Backed Floating Rate Notes due May 2062 | XS2736585055 | 16/Feb/2024 | Listed | 20/May/2062 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DILOSK RMBS NO.8 (STS) DESIGNATED ACTIVITY COMPANY | €5,196,000 Class D Residential Mortgage Backed Floating Rate Notes due May 2062 | XS2736584322 | 16/Feb/2024 | Listed | 20/May/2062 |
| DILOSK RMBS NO.8 (STS) DESIGNATED ACTIVITY COMPANY | €5,196,000 Class Z1 Residential Mortgage Backed Fixed Rate Notes due May 2062 | XS2736585485 | 16/Feb/2024 | Listed | 20/May/2062 |
| DILOSK RMBS NO.8 (STS) DESIGNATED ACTIVITY COMPANY | €8,314,000 Class C Residential Mortgage Backed Floating Rate Notes due May 2062 | XS2736584249 | 16/Feb/2024 | Listed | 20/May/2062 |
| DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION, S.A | Series 3 - Issue of EUR 300,000,000 3.5% Notes due 6 April 2023 | XS1589970968 | 07/Apr/2017 | Listed | 30/Jun/2026 |
| DNA ALPHA LIMITED | U.S.$462,000,000 Class A Pass Through Certificates | USG27836AA60 | 12/Jul/2013 | Listed | 30/May/2025 |
| DNB BANK ASA | 729 - Issue of EUR 750,000,000 10-year 3-month non-call 5-year 3-month Fixed Rate Reset Subordinated Tier 2 Notes due 28 February 2033 | XS2560328648 | 28/Nov/2022 | Listed | 28/Feb/2033 |
| DNB BANK ASA | NOK 1,100,000,000 Floating Rate Perpetual Additional Tier 1 Capital Notes | NO0013013870 | 14/Sep/2023 | Listed | |
| DNB BANK ASA | NOK 2,300,000,000 Floating Rate Perpetual Additional Tier 1 Capital Notes | NO0012811829 | 20/Jan/2023 | Listed | |
| DNB BANK ASA | NOK 2,700,000,000 Floating Rate Perpetual Additional Tier 1 Capital Notes | NO0010858749 | 27/Jun/2019 | Listed | |
| DNB BANK ASA | NOK 2,750,000,000 Floating Rate Perpetual Additional Tier 1 Capital Notes | NO0012618984 | 18/Aug/2022 | Listed | |
| DNB BANK ASA | NOK 2150000000 Floating Rate Perpetual Additional Tier 1 Capital Notes | NO0010730708 | 26/Feb/2015 | Listed | |
| DNB BANK ASA | NOK 500,000,000 Fixed-to-Floating Rate Perpetual Additional Tier 1 Capital Notes | NO0012618992 | 18/Aug/2022 | Listed | |
| DNB BANK ASA | NOK 600,000,000 Floating Rate Perpetual Additional Tier 1 Capital Notes | NO0012740101 | 04/Nov/2022 | Listed | |
| DNB BANK ASA | NOK 650,000,000 Fixed to Floating Rate Perpetual Additional Tier 1 Capital Notes | NO0013013888 | 14/Sep/2023 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DNB BANK ASA | NOK 950,000,000 Fixed-to-Floating Rate Perpetual Additional Tier 1 Capital Notes | NO0012740119 | 04/Nov/2022 | Listed | |
| DNB BANK ASA | SEK 1,000,000,000 Floating Rate Perpetual Additional Tier 1 Capital Notes | NO0013013896 | 14/Sep/2023 | Listed | |
| DNB BANK ASA | SEK 850,000,000 Fixed to Floating Rate Perpetual Additional Tier 1 Capital Notes | NO0013013904 | 14/Sep/2023 | Listed | |
| DNB BANK ASA | Series 1 - Issue of SEK 2,000,000,000 Fixed-to-Floating Rate Perpetual Tier 1 Capital Notes | NO0013167114 | 27/Feb/2024 | Listed | |
| DNB BANK ASA | Series 10 - Issue of U.S. $750,000,000 Senior Non-Preferred Fixed Rate Reset Notes due 2028 | US25601C2B81 | 30/Sep/2021 | Listed | 30/Mar/2028 |
| DNB BANK ASA | Series 14 - Issue of U.S. $900,000,000 Senior Non-Preferred Fixed-to-Floating Rate Notes due October 2026 | USR1655VAC20 | 12/Oct/2022 | Listed | 09/Oct/2026 |
| DNB BANK ASA | Series 15 - Issue of U.S. $1,150,000,000 Senior Preferred Fixed-to-Floating Rate Notes due November 2030 | USR1655VAE85 | 06/Nov/2024 | Listed | 05/Nov/2030 |
| DNB BANK ASA | Series 16 - Issue of U.S. $350,000,000 Senior Preferred Floating Rate Notes due November 2030 | USR1655VAG34 | 06/Nov/2024 | Listed | 05/Nov/2030 |
| DNB BANK ASA | Series 2 - Issue of SEK 1,100,000,000 Floating Rate Perpetual Tier 1 Capital Notes | NO0013167122 | 27/Feb/2024 | Listed | |
| DNB BANK ASA | Series 3 - Issue of U.S. $700,000,000 Perpetual Non-Call 5.5 Fixed Rate Reset Additional Tier 1 Capital Notes | XS2831061796 | 30/May/2024 | Listed | 31/Dec/9999 |
| DNB BANK ASA | Series 597 - Issue of AUD 15000000 6.195 per cent Fixed Rate Notes due 23 October 2028 | XS0982976002 | 23/Oct/2013 | Listed | 23/Oct/2028 |
| DNB BANK ASA | Series 704 - Issue of NOK 2,500,000,000 Callable Subordinated Floating Rate Notes due May 2030 | NO0010883341 | 28/May/2020 | Listed | 28/May/2030 |
| DNB BANK ASA | Series 705 - Issue of SEK 1,500,000,000 Callable Subordinated Floating Rate Notes due May 2030 | XS2180002409 | 28/May/2020 | Listed | 28/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DNB BANK ASA | Series 706 - Issue of €1,000,000,000 Fixed to Floating Rate Callable Senior Non-Preferred Notes due February 2029 | XS2306517876 | 23/Feb/2021 | Listed | 23/Feb/2029 |
| DNB BANK ASA | Series 710 - Issue of NOK 2,350,000,000 Callable Subordinated Floating Rate Notes due February 2032 | NO0011151672 | 17/Nov/2021 | Listed | 17/Feb/2032 |
| DNB BANK ASA | Series 711 - Issue of NOK 450,000,000 Callable Subordinated Fixed-to-Floating Rate Notes due February 2032 | NO0011151680 | 17/Nov/2021 | Listed | 17/Feb/2032 |
| DNB BANK ASA | Series 712 - Issue of SEK 1,600,000,000 Callable Subordinated Floating Rate Notes due February 2032 | XS2408970759 | 17/Nov/2021 | Listed | 17/Feb/2032 |
| DNB BANK ASA | Series 713 - Issue of SEK 500,000,000 Callable Subordinated Fixed-to-Floating Rate Notes due February 2032 | XS2408967375 | 17/Nov/2021 | Listed | 17/Feb/2032 |
| DNB BANK ASA | Series 714 - Issue of GBP500,000,000 Fixed Rate Reset Senior Preferred Notes due 2025 | XS2416968399 | 02/Dec/2021 | Listed | 02/Dec/2025 |
| DNB BANK ASA | Series 715 - Issue of EUR 75,000,000 1.185 per cent. Senior Non-Preferred Notes due 14 January 2038 | XS2432176100 | 14/Jan/2022 | Listed | 14/Jan/2038 |
| DNB BANK ASA | Series 716 - Issue of NOK 2,500,000,000 Callable Subordinated Floating Rate Notes due April 2032 | NO0011203374 | 19/Jan/2022 | Listed | 19/Apr/2032 |
| DNB BANK ASA | Series 717 - Issue of EUR1,000,000,000 Fixed-to-Floating Rate Senior Preferred Notes due 2028 | XS2432567555 | 18/Jan/2022 | Listed | 18/Jan/2028 |
| DNB BANK ASA | Series 718 - Issue of SEK 1,200,000,000 Green Floating Rate Senior Preferred Notes due 2028 | XS2434831660 | 21/Jan/2022 | Listed | 20/Jan/2028 |
| DNB BANK ASA | Series 721 - Issue of GBP750,000,000 Senior Preferred Reset Notes due 10 June 2026 | XS2465774474 | 05/Apr/2022 | Listed | 10/Jun/2026 |
| DNB BANK ASA | Series 723 - Issue of EUR 750,000,000 Fixed-to-Floating Rate Senior Preferred Notes due May 2026 | XS2486092492 | 31/May/2022 | Listed | 31/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DNB BANK ASA | Series 724 - Issue of GBP750,000,000 Senior Non-Preferred Reset Notes due 17 August 2027 | XS2521025408 | 17/Aug/2022 | Listed | 17/Aug/2027 |
| DNB BANK ASA | Series 725 - Issue of JPY 9,000,000,000 10-year 6-month non-call 5-year 6-month Fixed Rate Reset Subordinated Tier 2 Notes due 25 February 2033 (Series 725) | XS2521023965 | 25/Aug/2022 | Listed | 25/Feb/2033 |
| DNB BANK ASA | Series 726 - Issue of SEK 2,000,000,000 Green Callable Senior Non-Preferred Fixed-to-Floating Rate Notes due September 2026 | XS2528576213 | 02/Sep/2022 | Listed | 02/Sep/2026 |
| DNB BANK ASA | Series 727 - Issue of SEK 1,000,000,000 Green Callable Senior Non-Preferred Floating Rate Notes due September 2026 | XS2528576569 | 02/Sep/2022 | Listed | 02/Sep/2026 |
| DNB BANK ASA | Series 728 - Issue of EUR 1,250,000,000 5NC4 Fixed-to-FRN Green Senior Preferred Notes due September 2027 callable in 2026 | XS2534985523 | 21/Sep/2022 | Listed | 21/Sep/2027 |
| DNB BANK ASA | Series 730 - Issue of JPY 10,000,000,000 Callable Senior Non-Preferred Fixed Rate Notes due 2027 | XS2579898870 | 25/Jan/2023 | Listed | 26/Jan/2027 |
| DNB BANK ASA | Series 731 - Issue of EUR 1,000,000,000 4NC3 Fixed-to-FRN Green Senior Non-Preferred Notes due February 2027 callable in February 2026 | XS2588099478 | 16/Feb/2023 | Listed | 16/Feb/2027 |
| DNB BANK ASA | Series 732 - Issue of JPY 12,500,000,000 10-year 3-month non-call 5-year 3-month Fixed Rate Reset Subordinated Tier 2 Notes due 24 May 2033 | XS2589799407 | 24/Feb/2023 | Listed | 24/May/2033 |
| DNB BANK ASA | Series 733 - Issue of NOK 1,100,000,000 Callable Subordinated Floating Rate Notes due May 2033 | NO0012850603 | 23/Feb/2023 | Listed | 23/May/2033 |
| DNB BANK ASA | Series 734 - Issue of NOK 650,000,000 Callable Subordinated Fixed-to-Floating Rate Notes due May 2033 | NO0012850611 | 23/Feb/2023 | Listed | 23/May/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DNB BANK ASA | Series 735 - Issue of SEK 700,000,000 Callable Subordinated Floating Rate Notes due May 2033 | NO0012850629 | 23/Feb/2023 | Listed | 23/May/2033 |
| DNB BANK ASA | Series 736 - Issue of SEK 500,000,000 Callable Subordinated Fixed-to-Floating Rate Notes due May 2033 | NO0012850637 | 23/Feb/2023 | Listed | 23/May/2033 |
| DNB BANK ASA | Series 737 - Issue of EUR 1,000,000,000 Fixed-to-Floating Green Senior Preferred Notes due March 2029 callable in March 2028 | XS2597696124 | 14/Mar/2023 | Listed | 14/Mar/2029 |
| DNB BANK ASA | Series 738 - Issue of JPY 27,000,000,000 10-year 3-month non-call 5-year 3-month Fixed Rate Reset Subordinated Tier 2 Notes due 12 August 2033 | XS2618844455 | 12/May/2023 | Listed | 12/Aug/2033 |
| DNB BANK ASA | Series 741 - Issue of €500,000,000 10-year 3-month non-call 5-year 3-month Subordinated Tier 2 notes due 13 September 2033 resettable on 13 September 2028 | XS2635428274 | 13/Jun/2023 | Listed | 13/Sep/2033 |
| DNB BANK ASA | Series 742 - Issue of EUR 1,000,000,000 Fixed-to-Floating Rate Green Senior Non-Preferred Notes due July 2028 callable in July 2027 | XS2652069480 | 19/Jul/2023 | Listed | 19/Jul/2028 |
| DNB BANK ASA | Series 744 - Issue of €750,000,000 6-year non-call 5-year Fixed-to-Floating Rate Green Senior Non-Preferred Notes due November 2029 | XS2698148702 | 01/Nov/2023 | Listed | 01/Nov/2029 |
| DNB BANK ASA | Series 8 - Issue of U.S. $1,000,000,000 Senior Non-Preferred Fixed Rate Reset Notes due 2026 | US23329RAE62 | 16/Sep/2020 | Listed | 16/Sep/2026 |
| DNB BANK ASA | Series 9 - Issue of U.S. $1,000,000,000 Senior Non-Preferred Fixed Rate Reset Notes due 2027 | US23329RAG11 | 25/May/2021 | Listed | 25/May/2027 |
| DNB BANK ASA | USD 750,000,000 Fixed Rate Reset Perpetual Additional Tier 1 Capital Note | XS1207306652 | 26/Mar/2015 | Listed | |
| DNB BOLIGKREDITT AS | Series 167 - Issue of EUR 20.000.000 1.542 per cent. Covered Bonds due 02 November 2037 | XS1702822567 | 02/Nov/2017 | Listed | 02/Nov/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DNB BOLIGKREDITT AS | 160 - Issue of EUR 40,000,000 1.550% Covered Bonds due 1 September 2042 | XS1674813537 | 31/Aug/2017 | Listed | 01/Sep/2042 |
| DNB BOLIGKREDITT AS | 163 - Issue of EUR 100,000,000 1.54 per cent. Covered Bonds due 5 October 2037 | XS1693285956 | 05/Oct/2017 | Listed | 05/Oct/2037 |
| DNB BOLIGKREDITT AS | Series 121 - Issue of EUR 60000000 Norwegian Covered Bonds due 19 February 2025 | XS1191881306 | 19/Feb/2015 | Listed | 19/Feb/2025 |
| DNB BOLIGKREDITT AS | Series 126 - Issue of EUR 40000000 1.55 per cent. Covered Bonds due November 24, 2031 | XS1324534897 | 24/Nov/2015 | Listed | 24/Nov/2031 |
| DNB BOLIGKREDITT AS | Series 127 - Issue of EUR 30500000 1.488 per cent . Cover Bonds due 03 December 2031 | XS1325874771 | 03/Dec/2015 | Listed | 03/Dec/2031 |
| DNB BOLIGKREDITT AS | Series 128 - Issue of EUR 20,000,000 1.06 per cent. Covered Bonds due 30 October 2025 | XS1338858894 | 30/Dec/2015 | Listed | 30/Oct/2025 |
| DNB BOLIGKREDITT AS | Series 130 - Issue of EUR 10,000,000 1.08 per cent. Covered Bonds due 22 December 2025 | XS1346645176 | 19/Jan/2016 | Listed | 22/Dec/2025 |
| DNB BOLIGKREDITT AS | Series 132 - Issue of EUR 25,000,000 1.55 per cent. Covered Bonds due 1 February 2036 | XS1355498517 | 02/Feb/2016 | Listed | 01/Feb/2036 |
| DNB BOLIGKREDITT AS | Series 134 - Issue of EUR 20000000 1.213 per cent. Covered Bonds due 22nd February 2036 | XS1367138762 | 22/Feb/2016 | Listed | 22/Feb/2036 |
| DNB BOLIGKREDITT AS | Series 137 - Issue of EUR 45,000,000 1.230 per cent. Covered Bonds due 28 April 2034 | XS1402335951 | 28/Apr/2016 | Listed | 28/Apr/2034 |
| DNB BOLIGKREDITT AS | Series 139 - Issue of EUR 30000000 Fixed Rate Notes due 14 July 2036 | XS1444483678 | 12/Jul/2016 | Listed | 14/Jul/2036 |
| DNB BOLIGKREDITT AS | Series 140 - Issue of EUR 150,000,000 0.730 per cent. Covered Bonds due 12 July 2031 | XS1444493552 | 12/Jul/2016 | Listed | 12/Jul/2031 |
| DNB BOLIGKREDITT AS | Series 141 - Issue of EUR 20000000 Fixed Rate Notes due 15 July 2025 | XS1448415494 | 15/Jul/2016 | Listed | 15/Jul/2025 |
| DNB BOLIGKREDITT AS | Series 142 - Issue of EUR 50000000 0.694 per cent. Covered Bonds due 16 August 2032 | XS1476573743 | 16/Aug/2016 | Listed | 16/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DNB BOLIGKREDITT AS | Series 143 - Issue of EUR 1,500,000,000 0.25 per cent. Covered Bonds due 07 September 2026 | XS1485596511 | 07/Sep/2016 | Listed | 07/Sep/2026 |
| DNB BOLIGKREDITT AS | Series 147 - Issue of EUR 50,000,000 1.23 per cent. Covered Bonds due 18 November 2039 | XS1521761475 | 18/Nov/2016 | Listed | 18/Nov/2039 |
| DNB BOLIGKREDITT AS | Series 149 - Issue of EUR 30,000,000 Fixed Rate Notes due 27th January 2042 | XS1556818372 | 27/Jan/2017 | Listed | 27/Jan/2042 |
| DNB BOLIGKREDITT AS | Series 150 - Issue of EUR 25,000,000 1.569 per cent. Notes due 31st January 2042 | XS1558644438 | 31/Jan/2017 | Listed | 31/Jan/2042 |
| DNB BOLIGKREDITT AS | Series 151 - Issue of EUR 25,000,000 1.5557 per cent. Notes due 01st February 2040 | XS1558644354 | 31/Jan/2017 | Listed | 01/Feb/2040 |
| DNB BOLIGKREDITT AS | Series 154 - Issue of EUR 10,000,0001.474 per cent. Covered Bonds due 22 May 2037 | XS1618341496 | 22/May/2017 | Listed | 22/May/2037 |
| DNB BOLIGKREDITT AS | Series 155 - Issue of EUR 80,000,000 1.447 per cent Covered Bonds due 22nd June 2037 | XS1634536491 | 22/Jun/2017 | Listed | 22/Jun/2037 |
| DNB BOLIGKREDITT AS | Series 156 - Issue of € 20,000,000 Covered Bonds under the €60,000,000,000 Covered Bond Programme due 21 July 2037 | XS1650062083 | 21/Jul/2017 | Listed | 21/Jul/2037 |
| DNB BOLIGKREDITT AS | Series 157 - Issue of EUR 27,000,000 Covered Bonds due 12 April 2027 | XS1662491809 | 10/Aug/2017 | Listed | 12/Apr/2027 |
| DNB BOLIGKREDITT AS | Series 158 - Issue of EUR 15,000,000 Fixed Rate Notes due 23 August 2032 | XS1669792852 | 23/Aug/2017 | Listed | 23/Aug/2032 |
| DNB BOLIGKREDITT AS | Series 161 - Issue of EUR 15,000,000 1.557% per cent. Covered Bonds due 11 September 2042 | XS1681003965 | 11/Sep/2017 | Listed | 11/Sep/2042 |
| DNB BOLIGKREDITT AS | Series 164 - Issue of EUR 100,000,000 1.448 per cent. Covered Bonds due 6 October 2033 | XS1694774347 | 06/Oct/2017 | Listed | 06/Oct/2033 |
| DNB BOLIGKREDITT AS | Series 164 - Issue of EUR 42800000 1.448 per cent. Covered Bonds due 6 October 2033 | XS1696447645 | 09/Oct/2017 | Listed | 06/Oct/2033 |
| DNB BOLIGKREDITT AS | Series 165 - Issue of EUR 20,000,000 1.541 per cent. Covered Bonds due 16 October 2037 | XS1699970551 | 16/Oct/2017 | Listed | 16/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DNB BOLIGKREDITT AS | Series 166 - Issue of EUR 10,000,000 1.543 per cent. Covered Bonds due 19 October 2037 | XS1701872886 | 19/Oct/2017 | Listed | 19/Oct/2037 |
| DNB BOLIGKREDITT AS | Series 168 - Issue of €1,500,000,000 0.375 per cent. Covered Bonds due 20 November 2024 | XS1719108463 | 20/Nov/2017 | Listed | 20/Nov/2024 |
| DNB BOLIGKREDITT AS | Series 170 - Issue of EUR 25,000,000 Fixed Rate Covered Bonds due 18th December 2037 | XS1737587581 | 18/Dec/2017 | Listed | 18/Dec/2037 |
| DNB BOLIGKREDITT AS | Series 171 - Issue of EUR 25,000,000 Fixed Rate Covered Bonds due 22 December 2042 | XS1739819024 | 22/Dec/2017 | Listed | 22/Dec/2042 |
| DNB BOLIGKREDITT AS | Series 172 - Issue of EUR 26,000,000 1.481 per cent Notes due 11 January 2038 (Series 172) | XS1748451660 | 11/Jan/2018 | Listed | 11/Jan/2038 |
| DNB BOLIGKREDITT AS | Series 173 - Issue of EUR 25,000,000 20-year Fixed Rate Covered Bond due 11th January 2038 | XS1749373038 | 11/Jan/2018 | Listed | 11/Jan/2038 |
| DNB BOLIGKREDITT AS | Series 174 - Issue of EUR 20,000,000 1.452 per cent Covered Bonds due 19 January 2038 | XS1751345064 | 19/Jan/2018 | Listed | 19/Jan/2038 |
| DNB BOLIGKREDITT AS | Series 175 - Issue of EUR 100,000,000 1.50 per cent. Covered Bonds due 22 January 2038 | XS1756426414 | 22/Jan/2018 | Listed | 22/Jan/2038 |
| DNB BOLIGKREDITT AS | Series 177 - Issue of EUR 50,000,000 1.505 per cent. Covered Bonds due 25 January 2038 | XS1752915808 | 25/Jan/2018 | Listed | 25/Jan/2038 |
| DNB BOLIGKREDITT AS | Series 178 - Issue of EUR 70,000,000 1.51 per cent. Covered Bonds due 25 January 2038 | XS1758696972 | 25/Jan/2018 | Listed | 25/Jan/2038 |
| DNB BOLIGKREDITT AS | Series 178 - Issue of Eur 82,000,000 1.51 per cent Covered Bond due 25 January 2038 Tranche 2 | XS1770137062 | 13/Feb/2018 | Listed | 25/Jan/2038 |
| DNB BOLIGKREDITT AS | Series 179 - Issue of EUR 30,000,000 1.594 per cent. Notes due 29 January 2043 | XS1760060217 | 29/Jan/2018 | Listed | 29/Jan/2043 |
| DNB BOLIGKREDITT AS | Series 180 - Issue of EUR 55,000,000 1.634 per cent. Covered Bonds due 13 February 2043 | XS1770031745 | 13/Feb/2018 | Listed | 13/Feb/2043 |
| DNB BOLIGKREDITT AS | Series 181 - Issue of EUR 50,000,000 1.585 per cent. Covered Bonds due 01st March 2038 | XS1770139787 | 01/Mar/2018 | Listed | 01/Mar/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DNB BOLIGKREDITT AS | Series 182 - Issue of EUR 10,000,000 0.625 per cent. Covered Bond Due 7 March 2025 | XS1789169809 | 07/Mar/2018 | Listed | 07/Mar/2025 |
| DNB BOLIGKREDITT AS | Series 183 - Issue of EUR 50,000,000 Fixed Rate Covered Bonds due 5 April 2038 | XS1792063312 | 05/Apr/2018 | Listed | 05/Apr/2038 |
| DNB BOLIGKREDITT AS | Series 186 - Issue of EUR 25,000,000 1.538 per cent. Covered Bonds due 18 May 2038 | XS1819980670 | 18/May/2018 | Listed | 18/May/2038 |
| DNB BOLIGKREDITT AS | Series 187 - Issue of EUR 125,000,000 1.545 per cent. Covered Bonds due 18 May 2038 extendible as Floating Rate Notes from May 2038 to May 2039 | XS1821894133 | 18/May/2018 | Listed | 18/May/2038 |
| DNB BOLIGKREDITT AS | Series 188 - Issue of EUR 1,500,000,000 0.625 per cent. Covered Bonds due 19 June 2025 | XS1839888754 | 19/Jun/2018 | Listed | 19/Jun/2025 |
| DNB BOLIGKREDITT AS | Series 189 - Issue of EUR 30,000,000 Fixed Rate Covered Bonds due 27 September 2038 | XS1885607256 | 27/Sep/2018 | Listed | 27/Sep/2038 |
| DNB BOLIGKREDITT AS | Series 190 - Issue of EUR 10,000,000 1.640 per cent. Covered Bonds due 28 September 2043 (Extendable to 28 September 2044) | XS1884807485 | 28/Sep/2018 | Listed | 28/Sep/2043 |
| DNB BOLIGKREDITT AS | Series 191 - Issue of EUR 19,000,000 1.12 per.cent Covered Bond Bonds due 18 October 2028 | XS1894619847 | 18/Oct/2018 | Listed | 18/Oct/2028 |
| DNB BOLIGKREDITT AS | Series 192 - Issue of EUR 25,000,000 Fixed Rate Cover Bonds due 2 November 2038 | XS1891327436 | 02/Nov/2018 | Listed | 02/Nov/2038 |
| DNB BOLIGKREDITT AS | Series 193 - Issue of EUR 50,000,000 1.536 per cent. Covered Bonds due 2 November 2038 | XS1905520471 | 02/Nov/2018 | Listed | 02/Nov/2038 |
| DNB BOLIGKREDITT AS | Series 195 - Issue of EUR 25,000,000 Fixed Rate Covered Bonds due 14 December 2038 | XS1922177172 | 14/Dec/2018 | Listed | 14/Dec/2038 |
| DNB BOLIGKREDITT AS | Series 196 - Issue of EUR 30,000,000 1.53 per cent. Covered Bonds due 21 December 2043 | XS1924983502 | 21/Dec/2018 | Listed | 21/Dec/2043 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DNB BOLIGKREDITT AS | Series 198 - Issue of EUR 1,500,000,000 0.625 per cent. Covered Bonds due 14 January 2026 | XS1934743656 | 14/Jan/2019 | Listed | 14/Jan/2026 |
| DNB BOLIGKREDITT AS | Series 199 - Issue of EUR 25,000,000 1.53 per.cent Covered Bond Bonds due 25 January 2039 (extendable to January 2040) | XS1940987313 | 25/Jan/2019 | Listed | 25/Jan/2039 |
| DNB BOLIGKREDITT AS | Series 201 - Issue of EUR 50,000,000 Fixed Rate Covered Bonds due 16 May 2039 | XS1996420904 | 16/May/2019 | Listed | 16/May/2039 |
| DNB BOLIGKREDITT AS | Series 203 - Issue of EUR 250,000,000 0.980 per cent. Covered Bonds due 20 June 2044 (Extendable to 20 June 2045) | XS2015295491 | 20/Jun/2019 | Listed | 20/Jun/2044 |
| DNB BOLIGKREDITT AS | Series 206 - Issue of SEK 7,500,000,000 Floating Rate Covered Bonds due September 2025 | XS2226645948 | 03/Sep/2020 | Listed | 03/Sep/2025 |
| DNB BOLIGKREDITT AS | Series 207 - Issue of €1,500,000,000 0.010 per cent. Covered Bonds due October 2027 | XS2238292010 | 08/Oct/2020 | Listed | 08/Oct/2027 |
| DNB BOLIGKREDITT AS | Series 209 - Issue of €1,500,000,000 0.010 per cent. Covered Bonds due January 2031 | XS2289593670 | 21/Jan/2021 | Listed | 21/Jan/2031 |
| DNB BOLIGKREDITT AS | Series 211 - Issue of €1,000,000,000 0.010 per cent. Covered Bonds due May 2028 | XS2341719503 | 12/May/2021 | Listed | 12/May/2028 |
| DNB BOLIGKREDITT AS | Series 216 - Issue of €1,250,000,000 3.375 per cent. Covered Bonds due November 2028- | XS2717426220 | 14/Nov/2023 | Listed | 14/Nov/2028 |
| DNB BOLIGKREDITT AS | Series 217 - Issue of SEK 3,250,000,000 Floating Rate Green Covered Bonds (the "Covered Bonds") due January 2027 (extendable to January 2028) | XS2748852113 | 18/Jan/2024 | Listed | 18/Jan/2027 |
| DNB BOLIGKREDITT AS | Series 218 - Issue of SEK 3,900,000,000 3.038 per cent. Green Covered Bonds (the "Covered Bonds") due January 2027 (extendable to January 2028) | XS2748852469 | 18/Jan/2024 | Listed | 18/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DNB BOLIGKREDITT AS | Series 219 - Issue of SEK 5,750,000,000 Floating Rate Green Covered Bonds (the Covered Bonds") due January 2029 | XS2748851735 | 18/Jan/2024 | Listed | 18/Jan/2029 |
| DNB BOLIGKREDITT AS | Series 221 - Issue of €1,250,000,000 2.875 per cent. Covered Bonds due March 2029 | XS2782809938 | 12/Mar/2024 | Listed | 12/Mar/2029 |
| DNB BOLIGKREDITT AS | Series 222 - Issue of €1,000,000,000 3.125 per cent. Covered Bonds due June 2031 | XS2834475704 | 05/Jun/2024 | Listed | 05/Jun/2031 |
| DNB BOLIGKREDITT AS | Series 223 - Issue of SEK 3,400,000,000 2.474 per cent. Green Covered Bonds due September 2029 | XS2894145254 | 03/Sep/2024 | Listed | 03/Sep/2029 |
| DNB BOLIGKREDITT AS | Series 224 - Issue of SEK 4,300,000,000 Floating Rate Green Covered Bonds due September 2029 (extendable to September 2030) | XS2894089759 | 03/Sep/2024 | Listed | 03/Sep/2029 |
| DOLOMITI ENERGIA HOLDING S.P.A. | €5,051,800 Subordinated Floating Rate Notes due 2029 | IT0004576580 | 14/Jul/2017 | Listed | 01/Aug/2029 |
| DOMETIC GROUP AB (PUBL) | Series 3 - Issue of EUR 300,000,000 3.00 per cent. Notes due 8 May 2026 | XS1991114858 | 08/May/2019 | Listed | 08/May/2026 |
| DOMETIC GROUP AB (PUBL) | Series 4 - Issue of EUR 300,000,000 2.000 per cent. Notes due 29 September 2028 | XS2391403354 | 29/Sep/2021 | Listed | 29/Sep/2028 |
| DOMETIC GROUP AB (PUBL) | Series 5 - Issue of SEK 1,000,000,000 5.100 per cent. Notes due 19 May 2025 | XS2482629826 | 19/May/2022 | Listed | 19/May/2025 |
| DOMETIC GROUP AB (PUBL) | Series 6 - Issue of SEK 750,000,000 6.250 per cent. Fixed rate Notes due 1 September 2026 | XS2631570368 | 31/May/2023 | Listed | 01/Sep/2026 |
| DOMI 2020-1 B.V. | Class A Mortgage Backed Notes due 2052 | XS2123018173 | 13/Mar/2020 | Listed | 15/Apr/2052 |
| DOMI 2020-1 B.V. | Class B Mortgage Backed Notes due 2052 | XS2123018926 | 13/Mar/2020 | Listed | 15/Apr/2052 |
| DOMI 2020-1 B.V. | Class C Mortgage Backed Notes due 2052 | XS2123019064 | 13/Mar/2020 | Listed | 15/Apr/2052 |
| DOMI 2020-1 B.V. | Class D Mortgage Backed Notes due 2052 | XS2123019221 | 13/Mar/2020 | Listed | 15/Apr/2052 |
| DOMI 2020-1 B.V. | Class E Mortgage Backed Notes due 2052 | XS2123019494 | 13/Mar/2020 | Listed | 15/Apr/2052 |
| DOMI 2020-1 B.V. | Class F Mortgage Backed Notes due 2052 | XS2123019577 | 13/Mar/2020 | Listed | 15/Apr/2052 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DOMI 2020-1 B.V. | Class X1 Mortgage Backed Notes due 2052 | XS2123019650 | 13/Mar/2020 | Listed | 15/Apr/2052 |
| DOMI 2020-1 B.V. | Class X2 Mortgage Backed Notes due 2052 | XS2123019817 | 13/Mar/2020 | Listed | 15/Apr/2052 |
| DOMI 2020-2 B.V. | Class A Mortgage Backed Notes due 2052 | XS2241247597 | 23/Oct/2020 | Listed | 15/Nov/2052 |
| DOMI 2020-2 B.V. | Class B Mortgage Backed Notes due 2052 | XS2241349161 | 23/Oct/2020 | Listed | 15/Nov/2052 |
| DOMI 2020-2 B.V. | Class C Mortgage Backed Notes due 2052 | XS2241349591 | 23/Oct/2020 | Listed | 15/Nov/2052 |
| DOMI 2020-2 B.V. | Class D Mortgage Backed Notes due 2052 | XS2241349757 | 23/Oct/2020 | Listed | 15/Nov/2052 |
| DOMI 2020-2 B.V. | Class E Mortgage Backed Notes due 2052 | XS2241350334 | 23/Oct/2020 | Listed | 15/Nov/2052 |
| DOMI 2020-2 B.V. | Class F Mortgage Backed Notes due 2052 | XS2241354328 | 23/Oct/2020 | Listed | 15/Nov/2052 |
| DOMI 2020-2 B.V. | Class X1 Mortgage Backed Notes due 2052 | XS2241354831 | 23/Oct/2020 | Listed | 15/Nov/2052 |
| DOMI 2020-2 B.V. | Class X2 Mortgage Backed Notes due 2052 | XS2241355135 | 23/Oct/2020 | Listed | 15/Nov/2052 |
| DOMI 2021-1 B.V. | Class A Mortgage Backed Notes due 2053 | XS2338168334 | 27/May/2021 | Listed | 15/Jun/2053 |
| DOMI 2021-1 B.V. | Class B Mortgage Backed Notes due 2053 | XS2338168417 | 27/May/2021 | Listed | 15/Jun/2053 |
| DOMI 2021-1 B.V. | Class C Mortgage Backed Notes due 2053 | XS2338168508 | 27/May/2021 | Listed | 15/Jun/2053 |
| DOMI 2021-1 B.V. | Class D Mortgage Backed Notes due 2053 | XS2338168763 | 27/May/2021 | Listed | 15/Jun/2053 |
| DOMI 2021-1 B.V. | Class E Mortgage Backed Notes due 2053 | XS2338169068 | 27/May/2021 | Listed | 15/Jun/2053 |
| DOMI 2021-1 B.V. | Class X1 Mortgage Backed Notes due 2053 | XS2338169571 | 27/May/2021 | Listed | 15/Jun/2053 |
| DOMI 2021-1 B.V. | Class X2 Mortgage Backed Notes due 2053 | XS2338169738 | 27/May/2021 | Listed | 15/Jun/2053 |
| DOMI 2022-1 B.V. | EUR 10,000,000 Class X mortgage-backed notes due 2054 | XS2442789579 | 25/Apr/2022 | Listed | 15/Apr/2054 |
| DOMI 2022-1 B.V. | EUR 13,300,000 Class B mortgage-backed notes due 2054 | XS2442788761 | 25/Apr/2022 | Listed | 15/Apr/2054 |
| DOMI 2022-1 B.V. | EUR 298,500,000 Class A mortgage-backed notes due 2054 | XS2442788415 | 25/Apr/2022 | Listed | 15/Apr/2054 |
| DOMI 2022-1 B.V. | EUR 5,000,000 Class E mortgage-backed notes due 2054 | XS2442789496 | 25/Apr/2022 | Listed | 15/Apr/2054 |
| DOMI 2022-1 B.V. | EUR 8,300,000 Class C mortgage-backed notes due 2054 | XS2442788928 | 25/Apr/2022 | Listed | 15/Apr/2054 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DOMI 2022-1 B.V. | EUR 8,300,000 Class D mortgage-backed notes due 2054 | XS2442789140 | 25/Apr/2022 | Listed | 15/Apr/2054 |
| DOMI 2023-1 B.V. | EUR 242,340,000 Class A mortgage-backed notes due 2055 | XS2587123741 | 24/Feb/2023 | Listed | 15/Feb/2055 |
| DOMI 2023-1 B.V. | EUR 6,960,000 Class D mortgage-backed notes due 2055 | XS2587124129 | 24/Feb/2023 | Listed | 15/Feb/2055 |
| DOMI 2023-1 B.V. | EUR 9,750,000 Class B mortgage-backed notes due 2055 | XS2587123824 | 24/Feb/2023 | Listed | 15/Feb/2055 |
| DOMI 2023-1 B.V. | EUR 9,750,000 Class C mortgage-backed notes due 2055 | XS2587124046 | 24/Feb/2023 | Listed | 15/Feb/2055 |
| DOMI 2023-1 B.V. | EUR 9,750,000 Class E mortgage-backed notes due 2055 | XS2587124392 | 24/Feb/2023 | Listed | 15/Feb/2055 |
| DOMI 2024-1 B.V. | EUR 1,610,000 Class E mortgage-backed notes due 2056 | XS2822578238 | 13/Jun/2024 | Listed | 15/Jun/2056 |
| DOMI 2024-1 B.V. | EUR 12,870,000 Class B mortgage-backed notes due 2056 | XS2822576026 | 13/Jun/2024 | Listed | 15/Jun/2056 |
| DOMI 2024-1 B.V. | EUR 297,620,000 Class A mortgage-backed notes due 2056 | XS2822574914 | 13/Jun/2024 | Listed | 15/Jun/2056 |
| DOMI 2024-1 B.V. | EUR 3,210,000 Class D mortgage-backed notes due 2056 | XS2822577776 | 13/Jun/2024 | Listed | 15/Jun/2056 |
| DOMI 2024-1 B.V. | EUR 6,440,000 Class C mortgage-backed notes due 2056 | XS2822577008 | 13/Jun/2024 | Listed | 15/Jun/2056 |
| DOMI 2024-1 B.V. | EUR 6,440,000 Class X notes due 2056 | XS2822578584 | 13/Jun/2024 | Listed | 15/Jun/2056 |
| DOURO FINANCE B.V. | 2014-199 - Tranche 1 EUR 64000000 Secured Amortising Limited Recourse Securities due 2032 | XS1085773551 | 15/Jul/2014 | Listed | 03/Aug/2032 |
| DOURO FINANCE B.V. | 2014-227 - EUR 2000000 Secured Limited Recourse Variable Coupon Amount Securities due 2037 | XS1151585467 | 09/Jan/2015 | Listed | 09/Feb/2037 |
| DOURO FINANCE B.V. | 2017-449 - Series 2017-449 EUR 5,000,000 Secured Limited Recourse Variable Interest Amount Securities due 2027 | XS1650145961 | 08/Aug/2017 | Listed | 06/Dec/2027 |
| DOURO FINANCE B.V. | Series 2012-1 - USD 100,000,000 Amortising Secured limited Recourse securities, due 2025 | XS0796317013 | 06/Jul/2012 | Listed | 30/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DOURO FINANCE B.V. | Series 2013-138 - EUR 20,000,000 Secured Limited Recourse Securities due 2041 | XS0976031038 | 31/Oct/2013 | Listed | 07/Aug/2041 |
| DOURO FINANCE B.V. | Series 2013-142 - EUR 66,000,000 Secured Amortising Limited Recourse Securities due 2046 | XS0988536693 | 05/Dec/2013 | Listed | 30/Nov/2046 |
| DOURO FINANCE B.V. | Series 2013-145 - EUR 21,585,000 Secured Amortising Limited Recourse Securities due 2042 | XS1002873823 | 14/Jan/2014 | Listed | 31/Dec/2042 |
| DOURO FINANCE B.V. | Series 2014-155 - EUR 3000000 Secured Limited Recourse Securities due 2041 | XS1023829358 | 20/Feb/2014 | Listed | 02/Aug/2041 |
| DOURO FINANCE B.V. | Series 2014-163 - EUR 5000000 5.2% Secured Limited Recourse Fixed Rate Securities due 2029 | XS1032864685 | 08/Apr/2014 | Listed | 26/Feb/2029 |
| DOURO FINANCE B.V. | Series 2014-181 - EUR 6700000 4.45% Secured Limited Recourse Fixed Rate Securities due 2029 | XS1059406295 | 20/May/2014 | Listed | 26/Feb/2029 |
| DOURO FINANCE B.V. | Series 2014-195 - EUR 27,546,321.43 Secured Amortising Limited Recourse Securities due 2046 | XS1079032089 | 10/Jul/2014 | Listed | 31/Jul/2046 |
| DOURO FINANCE B.V. | Series 2014-214 - EUR 5000000 Secured Limited Recourse Variable Coupon Amount Securities due 2029 | XS1130347427 | 07/Nov/2014 | Listed | 07/Nov/2029 |
| DOURO FINANCE B.V. | Series 2014-217 - EUR5000000 Secured Limited Recourse Variable Coupon Amount Securities due 2029 | XS1137495120 | 28/Nov/2014 | Listed | 07/Feb/2029 |
| DOURO FINANCE B.V. | Series 2014-218 Secured Limited Recourse Securities - Tranche 1 EUR 90,000,000 Senior Secured Floating Rate Limited Recourse Securities due 2032 | XS1140494250 | 28/Nov/2014 | Listed | 06/Aug/2032 |
| DOURO FINANCE B.V. | Series 2015-238 - EUR 2500000 Secured Limited Recourse Credit-Linked Securities due 2025 | XS1178051667 | 17/Feb/2015 | Listed | 20/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DOURO FINANCE B.V. | Series 2015-239 - Series 2015-239 EUR 1,000,000 Secured Limited Recourse Variable Coupon Amount Securities due 2044 | XS1184182555 | 18/Feb/2015 | Listed | 02/Nov/2044 |
| DOURO FINANCE B.V. | Series 2015-241 - EUR 13500000 Secured Limited Recourse Fixed Rate Securities due 2041 | XS1192215447 | 27/Feb/2015 | Listed | 06/Aug/2041 |
| DOURO FINANCE B.V. | Series 2015-242 - EUR 20000000 Secured Limited Recourse Floating Rate Securities due 2027 | XS1195284531 | 10/Mar/2015 | Listed | 05/Nov/2027 |
| DOURO FINANCE B.V. | Series 2015-243 - EUR 20000000 Secured Limited Recourse Variable Coupon Amount Securities due 2044 | XS1196275082 | 23/Mar/2015 | Listed | 04/Nov/2044 |
| DOURO FINANCE B.V. | Series 2015-244 - EUR 2000000 Secured Limited Recourse Variable Coupon Amount Securities due 2044 | XS1197831602 | 18/Mar/2015 | Listed | 04/Nov/2044 |
| DOURO FINANCE B.V. | Series 2015-246 - EUR20000000 Secured Limited Recourse Floating Rate Securities due 2027 | XS1202116767 | 26/Mar/2015 | Listed | 04/Nov/2027 |
| DOURO FINANCE B.V. | Series 2015-251 - EUR 20,000,000 Secured Limited Recourse Variable Coupon Amount Securities due 2044. | XS1221905950 | 14/May/2015 | Listed | 07/Nov/2044 |
| DOURO FINANCE B.V. | Series 2015-259 - EUR 3000000 Secured Limited Recourse Variable Coupon Amount Securities due 2040 | XS1234830815 | 14/Jul/2015 | Listed | 01/Aug/2040 |
| DOURO FINANCE B.V. | Series 2015-263 - EUR 10,000,000 Secured Limited Recourse Variable Coupon Amount Securities due 2040 | XS1241237715 | 18/Jun/2015 | Listed | 01/Aug/2040 |
| DOURO FINANCE B.V. | Series 2015-265 - EUR 20,000,000 Secured Limited Recourse Variable Coupon Amount Securities due 2044 | XS1242980594 | 19/Jun/2015 | Listed | 07/Nov/2044 |
| DOURO FINANCE B.V. | Series 2015-267 - Series 2015-267 EUR 14,000,000 Secured Limited Recourse Variable Coupon Amount Securities due 2044 | XS1243413298 | 08/Jul/2015 | Listed | 05/Nov/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DOURO FINANCE B.V. | Series 2015-269 - EUR 10,000,000 Secured Limited Recourse Floating Rate Securities due 2027 | XS1249492205 | 24/Jul/2015 | Listed | 07/Nov/2027 |
| DOURO FINANCE B.V. | Series 2015-273 - EUR 5,000,000 Secured Limited Recourse Floating Rate Securities due 2030 | XS1258587671 | 28/Jul/2015 | Listed | 06/Dec/2030 |
| DOURO FINANCE B.V. | Series 2015-274 - EUR 3000000 Secured Limited Recourse Floating Rate Securities due 2030 | XS1258587838 | 28/Jul/2015 | Listed | 06/Dec/2030 |
| DOURO FINANCE B.V. | Series 2015-276 - EUR 5,000,000 Secured Limited Recourse Floating Rate Securities due 2037 | XS1260146862 | 31/Jul/2015 | Listed | 07/Feb/2037 |
| DOURO FINANCE B.V. | Series 2015-291 - USD 20000000 Callable Secured Limited Recourse Credit-Linked Securities due 2025 | XS1320233445 | 26/Nov/2015 | Listed | 20/Sep/2025 |
| DOURO FINANCE B.V. | Series 2015-292 - EUR 20000000 Secured Limited Recourse Floating Rate Securities due 2028 | XS1321011089 | 30/Nov/2015 | Listed | 04/Nov/2028 |
| DOURO FINANCE B.V. | Series 2015-294 - EUR 6,363,575 Secured Limited Recourse Instalment Securities due 2044 | XS1323041654 | 04/Dec/2015 | Listed | 15/Sep/2044 |
| DOURO FINANCE B.V. | Series 2015-295 - Series 2015-295 EUR 3,560,300 Secured Limited Recourse Variable Coupon Securities due 2044 | XS1326574164 | 16/Dec/2015 | Listed | 15/Nov/2044 |
| DOURO FINANCE B.V. | Series 2015-299 - EUR 3,495,600 Secured Limited Recourse Variable Coupon Securities due 2046 | XS1335358534 | 15/Jan/2016 | Listed | 15/Sep/2046 |
| DOURO FINANCE B.V. | Series 2016-340 - USD 10,000,000 Callable Secured Limited Recourse Credit-Linked Securities due 2025. | XS1431872339 | 22/Jun/2016 | Listed | 29/Jun/2025 |
| DOURO FINANCE B.V. | Series 2016-342 - USD 10000000 Callable Secured Limited Recourse Credit-Linked Securities due 2025 | XS1436193541 | 01/Jul/2016 | Listed | 29/Sep/2025 |
| DOURO FINANCE B.V. | Series 2016-347 - USD 10,000,000 Callable Secured Limited Recourse Credit-Linked Securities due 2025 | XS1441547384 | 15/Jul/2016 | Listed | 29/Sep/2025 |
| DOURO FINANCE B.V. | Series 2016-356 - EUR 1,100,000 Secured Limited Recourse Instalment Securities due 2050 | XS1498569786 | 17/Oct/2016 | Listed | 30/Sep/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DOURO FINANCE B.V. | Series 2016-359 - EUR 30000000 Secured Limited Recourse Floating Rate Securities due 2032 | XS1504166809 | 27/Oct/2016 | Listed | 20/Sep/2032 |
| DOURO FINANCE B.V. | Series 2016-368 - EUR 20,000,000 Series 2016-368 EUR 20,000,000 Secured Limited Recourse Floating Rate Securities due 2032 | XS1514714044 | 17/Nov/2016 | Listed | 20/Sep/2032 |
| DOURO FINANCE B.V. | Series 2016-372 - Series 2016-372 EUR 50,000,000 Secured Limited Recourse Floating Rate Securities due 2024 | XS1518660771 | 25/Nov/2016 | Listed | 06/Dec/2024 |
| DOURO FINANCE B.V. | Series 2016-378 - Series 2016-378 EUR 10000000 Secured Limited Recourse Floating Rate Securities due 2044 | XS1526391989 | 25/Jan/2017 | Listed | 04/Nov/2044 |
| DOURO FINANCE B.V. | Series 2017 - 468 - EUR 25,000,000 Secured Limited Recourse Floating Rate Securities due 03 March 2044 | XS1697861786 | 16/Oct/2017 | Listed | 03/Mar/2044 |
| DOURO FINANCE B.V. | Series 2017- 483 - EUR 10,000,000 Secured Limited Recourse Floating Rate Securities due 2032 | XS1738400636 | 09/Jan/2018 | Listed | 22/Sep/2032 |
| DOURO FINANCE B.V. | Series 2017-390 - EUR 600,000 Secured Limited Recourse Index-Linked Securities due 2026 | XS1559366908 | 21/Feb/2017 | Listed | 21/Sep/2026 |
| DOURO FINANCE B.V. | Series 2017-399 - EUR 8000000 Secured Limited Recourse Variable Interest Amount Securities due 2026 fungible with the existing issue of EUR 2,000,000 issued on 6 March 2017 | XS1596726627 | 24/Apr/2017 | Listed | 22/Sep/2026 |
| DOURO FINANCE B.V. | Series 2017-399 - Series 2017-399 EUR 2000000 Secured Limited Recourse Variable Interest Amount Securities due 2026 | XS1570396108 | 16/Mar/2017 | Listed | 22/Sep/2026 |
| DOURO FINANCE B.V. | Series 2017-408 - USD 10,000,000 Secured Limited Recourse Credit-Linked Securities due 2026 | XS1580475272 | 28/Mar/2017 | Listed | 22/May/2026 |
| DOURO FINANCE B.V. | Series 2017-410 - EUR 5,000,000 Secured Limited Recourse Variable Interest Amount Securities due 2027 | XS1583311102 | 31/Mar/2017 | Listed | 05/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DOURO FINANCE B.V. | Series 2017-414 - EUR 25,000,000 Secured Limited Recourse Floating Rate Securities due 2044 | XS1590853336 | 05/May/2017 | Listed | 02/Mar/2044 |
| DOURO FINANCE B.V. | Series 2017-423 - EUR 135,000,000 Secured Limited Recourse Floating Rate Securities due 2027 | XS1607933253 | 18/May/2017 | Listed | 04/Dec/2027 |
| DOURO FINANCE B.V. | Series 2017-428 - Series 2017-428 EUR 30,000,000 Secured Limited Recourse Variable Interest Amount Securities due 2044 | XS1620181757 | 09/Jun/2017 | Listed | 07/Nov/2044 |
| DOURO FINANCE B.V. | Series 2017-442 - EUR 25,000,000 Secured Limited Recourse Floating Rate Securities due 2044 | XS1637162915 | 28/Jun/2017 | Listed | 02/Mar/2044 |
| DOURO FINANCE B.V. | Series 2017-469 - EUR 5,000,000 Secured Limited Recourse Instalment Securities due 2047 | XS1697920111 | 20/Oct/2017 | Listed | 17/Oct/2047 |
| DOURO FINANCE B.V. | Series 2018 - 491 - EUR 20,000,000 Secured Limited Recourse Variable Interest Amount Securities due 2046 | XS1776555382 | 06/Mar/2018 | Listed | 22/Sep/2032 |
| DOURO FINANCE B.V. | Series 2018 - 493 - EUR 3,000,000 Secured Limited Recourse Floating Rate Securities due 2026 | XS1787592218 | 13/Mar/2018 | Listed | 20/Sep/2026 |
| DOURO FINANCE B.V. | Series 2018 - 496 - EUR 6,000,000 Secured Limited Recourse Floating Rate Securities due 2041 | XS1790157819 | 11/Apr/2018 | Listed | 22/Sep/2041 |
| DOURO FINANCE B.V. | Series 2018 - 501 - USD 20,000,000 Callable Secured Limited Recourse Credit-Linked Securities due 2027 | XS1811052759 | 08/May/2018 | Listed | 12/Apr/2027 |
| DOURO FINANCE B.V. | Series 2018 - 507 - USD 20,000,000 Callable Secured Limited Recourse Credit-Linked Securities due 2028 | XS1823086506 | 12/Jun/2018 | Listed | 20/Apr/2028 |
| DOURO FINANCE B.V. | Series 2018 - 509 - EUR 12,000,000 Secured Limited Recourse Floating Rate Securities due 2041 | XS1825755934 | 06/Jun/2018 | Listed | 20/Sep/2041 |
| DOURO FINANCE B.V. | Series 2018 - 512 - EUR 6,000,000 Secured Limited Recourse Floating Rate Securities due 2033 | XS1829350773 | 15/Jun/2018 | Listed | 30/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DOURO FINANCE B.V. | Series 2018 - 513 - EUR 2,000,000 Secured Limited Recourse Floating Rate Securities due 2041 | XS1830113244 | 14/Jun/2018 | Listed | 20/Sep/2041 |
| DOURO FINANCE B.V. | Series 2018-487 - EUR 20,000,000 Secured Limited Recourse Instalment Securities due 2043 | XS1758592502 | 31/Jan/2018 | Listed | 31/Jan/2043 |
| DOURO FINANCE B.V. | Series 2018-495 - EUR 5,000,000 Secured Limited Recourse Variable Rate Securities due 2028 | XS1790154550 | 22/Mar/2018 | Listed | 17/May/2028 |
| DOURO FINANCE B.V. | Series 2018-503 - EUR 3,000,000 Secured Limited Recourse Variable Interest Amount Securities due 2032 | XS1812926282 | 21/May/2018 | Listed | 20/Sep/2032 |
| DOURO FINANCE B.V. | Series 2018-504 - USD 20,000,000 Callable Secured Limited Recourse Credit-Linked Securities due 2027. | XS1814065006 | 22/May/2018 | Listed | 12/Apr/2027 |
| DOURO FINANCE B.V. | Series 2018-511 - EUR 56,000,000 Secured Limited Recourse Variable Interest Amount Securities due 2041 | XS1827044741 | 18/Jun/2018 | Listed | 20/Sep/2041 |
| DOURO FINANCE B.V. | Series 2018-514 EUR 7,000,000 Secured Limited Recourse Floating Rate Securities due 2041 | XS1833148155 | 25/Jun/2018 | Listed | 20/Sep/2041 |
| DOURO FINANCE B.V. | Series 2018-525 - EUR 3,000,000 Secured Limited Recourse Floating Rate Securities due 2041 | XS1861154141 | 20/Aug/2018 | Listed | 20/Sep/2041 |
| DOURO FINANCE B.V. | Series 2018-527 - USD 10,000,000 Callable Secured Limited Recourse Credit-Linked Securities due 2028 | XS1864169294 | 27/Aug/2018 | Listed | 25/Sep/2028 |
| DOURO FINANCE B.V. | Series 2018-529 - USD 10,000,000 Callable Secured Limited Recourse Credit-Linked Securities due 2026 | XS1865705021 | 29/Aug/2018 | Listed | 02/Jun/2026 |
| DOURO FINANCE B.V. | Series 2018-530 - USD 20,000,000 Callable Secured Limited Recourse Credit-Linked Securities due 2027 | XS1866781096 | 30/Aug/2018 | Listed | 08/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DOURO FINANCE B.V. | Series 2018-540 - Series 2018-540 EUR 5,000,000 Secured Limited Recourse Floating Rate Securities due 2041 | XS1920372718 | 09/Jan/2019 | Listed | 23/Sep/2041 |
| DOURO FINANCE B.V. | Series 2019-544 - EUR 13,200,000 Secured Limited Recourse Fixed Rate Securities due 2025 | XS1945290820 | 19/Feb/2019 | Listed | 20/Sep/2025 |
| DOURO FINANCE B.V. | Series 2019-553 - Series 2019-553 EUR 5,000,000 Secured Limited Recourse Variable Interest Amount Securities due 2032 | XS1958313600 | 19/Mar/2019 | Listed | 20/Sep/2032 |
| DOURO FINANCE B.V. | Series 2019-555 - Series 2019-555 EUR 3,000,000 Secured Limited Recourse Fixed Rate Securities due 2029 | XS1968856093 | 08/Apr/2019 | Listed | 19/Jun/2029 |
| DOURO FINANCE B.V. | Series 2019-563 - EUR 3,000,000 Secured Limited Recourse Variable Interest Amount Securities due 2041 | XS1991486215 | 20/May/2019 | Listed | 20/Sep/2041 |
| DOURO FINANCE B.V. | Series 2019-565 - Series 2019-565 EUR 5,000,000 Secured Limited Recourse Fixed Rate and Variable Interest Amount Securities due 2024 | XS1993981999 | 12/Jun/2019 | Listed | 20/Sep/2041 |
| DOURO FINANCE B.V. | Series 2019-566 - Series 2019-566 EUR 5,000,000 Secured Limited Recourse Variable Interest Amount Securities due 2041 | XS2000567102 | 13/Jun/2019 | Listed | 20/Sep/2041 |
| DOURO FINANCE B.V. | Series 2019-575 - EUR 12,190,000 Secured Limited Recourse Instalment Securities due 2059 | XS2027339642 | 19/Jul/2019 | Listed | 31/Aug/2059 |
| DOWSON 2022-1 PLC | GBP 11,500,000 Class F Notes due January 2029 | XS2458358178 | 07/Apr/2022 | Listed | 20/Jan/2029 |
| DOWSON 2022-1 PLC | GBP 12,900,000 Class E Notes due January2029 | XS2458358095 | 07/Apr/2022 | Listed | 20/Jan/2029 |
| DOWSON 2022-1 PLC | GBP 14,300,000 Class X Notes due January 2029 | XS2458358251 | 07/Apr/2022 | Listed | 20/Jan/2029 |
| DOWSON 2022-1 PLC | GBP 15,700,000 Class D Notes due January 2029 | XS2458357956 | 07/Apr/2022 | Listed | 20/Jan/2029 |
| DOWSON 2022-1 PLC | GBP 186,000,000 Class A Notes due January 2029 | XS2458357527 | 07/Apr/2022 | Listed | 20/Jan/2029 |
| DOWSON 2022-1 PLC | GBP 28,600,000 Class C Notes due January 2029 | XS2458357873 | 07/Apr/2022 | Listed | 20/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DOWSON 2022-1 PLC | GBP 31,500,000 Class B Notes due January 2029 | XS2458357790 | 07/Apr/2022 | Listed | 20/Jan/2029 |
| DOWSON 2022-2 PLC | GBP 13,800,000 Class X Notes due August 2029 | XS2521037593 | 20/Sep/2022 | Listed | 20/Aug/2029 |
| DOWSON 2022-2 PLC | GBP 14,900,000 Class D Notes due August 2029 | XS2521036868 | 20/Sep/2022 | Listed | 20/Aug/2029 |
| DOWSON 2022-2 PLC | GBP 14,900,000 Class F Notes due August 2029 | XS2521037247 | 20/Sep/2022 | Listed | 20/Aug/2029 |
| DOWSON 2022-2 PLC | GBP 17,900,000 Class E Notes due August 2029 | XS2521037080 | 20/Sep/2022 | Listed | 20/Aug/2029 |
| DOWSON 2022-2 PLC | GBP 26,900,000 Class C Notes due August 2029 | XS2521036785 | 20/Sep/2022 | Listed | 20/Aug/2029 |
| DOWSON 2022-2 PLC | GBP 35,800,000 Class B Notes due August 2029 | XS2521036603 | 20/Sep/2022 | Listed | 20/Aug/2029 |
| DOWSON 2022-2 PLC | GBP 98,753,000 Class A Notes due August 2029 | XS2521036512 | 20/Sep/2022 | Listed | 20/Aug/2029 |
| DOWSON 2024-1 PLC | GBP 14,000,000 Class D Notes due August 2031 | XS2919892096 | 29/Oct/2024 | Listed | 20/Aug/2031 |
| DOWSON 2024-1 PLC | GBP 17,500,000 Class X Notes due August 2031 | XS2919901004 | 29/Oct/2024 | Listed | 20/Aug/2031 |
| DOWSON 2024-1 PLC | GBP 22,750,000 Class E Notes due August 2031 | XS2919892252 | 29/Oct/2024 | Listed | 20/Aug/2031 |
| DOWSON 2024-1 PLC | GBP 227,500,000 Class A Notes due August 2031 | XS2919891445 | 29/Oct/2024 | Listed | 20/Aug/2031 |
| DOWSON 2024-1 PLC | GBP 24,500,000 Class C Notes due August 2031 | XS2919891957 | 29/Oct/2024 | Listed | 20/Aug/2031 |
| DOWSON 2024-1 PLC | GBP 26,250,000 Class F Notes due August 2031 | XS2919894381 | 29/Oct/2024 | Listed | 20/Aug/2031 |
| DOWSON 2024-1 PLC | GBP 35,000,000 Class B Notes due August 2031 | XS2919891791 | 29/Oct/2024 | Listed | 20/Aug/2031 |
| DRAGADOS, S.A. | EUR 750,000,000 1.875 per cent. Green Notes due 2026 | XS1799545329 | 20/Apr/2018 | Listed | 20/Apr/2026 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1864488637 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1864486268 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1864488710 | 23/Aug/2018 | Listed | 15/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1864486342 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1864488553 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1864486185 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1864488983 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1864486698 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1864489015 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1864486771 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A | XS1864488801 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - Reg S | XS1864486425 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1864489288 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1864486938 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1864489361 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1864487076 | 23/Aug/2018 | Listed | 15/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1864489106 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1864486854 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1864489528 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1864487233 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1864489791 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1864487316 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A | XS1864489445 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - Reg S | XS1864487159 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1864489957 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1864487662 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1864490021 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1864487589 | 23/Aug/2018 | Listed | 15/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1864489874 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1864487407 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1864913352 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1864912545 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1864913436 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Non-Voting Notes - RegS | XS1864912628 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Voting Notes - 144A | XS1864913196 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Voting Notes - Reg S | XS1864912461 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1864490377 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1864488041 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1864490450 | 23/Aug/2018 | Listed | 15/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1864487829 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1864490294 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - RegS | XS1864487746 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1864913600 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1864912974 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1864913782 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1864913279 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Voting Notes - 144A | XS1864913519 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - CM Voting Notes - Reg S | XS1864912891 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A | XS1864490534 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - Reg S | XS1864488124 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A | XS1864490617 | 23/Aug/2018 | Listed | 15/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - Reg S | XS1864488397 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2031 - 144A | XS1864488470 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 32 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2031 - Reg S | XS1864486003 | 23/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 51 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 45,250,000 Subordinated Notes due 2031 - 144A | XS1584047705 | 17/May/2017 | Listed | 15/Jul/2031 |
| DRYDEN 51 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 45,250,000 Subordinated Notes due 2031 - Reg S | XS1584048422 | 17/May/2017 | Listed | 15/Jul/2031 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 21,200,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2032 - Reg S | XS1712177176 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 21,200,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2032 -144A | XS1712179032 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 25,600,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A | XS1712178810 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 25,600,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2032 - Reg S | XS1712177093 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 35,100,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S | XS1712176871 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 35,100,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A | XS1712178737 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 35,100,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S | XS1712176525 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 35,100,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A | XS1712178653 | 20/Dec/2017 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 35,100,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1712178570 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 35,100,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - Reg S | XS1712176798 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 358,600,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A | XS1712177333 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 358,600,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S | XS1712175477 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 358,600,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A | XS1712177416 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 358,600,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S | XS1712175550 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 358,600,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1712177259 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 358,600,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - Reg S | XS1712175394 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 40,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S | XS1712176442 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 40,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A | XS1712178497 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 40,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A | XS1712178224 | 20/Dec/2017 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 40,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1712178141 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 40,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S | XS1712176285 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 40,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - Reg S | XS1712176368 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 63,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S | XS1712176103 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 63,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A | XS1712178067 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 63,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - Reg S | XS1712175980 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 63,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes- 144A | XS1712177929 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 63,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A | XS1712177846 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 63,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - Reg S | XS1712176012 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 63,850,000 Subordinated Notes due 2032 - 144A | XS1712178901 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 63,850,000 Subordinated Notes due 2032 - RegS | XS1712176954 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 9,100,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A | XS1712177762 | 20/Dec/2017 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 9,100,000 Class B-1 Senior Secured FLoating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- Reg S | XS1712175717 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 9,100,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A | XS1712177689 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 9,100,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes- Reg S | XS1712175634 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 9,100,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes- 144A | XS1712177507 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 56 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 9,100,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes- Reg S | XS1712175808 | 20/Dec/2017 | Listed | 15/Jan/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 11,875,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2032 - Reg S | XS1770930094 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 11,875,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2032 -144A | XS1770931654 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S | XS1770929328 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A | XS1770931142 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S | XS1770929245 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A | XS1770932033 | 26/Apr/2018 | Listed | 15/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1770931068 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - Reg S | XS1770929161 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 294,500,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S | XS1770927975 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 294,500,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A | XS1770930334 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 294,500,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S | XS1770928197 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 294,500,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A | XS1770930250 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 294,500,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1770930177 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 294,500,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - Reg S | XS1770927892 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 31,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S | XS1770929757 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 31,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A | XS1770931498 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 31,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S | XS1770929674 | 26/Apr/2018 | Listed | 15/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 31,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A | XS1770932116 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 31,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1770931225 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 31,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - Reg S | XS1770929591 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 35,600,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2032 - Reg S | XS1770929831 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 35,600,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A | XS1770931571 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 37,400,000 Class B Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S | XS1770928783 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 37,400,000 Class B Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A | XS1770930763 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 37,400,000 Class B Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - Reg S | XS1770928601 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 37,400,000 Class B Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes- 144A | XS1770931811 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 37,400,000 Class B Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A | XS1770930680 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 37,400,000 Class B Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - Reg S | XS1770928510 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 48,600,000 Subordinated Notes due 2032 - 144A | XS1770932207 | 26/Apr/2018 | Listed | 15/May/2032 |
| DRYDEN 59 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 48,600,000 Subordinated Notes due 2032 - RegS | XS1770929914 | 26/Apr/2018 | Listed | 15/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 62 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2031 - 144A | XS1826188705 | 12/Jul/2018 | Listed | 15/Jul/2031 |
| DRYDEN 62 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2031 - RegS | XS1826186915 | 12/Jul/2018 | Listed | 15/Jul/2031 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1856844409 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1856844151 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1856844581 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1856844235 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1856844318 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS | XS1856844078 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1856845125 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1856844748 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1856845398 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1856844821 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A | XS1856845042 | 20/Sep/2018 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - RegS | XS1856844664 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1856845711 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1856845471 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1856846107 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1856845638 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1856846446 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS | XS1856845554 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1856845984 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1856845802 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1856846362 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1856846016 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A | XS1856847170 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - RegS | XS1856846875 | 20/Sep/2018 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1856847766 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1856847410 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1856847097 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1856846792 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1856846529 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS | XS1856846289 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1860287678 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1860287249 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1860287322 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1860287165 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Voting Notes - 144A | XS1860288213 | 20/Sep/2018 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Voting Notes - RegS | XS1860287082 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1856848228 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1856848061 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1856847683 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1856847337 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1856847253 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS | XS1856846958 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class E Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A | XS1856847923 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class E Mezzanine Secured Deferrable Floating Rate Notes due 2032 - RegS | XS1856847501 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class F Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A | XS1856847840 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Class F Mezzanine Secured Deferrable Floating Rate Notes due 2032 - RegS | XS1856848491 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - 144A | XS1856848574 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DRYDEN 63 GBP CLO 2018 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - RegS | XS1856848145 | 20/Sep/2018 | Listed | 15/Oct/2032 |
| DSV A/S | Series 1 - Issue of EUR 500,000,000 0.375 per cent. Notes due 2027 | XS2125426796 | 27/Feb/2020 | Listed | 26/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DSV FINANCE B.V. | Series 1 - Issue of EUR 500,000,000 0.500 per cent. Guaranteed Notes due 3 March 2031 | XS2308616841 | 03/Mar/2021 | Listed | 03/Mar/2031 |
| DSV FINANCE B.V. | Series 2 - Issue of EUR 600,000,000 0.750 per cent. Guaranteed Notes due 5 July 2033 | XS2360881549 | 05/Jul/2021 | Listed | 05/Jul/2033 |
| DSV FINANCE B.V. | Series 3 - Issue of EUR 500,000,000 0.875 per cent. Guaranteed Notes due 17 September 2036 | XS2387735470 | 17/Sep/2021 | Listed | 17/Sep/2036 |
| DSV FINANCE B.V. | Series 4 - Issue of EUR 600,000,000 1.375 per cent. Guaranteed Notes due March 2030 | XS2458285355 | 16/Mar/2022 | Listed | 16/Mar/2030 |
| DSV FINANCE B.V. | Series 5 - Issue of EUR 500,000,000 3.500 per cent. Guaranteed Notes due 2029 | XS2850439642 | 26/Jun/2024 | Listed | 26/Jun/2029 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 105,270,000 Class A2A Residential Mortgage Backed Floating Rate Notes due 2053 144A | XS1882693119 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 105,270,000 Class A2A Residential Mortgage Backed Floating Rate Notes due 2053 Reg S | XS1882693200 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 11,100,000 Class C Residential Mortgage Backed Floating Rate Notes due 2053 144A | XS1882693895 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 11,100,000 Class C Residential Mortgage Backed Floating Rate Notes due 2053 Reg S | XS1882693978 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 11,100,000 Class Z1 Residential Mortgage Backed Floating Rate Notes due 2053 144A | XS1893829520 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 11,100,000 Class Z1 Residential Mortgage Backed Floating Rate Notes due 2053 Reg S | XS1893821469 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 13,100,000 Class D Residential Mortgage Backed Floating Rate Notes due 2053 144A | XS1882694190 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 13,100,000 Class D Residential Mortgage Backed Floating Rate Notes due 2053 Reg S | XS1882694273 | 30/Oct/2018 | Listed | 28/Sep/2053 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 157,900,000 Class A2B Residential Mortgage Backed Floating Rate Notes due 2053 144A | XS1893829876 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 157,900,000 Class A2B Residential Mortgage Backed Floating Rate Notes due 2053 Reg S | XS1893826690 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 17,000,000 Class B Residential Mortgage Backed Floating Rate Notes due 2053 144A | XS1882693549 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 17,000,000 Class B Residential Mortgage Backed Floating Rate Notes due 2053 Reg S | XS1882693622 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 50,300,000 Class A1 Residential Mortgage Backed Floating Rate Notes due 2053 144A | XS1882693382 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 50,300,000 Class A1 Residential Mortgage Backed Floating Rate Notes due 2053 Reg S | XS1882693465 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 6,000,000 Class S Residential Mortgage Backed Floating Rate Notes due 2053 144A | XS1882692814 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 6,000,000 Class S Residential Mortgage Backed Floating Rate Notes due 2053 Reg S | XS1882692905 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class E Residential Mortgage Backed Floating Rate Notes due 2053 144A | XS1882694356 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class E Residential Mortgage Backed Floating Rate Notes due 2053 Reg S | XS1882694430 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class F Residential Mortgage Backed Floating Rate Notes due 2053 144A | XS1893830023 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUBLIN BAY SECURITIES 2018-MA1 DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class F Residential Mortgage Backed Floating Rate Notes due 2053 Reg S | XS1893830379 | 30/Oct/2018 | Listed | 28/Sep/2053 |
| DUKE FUNDING HIGH GRADE IV, LTD. | Class A-1 Senior Secured Floating Rate Notes Due 2050 | USG2861FAA15 | 19/Jan/2006 | Listed | 03/Feb/2050 |
| DUKE FUNDING HIGH GRADE IV, LTD. | Class A-2 Senior Secured Floating Rate Notes Due 2050 | USG2861FAB97 | 19/Jan/2006 | Listed | 03/Feb/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DUKE FUNDING HIGH GRADE IV, LTD. | Class B-1 Senior Secured Floating Rate Notes Due 2050 | USG2861FAC70 | 19/Jan/2006 | Listed | 03/Feb/2050 |
| DUKE FUNDING HIGH GRADE IV, LTD. | Class B-2 Senior Secured Floating Rate Notes Due 2050 | USG2861FAD53 | 19/Jan/2006 | Listed | 03/Feb/2050 |
| DUKE FUNDING HIGH GRADE IV, LTD. | Class C-1 Junior Secured Floating Rate Deferrable Interest Notes Due 2050 | USG2861FAE37 | 19/Jan/2006 | Listed | 03/Feb/2050 |
| DUKE FUNDING HIGH GRADE IV, LTD. | Class C-2 Junior Secured Floating Rate Deferrrable Interest Notes Due 2050 | USG2861FAF02 | 19/Jan/2006 | Listed | 03/Feb/2050 |
| DUKE FUNDING HIGH GRADE IV, LTD. | Class D Mezzanine Secured Floating Rate Deferrable Interest Notes Due 2050 | USG2861FAG84 | 19/Jan/2006 | Listed | 03/Feb/2050 |
| DUKE FUNDING HIGH GRADE IV, LTD. | Subordinated Notes Due 2050 | USG2861LAA82 | 19/Jan/2006 | Listed | 03/Feb/2050 |
| DUKE FUNDING IX, CORP. | Class A1 Senior Secured Floating Rate Notes Due 2045 | USG2862CAA74 | 01/Dec/2005 | Listed | 09/Nov/2049 |
| DUKE FUNDING IX, CORP. | Class A2F Senior Secured Fixed Rate Notes Due 2045 | USG2862CAE96 | 01/Dec/2005 | Listed | 09/Nov/2049 |
| DUKE FUNDING IX, CORP. | Class A2V Senior Secured Floating Rate Notes Due 2045 | USG2862CAB57 | 01/Dec/2005 | Listed | 09/Nov/2049 |
| DUKE FUNDING IX, CORP. | Class A3F Secured Deferrable Interest Fixed Rate Notes Due 2045 | USG2862CAF61 | 01/Dec/2005 | Listed | 09/Nov/2049 |
| DUKE FUNDING IX, CORP. | Class A3V Secured Deferrable Interest Floating Rate Notes due 2045 | USG2862CAC31 | 01/Dec/2005 | Listed | 09/Nov/2049 |
| DUKE FUNDING IX, CORP. | Class B Mezzanine Secured Deferrable Interest Floating Rate Notes Due 2045 | USG2862CAD14 | 01/Dec/2005 | Listed | 09/Nov/2049 |
| DUKE FUNDING IX, CORP. | Combination Notes Due 2045 | USG28624AB30 | 01/Dec/2005 | Listed | 09/Nov/2049 |
| DUKE FUNDING IX, CORP. | Subordinated Notes Due 2045 | USG28624AA56 | 01/Dec/2005 | Listed | 09/Nov/2049 |
| DUKE FUNDING V LIMITED | Class A Combination Securities due 2038 | USG2860WAH00 | 22/Sep/2003 | Listed | 07/Aug/2038 |
| DUKE FUNDING V LIMITED | Class B Combination Securities due 2038 | USG2860WAJ65 | 22/Sep/2003 | Listed | 07/Aug/2038 |
| DUKE FUNDING VI LTD | Class A1J Senior Secured Floating Rate Notes due 2039 | USG28618AE92 | 08/Apr/2004 | Listed | 08/Apr/2039 |
| DUKE FUNDING VI LTD | Class A1S Senior Secured Floating Rate Notes due 2039 | USG28618AA70 | 08/Apr/2004 | Listed | 08/Apr/2039 |
| DUKE FUNDING VI LTD | Class A2 Senior Secured Floating Rate Notes due 2039 | USG28618AF67 | 08/Apr/2004 | Listed | 08/Apr/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DUKE FUNDING VI LTD | Class A3 Senior Secured Deferrable Interest Floating Rate Notes due 2039 | USG28618AG41 | 08/Apr/2004 | Listed | 08/Apr/2039 |
| DUKE FUNDING VI LTD | Class BF Mezzanine Secured Fixed Rate Notes due 2039 | USG28618AK52 | 08/Apr/2004 | Listed | 08/Apr/2039 |
| DUKE FUNDING VI LTD | Class BV Mezzanine Secured Floating Rate Notes due 2039 | USG28618AJ89 | 08/Apr/2004 | Listed | 08/Apr/2039 |
| DUKE FUNDING VI LTD | Composite 1 Securities due 2039 | USG28617AA97 | 08/Apr/2004 | Listed | 08/Apr/2039 |
| DUKE FUNDING VI LTD | Composite 2 Securities due 2039 | USG28617AB70 | 08/Apr/2004 | Listed | 08/Apr/2039 |
| DUKE FUNDING VII, LTD. | Class I-A1 Senior Secured Floating Rate Notes due 2034 | USG28614AA66 | 18/Aug/2004 | Listed | 08/Sep/2034 |
| DUKE FUNDING VII, LTD. | Class I-A2 Senior Secured Floating Rate Notes due 2034 | USG28614AE88 | 18/Aug/2004 | Listed | 08/Sep/2034 |
| DUKE FUNDING VII, LTD. | Class I-A2v Senior Secured Floating Rate Notes due 2034 | USG28614AF53 | 18/Aug/2004 | Listed | 08/Sep/2034 |
| DUKE FUNDING VII, LTD. | Class II Senior Secured Floating Rate Notes due 2039 | USG28614AB40 | 18/Aug/2004 | Listed | 08/Sep/2039 |
| DUKE FUNDING VII, LTD. | Class III-A Senior Secured Floating Rate Notes due 2039 | USG28614AC23 | 18/Aug/2004 | Listed | 08/Sep/2039 |
| DUKE FUNDING VII, LTD. | Class III-B Senior Secured Fixed Rate Notes due 2039 | USG28614AG37 | 18/Aug/2004 | Listed | 08/Sep/2039 |
| DUKE FUNDING VII, LTD. | Class IV-A Mezzanine Secured Floating Rate Notes due 2039 | USG28614AD06 | 18/Aug/2004 | Listed | 08/Sep/2039 |
| DUKE FUNDING VII, LTD. | Class IV-B Mezzanine Secured Fixed Rate Notes due 2039 | USG28614AH10 | 18/Aug/2004 | Listed | 08/Sep/2039 |
| DUKE FUNDING VII, LTD. | Class X Combination Notes due 2039 | USG28612AC66 | 18/Aug/2004 | Listed | 08/Sep/2039 |
| DUKE FUNDING VII, LTD. | Class Y Combination Notes due 2039 | USG28612AD40 | 18/Aug/2004 | Listed | 08/Sep/2039 |
| DUKE FUNDING VII, LTD. | Class Z Combination Notes due 2039 | USG28612AA01 | 18/Aug/2004 | Listed | 08/Sep/2039 |
| DUKE FUNDING VII, LTD. | Subordinated Notes due 2039 | USG28612AB83 | 18/Aug/2004 | Listed | 08/Sep/2039 |
| DUKE FUNDING XI, LTD. | Class A-1E Floating Rate Notes due 2046 | XS0261421480 | 11/Aug/2006 | Listed | 08/Aug/2046 |
| DUKE FUNDING XI, LTD. | Class A-2E Floating Rate Notes due 2046 | XS0261422298 | 11/Aug/2006 | Listed | 08/Aug/2046 |
| DUKE FUNDING XI, LTD. | Class A-3E Deferrable Interest Floating Rate Notes due 2046 | XS0261422702 | 11/Aug/2006 | Listed | 08/Aug/2046 |

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|---|---|---|---|---|---|
| DUKE FUNDING XI, LTD. | Class B-1E Deferrable Interest Floating Rate Notes due 2046 | XS0261423189 | 11/Aug/2006 | Listed | 08/Aug/2046 |
| DUKE FUNDING XI, LTD. | Combination Notes due 2046 | XS0262166134 | 11/Aug/2006 | Listed | 08/Aug/2046 |
| DUKE FUNDING XI, LTD. | Subordinated Notes due 2046 | XS0261423858 | 11/Aug/2006 | Listed | 08/Aug/2046 |
| DURHAM MORTGAGES A PLC | £1,050,046,000 Class A Mortgage Backed Floating Rate Notes due May 2054 - 144A | XS2761206114 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £1,050,046,000 Class A Mortgage Backed Floating Rate Notes due May 2054 - Reg S | XS2761205819 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £11,290,000 Class F Mortgage Backed Floating Rate Notes due May 2054-144A | XS2761212864 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £11,290,000 Class F Mortgage Backed Floating Rate Notes due May 2054-Reg S | XS2761212351 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £26,182,000 Class R Mortgage Backed Zero Rate Notes due May 2054-144A | XS2761214134 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £26,182,000 Class R Mortgage Backed Zero Rate Notes due May 2054-Reg S | XS2761213755 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £26,345,000 Class E Mortgage Backed Floating Rate Notes due May 2054-144A | XS2761211890 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £26,345,000 Class E Mortgage Backed Floating Rate Notes due May 2054-Reg S | XS2761210223 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £26,972,000 Class Z Mortgage Backed Zero Rate Notes due May 2054-144A | XS2761213912 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £26,972,000 Class Z Mortgage Backed Zero Rate Notes due May 2054-Reg S | XS2761213672 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £38,890,000 Class D Mortgage Backed Floating Rate Notes due May 2054-Reg S | XS2761206973 | 27/Feb/2024 | Listed | 28/May/2054 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DURHAM MORTGAGES A PLC | £38,890,000 Class D Mortgage Backed Floating Rate Notes due May 2054-144A | XS2761208672 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £46,417,000 Class C Mortgage Backed Floating Rate Notes due May 2054-144A | XS2761206627 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £46,417,000 Class C Mortgage Backed Floating Rate Notes due May 2054-Reg S | XS2761206544 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £54,572,000 Class B Mortgage Backed Floating Rate Notes due May 2054-144A | XS2761206460 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £54,572,000 Class B Mortgage Backed Floating Rate Notes due May 2054-Reg S | XS2761206205 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £8,781,000 Class X Mortgage Backed Floating Rate Notes due May 2054-144A | XS2761213243 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES A PLC | £8,781,000 Class X Mortgage Backed Floating Rate Notes due May 2054-Reg S | XS2761213169 | 27/Feb/2024 | Listed | 28/May/2054 |
| DURHAM MORTGAGES B PLC. | £10,535,000 Class X Mortgage Backed Floating Rate Notes due May 2055 - 144A | XS2873546571 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £10,535,000 Class X Mortgage Backed Floating Rate Notes due May 2055 - Reg S | XS2873490846 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £18,437,000 Class F Mortgage Backed Floating Rate Notes due May 2055 - 144A | XS2873545847 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £18,437,000 Class F Mortgage Backed Floating Rate Notes due May 2055 - Reg S | XS2873489830 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £21,545,000 Class R Mortgage Backed Zero Rate Notes due May 2055 - 144A | XS2873546225 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £21,545,000 Class R Mortgage Backed Zero Rate Notes due May 2055 - Reg S | XS2873490176 | 27/Aug/2024 | Listed | 28/May/2055 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DURHAM MORTGAGES B PLC. | £29,500,000 Class E Mortgage Backed Floating Rate Notes due May 2055 - 144A | XS2873545680 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £29,500,000 Class E Mortgage Backed Floating Rate Notes due May 2055 - Reg S | XS2873488279 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £35,295,000 Class D Mortgage Backed Floating Rate Notes due May 2055 - 144A | XS2873545250 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £35,295,000 Class D Mortgage Backed Floating Rate Notes due May 2055 - Reg S | XS2873487628 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £36,875,000 Class Z Mortgage Backed Zero Rate Notes due May 2055 - 144A | XS2873546068 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £36,875,000 Class Z Mortgage Backed Zero Rate Notes due May 2055 - Reg S | XS2873490093 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £47,411,000 Class B Mortgage Backed Floating Rate Notes due May 2055 - 144A | XS2873491067 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £47,411,000 Class B Mortgage Backed Floating Rate Notes due May 2055 - Reg S | XS2873487388 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £48,465,000 Class C Mortgage Backed Floating Rate Notes due May 2055 - 144A | XS2873517804 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £48,465,000 Class C Mortgage Backed Floating Rate Notes due May 2055 - Reg S | XS2873487545 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £837,604,000 Class A Mortgage Backed Floating Rate Notes due May 2055 - 144A | XS2873490929 | 27/Aug/2024 | Listed | 28/May/2055 |
| DURHAM MORTGAGES B PLC. | £837,604,000 Class A Mortgage Backed Floating Rate Notes due May 2055 - Reg S | XS2873487206 | 27/Aug/2024 | Listed | 28/May/2055 |
| DUTCH HILL FUNDING II LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes Due 2046 | USG28918AA10 | 20/Sep/2007 | Listed | 10/Sep/2046 |
| DUTCH HILL FUNDING II LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2046 | USG28918AB92 | 20/Sep/2007 | Listed | 10/Sep/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| DUTCH HILL FUNDING II LTD. | Class B Third Priority Senior Secured Floating Rate Notes due 2052 | USG28918AC75 | 20/Sep/2007 | Listed | 10/May/2052 |
| DUTCH HILL FUNDING II LTD. | Class C Mezzanine Secured Floating Rate Notes due 2052 | USG28918AD58 | 20/Sep/2007 | Listed | 10/May/2052 |
| DUTCH HILL FUNDING II LTD. | Class D-1 Mezzanine Secured Floating Rate Deferrable Notes due 2052 | USG28918AE32 | 20/Sep/2007 | Listed | 10/May/2052 |
| DUTCH HILL FUNDING II LTD. | Class D-2 Mezzanine Secured Floating Rate Deferrable Notes due 2052 | USG28918AF07 | 20/Sep/2007 | Listed | 10/May/2052 |
| DUTCH HILL FUNDING II LTD. | Class D-3 Mezzanine Secured Floating Rate Deferrable Notes due 2052 | USG28918AG89 | 20/Sep/2007 | Listed | 10/May/2052 |
| DUTCH HILL FUNDING II LTD. | Subordinated Notes due 2052 | USG28916AA53 | 20/Sep/2007 | Listed | 10/May/2052 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 1,221,976,000 senior class A mortgage-backed notes due August 2067 - 144A | XS2859749504 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 1,221,976,000 senior class A mortgage-backed notes due August 2067 - RegS | XS2859747714 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 100,000 Class S1 Note due August 2067 - 144A | XS2859750346 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 100,000 Class S1 Note due August 2067 - RegS | XS2859749173 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 100,000 Class S2 Note due August 2067 - 144A | XS2859750429 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 100,000 Class S2 Note due August 2067 - RegS | XS2859749413 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 21,693,000 class F mortgage-backed notes due August 2067 - 144A | XS2859750007 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 21,693,000 class F mortgage-backed notes due August 2067 - RegS | XS2859748449 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 31,091,000 class E mortgage-backed notes due August 2067 - 144A | XS2859749926 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 31,091,000 class E mortgage-backed notes due August 2067 - RegS | XS2859748365 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 36,153,000 class X notes due August 2067 - 144A | XS2859750189 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 36,153,000 class X notes due August 2067 - RegS | XS2859748522 | 31/Jul/2024 | Listed | 22/Aug/2067 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 48,445,000 class D mortgage-backed notes due August 2067 - 144A | XS2859749843 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 48,445,000 class D mortgage-backed notes due August 2067 - RegS | XS2859748100 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 50,614,000 class C mortgage-backed notes due August 2067 - 144A | XS2859749769 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 50,614,000 class C mortgage-backed notes due August 2067 - RegS | XS2859748019 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 72,306,000 class B mortgage-backed notes due August 2067 - 144A | XS2859749686 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH MORTGAGE FINANCE 2024-1 B.V | EUR 72,306,000 class B mortgage-backed notes due August 2067 - RegS | XS2859747987 | 31/Jul/2024 | Listed | 22/Aug/2067 |
| DUTCH PROPERTY FINANCE 2020-1 B.V | Class B mortgage-backed notes due July 2054 | XS2098338671 | 28/Jan/2020 | Listed | 28/Jul/2054 |
| DUTCH PROPERTY FINANCE 2020-1 B.V | Class C mortgage-backed notes due July 2054 | XS2098338754 | 28/Jan/2020 | Listed | 28/Jul/2054 |
| DUTCH PROPERTY FINANCE 2020-1 B.V | Class D mortgage-backed notes due July 2054 | XS2098338838 | 28/Jan/2020 | Listed | 28/Jul/2054 |
| DUTCH PROPERTY FINANCE 2020-1 B.V | Class E mortgage-backed notes due July 2054 | XS2098339059 | 28/Jan/2020 | Listed | 28/Jul/2054 |
| DUTCH PROPERTY FINANCE 2020-1 B.V | Senior class A mortgage-backed notes due July 2054 | XS2098338242 | 28/Jan/2020 | Listed | 28/Jul/2054 |
| DUTCH PROPERTY FINANCE 2020-2 B.V. | Class B mortgage-backed notes due January 2058 | XS2219249328 | 28/Sep/2020 | Listed | 28/Jan/2058 |
| DUTCH PROPERTY FINANCE 2020-2 B.V. | Class C mortgage-backed notes due January 2058 | XS2219249757 | 28/Sep/2020 | Listed | 28/Jan/2058 |
| DUTCH PROPERTY FINANCE 2020-2 B.V. | Class D mortgage-backed notes due January 2058 | XS2219250177 | 28/Sep/2020 | Listed | 28/Jan/2058 |
| DUTCH PROPERTY FINANCE 2020-2 B.V. | Class E mortgage-backed notes due January 2058 | XS2219250417 | 28/Sep/2020 | Listed | 28/Jan/2058 |
| DUTCH PROPERTY FINANCE 2020-2 B.V. | Senior class A mortgage-backed notes due January 2058 | XS2219248601 | 28/Sep/2020 | Listed | 28/Jan/2058 |
| DUTCH PROPERTY FINANCE 2021-1 B.V. | Class B mortgage-backed notes due July 2058 | XS2294367755 | 01/Mar/2021 | Listed | 28/Jul/2058 |
| DUTCH PROPERTY FINANCE 2021-1 B.V. | Class C mortgage-backed notes due July 2058 | XS2294368050 | 01/Mar/2021 | Listed | 28/Jul/2058 |
| DUTCH PROPERTY FINANCE 2021-1 B.V. | Class D mortgage-backed notes due July 2058 | XS2294367839 | 01/Mar/2021 | Listed | 28/Jul/2058 |
| DUTCH PROPERTY FINANCE 2021-1 B.V. | Senior class A mortgage-backed notes due July 2058 | XS2294367672 | 01/Mar/2021 | Listed | 28/Jul/2058 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DUTCH PROPERTY FINANCE 2021-2 B.V. | EUR 100,000 class R notes due April 2059 | XS2384173766 | 28/Sep/2021 | Listed | 28/Apr/2059 |
| DUTCH PROPERTY FINANCE 2021-2 B.V. | EUR 19,712,000 class B mortgage-backed notes due April 2059 | XS2384171711 | 28/Sep/2021 | Listed | 28/Apr/2059 |
| DUTCH PROPERTY FINANCE 2021-2 B.V. | EUR 20,900,000 class C mortgage-backed notes due April 2059 | XS2384171802 | 28/Sep/2021 | Listed | 28/Apr/2059 |
| DUTCH PROPERTY FINANCE 2021-2 B.V. | EUR 21,137,000 class D mortgage-backed notes due April 2059 | XS2384172362 | 28/Sep/2021 | Listed | 28/Apr/2059 |
| DUTCH PROPERTY FINANCE 2021-2 B.V. | EUR 399,001,000 senior class A mortgage-backed notes due April 2059 | XS2384171638 | 28/Sep/2021 | Listed | 28/Apr/2059 |
| DUTCH PROPERTY FINANCE 2021-2 B.V. | EUR 9,025,000 class X notes due April 2059 | XS2384173683 | 28/Sep/2021 | Listed | 28/Apr/2059 |
| DUTCH PROPERTY FINANCE 2022-1 B.V. | EUR 100,000 class R notes due October 2059 | XS2458324600 | 28/Apr/2022 | Listed | 28/Oct/2059 |
| DUTCH PROPERTY FINANCE 2022-1 B.V. | EUR 15,750,000 class X notes due October 2059 | XS2458324519 | 28/Apr/2022 | Listed | 28/Oct/2059 |
| DUTCH PROPERTY FINANCE 2022-1 B.V. | EUR 18,000,000 class C mortgage-backed notes due October 2059 | XS2458324196 | 28/Apr/2022 | Listed | 28/Oct/2059 |
| DUTCH PROPERTY FINANCE 2022-1 B.V. | EUR 21,375,000 class D mortgage-backed notes due October 2059 | XS2458324279 | 28/Apr/2022 | Listed | 28/Oct/2059 |
| DUTCH PROPERTY FINANCE 2022-1 B.V. | EUR 31,500,000 class B mortgage-backed notes due October 2059 | XS2458323974 | 28/Apr/2022 | Listed | 28/Oct/2059 |
| DUTCH PROPERTY FINANCE 2022-1 B.V. | EUR 365,625,000 senior class A mortgage-backed notes due October 2059 | XS2458323891 | 28/Apr/2022 | Listed | 28/Oct/2059 |
| DUTCH PROPERTY FINANCE 2022-2 B.V. | EUR 100,000 class R notes due April 2062 | XS2491648015 | 06/Oct/2022 | Listed | 28/Apr/2062 |
| DUTCH PROPERTY FINANCE 2022-2 B.V. | EUR 15,000,000 class B mortgage-backed notes due April 2062 | XS2491645771 | 06/Oct/2022 | Listed | 28/Apr/2062 |
| DUTCH PROPERTY FINANCE 2022-2 B.V. | EUR 211,875,000 senior class A mortgage-backed notes due April 2062 | XS2491644295 | 06/Oct/2022 | Listed | 28/Apr/2062 |
| DUTCH PROPERTY FINANCE 2022-2 B.V. | EUR 6,250,000 class X notes due April 2062 | XS2491647637 | 06/Oct/2022 | Listed | 28/Apr/2062 |
| DUTCH PROPERTY FINANCE 2022-2 B.V. | EUR 7,500,000 class D mortgage-backed notes due April 2062 | XS2491646662 | 06/Oct/2022 | Listed | 28/Apr/2062 |
| DUTCH PROPERTY FINANCE 2022-2 B.V. | EUR 8,125,000 class C mortgage-backed notes due April 2062 | XS2491646589 | 06/Oct/2022 | Listed | 28/Apr/2062 |
| DUTCH PROPERTY FINANCE 2023-1 B.V. | EUR 100,000 class R notes due April 2064 | XS2570180674 | 08/Feb/2023 | Listed | 28/Apr/2064 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DUTCH PROPERTY FINANCE 2023-1 B.V. | EUR 12,500,000 class X notes due April 2064 | XS2570180245 | 08/Feb/2023 | Listed | 28/Apr/2064 |
| DUTCH PROPERTY FINANCE 2023-1 B.V. | EUR 15,000,000 class D mortgage-backed notes due April 2064 | XS2570116827 | 08/Feb/2023 | Listed | 28/Apr/2064 |
| DUTCH PROPERTY FINANCE 2023-1 B.V. | EUR 16,250,000 class C mortgage-backed notes due April 2064 | XS2570116660 | 08/Feb/2023 | Listed | 28/Apr/2064 |
| DUTCH PROPERTY FINANCE 2023-1 B.V. | EUR 30,000,000 class B mortgage-backed notes due April 2064 | XS2570116231 | 08/Feb/2023 | Listed | 28/Apr/2064 |
| DUTCH PROPERTY FINANCE 2023-1 B.V. | EUR 423,750,000 senior class A mortgage-backed notes due April 2064 | XS2570115696 | 08/Feb/2023 | Listed | 28/Apr/2064 |
| E TRADE ABS CDO V, LTD. | Class A-1J Senior Secured Floating Rate Notes due 2046 | USG3141EAB23 | 22/Sep/2006 | Listed | 06/Oct/2046 |
| E TRADE ABS CDO V, LTD. | Class A-1S Senior Secured Floating Rate Notes due 2046 | USG3141EAA40 | 22/Sep/2006 | Listed | 06/Oct/2046 |
| E TRADE ABS CDO V, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2046 | USG3141EAC06 | 22/Sep/2006 | Listed | 06/Oct/2046 |
| E TRADE ABS CDO V, LTD. | Class A-3 Deferrable Secured Floating Rate Notes due 2046 | USG3141EAD88 | 22/Sep/2006 | Listed | 06/Oct/2046 |
| E TRADE ABS CDO V, LTD. | Class B Deferrable Secured Floating Rate Notes due 2046 | USG3141EAE61 | 22/Sep/2006 | Listed | 06/Oct/2046 |
| E TRADE ABS CDO V, LTD. | Class C Deferrable Secured Floating Rate Notes due 2046 | USG3141EAF37 | 22/Sep/2006 | Listed | 06/Oct/2046 |
| E*TRADE ABS CDO I LIMITED | 12,500 Preference Shares | KYG313921143 | 24/Feb/2003 | Listed | 08/Oct/2037 |
| E*TRADE ABS CDO I LIMITED | Class B Third Priority Senior Secured Floating Rate Notes due 2037 | USG31391AB43 | 24/Feb/2003 | Listed | 08/Oct/2037 |
| E*TRADE ABS CDO I LIMITED | Class C-1 Mezzanine Secured Floating Rate Notes due 2037 | USG31391AC26 | 24/Feb/2003 | Listed | 08/Oct/2037 |
| E*TRADE ABS CDO I LIMITED | Class C-2 Mezzanine Secured Fixed Rate Notes due 2037 | USG31391AE81 | 24/Feb/2003 | Listed | 08/Oct/2037 |
| E*TRADE ABS CDO III, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2025 | USG3139TAA54 | 31/Jan/2005 | Listed | 10/Jan/2025 |
| E*TRADE ABS CDO III, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2040 | USG3139TAB38 | 31/Jan/2005 | Listed | 10/Jan/2040 |
| E*TRADE ABS CDO III, LTD. | Class B Third Priority Senior Secured Floating Rate Notes due 2040 | USG3139TAC11 | 31/Jan/2005 | Listed | 10/Jan/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| E*TRADE ABS CDO III, LTD. | Class C Fourth Priority Mezzanine Secured Floating Rate Notes due 2040 | USG3139TAD93 | 31/Jan/2005 | Listed | 10/Jan/2040 |
| E*TRADE ABS CDO III, LTD. | Series I 2 per cent. Composite Securities due 2040 | USG3139RAA98 | 31/Jan/2005 | Listed | 10/Jan/2040 |
| E*TRADE ABS CDO III, LTD. | Series II Composite Securities due 2040 | USG3139RAB71 | 31/Jan/2005 | Listed | 10/Jan/2040 |
| E*TRADE ABS CDO IV, LTD. | Class A-1A First Priority Senior Secured Floating Rate Notes Due 2042 | USG3140UAA90 | 13/Feb/2006 | Listed | 05/Dec/2042 |
| E*TRADE ABS CDO IV, LTD. | Class A-1B-1 First Priority Senior Secured Floating Rate Delayed Draw Notes Due 2042 | USG3140UAB73 | 13/Feb/2006 | Listed | 05/Dec/2042 |
| E*TRADE ABS CDO IV, LTD. | Class A-1B-2 First Priority Senior Secured Floating Rate Notes Due 2042 | USG3140UAD30 | 13/Feb/2006 | Listed | 05/Dec/2042 |
| E*TRADE ABS CDO IV, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes Due 2042 | USG3140UAF87 | 13/Feb/2006 | Listed | 05/Dec/2042 |
| E*TRADE ABS CDO IV, LTD. | Class B Third Priority Senior Secured Floating Rate Notes Due 2042 | USG3140UAG60 | 13/Feb/2006 | Listed | 05/Dec/2042 |
| E*TRADE ABS CDO IV, LTD. | Class C Fourth Priority Mezzanine Deferrable Secured Floating Rate Notes Due 2042 | USG3140UAH44 | 13/Feb/2006 | Listed | 05/Dec/2042 |
| E*TRADE ABS CDO IV, LTD. | Class D Fifth Priority Mezzanine Deferrable Secured Floating Rate Notes Due 2042 | USG3140UAJ00 | 13/Feb/2006 | Listed | 05/Dec/2042 |
| E.S.TR.A. S.P.A. | €80,000,000 3.050 per cent. Guaranteed Notes due 14 April 2027 | XS2464501886 | 14/Apr/2022 | Listed | 14/Apr/2027 |
| EALBROOK MORTGAGE FUNDING 2022-1 PLC | £10,560,000 Class C mortgage-backed floating rate notes due January 2059 | XS2480925051 | 30/Jun/2022 | Listed | 20/Jan/2059 |
| EALBROOK MORTGAGE FUNDING 2022-1 PLC | £15,830,000 Class B mortgage-backed floating rate notes due January 2059 | XS2480924831 | 30/Jun/2022 | Listed | 20/Jan/2059 |
| EALBROOK MORTGAGE FUNDING 2022-1 PLC | £3,250,000 Class X2 mortgage-backed floating rate notes due January 2059 | XS2480925994 | 30/Jun/2022 | Listed | 20/Jan/2059 |
| EALBROOK MORTGAGE FUNDING 2022-1 PLC | £3,518,000 Class E mortgage-backed floating rate notes due January 2059 | XS2480925481 | 30/Jun/2022 | Listed | 20/Jan/2059 |

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|---|---|---|---|---|---|
| EALBROOK MORTGAGE FUNDING 2022-1 PLC | £316,670,000 Class A mortgage-backed floating rate notes due January 2059 | XS2480924591 | 30/Jun/2022 | Listed | 20/Jan/2059 |
| EALBROOK MORTGAGE FUNDING 2022-1 PLC | £5,280,000 Class D mortgage-backed floating rate notes due January 2059 | XS2480925218 | 30/Jun/2022 | Listed | 20/Jan/2059 |
| EALBROOK MORTGAGE FUNDING 2022-1 PLC | £8,800,000 Class X1 mortgage-backed floating rate notes due January 2059 | XS2480925648 | 30/Jun/2022 | Listed | 20/Jan/2059 |
| EALBROOK MORTGAGE FUNDING 2024-1 PLC | £18,697,000 Class B mortgage backed floating rate notes due August 2066 | XS2914667618 | 30/Oct/2024 | Listed | 18/Aug/2066 |
| EALBROOK MORTGAGE FUNDING 2024-1 PLC | £354,257,000 Class A mortgage backed floating rate notes due August 2066 | XS2914667451 | 30/Oct/2024 | Listed | 18/Aug/2066 |
| EALBROOK MORTGAGE FUNDING 2024-1 PLC | £5,511,000 Class R fixed rate notes due August 2066 | XS2914669234 | 30/Oct/2024 | Listed | 18/Aug/2066 |
| EALBROOK MORTGAGE FUNDING 2024-1 PLC | £5,905,000 Class C mortgage backed floating rate notes due August 2066 | XS2914668343 | 30/Oct/2024 | Listed | 18/Aug/2066 |
| EALBROOK MORTGAGE FUNDING 2024-1 PLC | £5,905,000 Class D mortgage backed floating rate notes due August 2066 | XS2914668939 | 30/Oct/2024 | Listed | 18/Aug/2066 |
| EALBROOK MORTGAGE FUNDING 2024-1 PLC | £8,856,000 Class E mortgage backed floating rate notes due August 2066 | XS2914669077 | 30/Oct/2024 | Listed | 18/Aug/2066 |
| EARLS EIGHT LIMITED | Series 763 - USD 20000000 Variable Rate Collateralised Credit-Linked Notes due 2026 | XS1485751850 | 13/Oct/2016 | Listed | 20/Jun/2026 |
| EAST ONE 2024-1 | £10,396,000 Class C Mortgage Backed Floating Rate Notes due December 2055 | XS2790098607 | 16/Apr/2024 | Listed | 27/Dec/2055 |
| EAST ONE 2024-1 | £13,645,000 Class B Mortgage Backed Floating Rate Notes due December 2055 | XS2790098433 | 16/Apr/2024 | Listed | 27/Dec/2055 |
| EAST ONE 2024-1 | £210,527,000 Class A Mortgage Backed Floating Rate Notes due December 2055 | XS2790098359 | 16/Apr/2024 | Listed | 27/Dec/2055 |
| EAST ONE 2024-1 | £5,848,000 Class R Notes due December 2055 | XS2790099084 | 16/Apr/2024 | Listed | 27/Dec/2055 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EAST ONE 2024-1 | £7,149,000 Class Z Mortgage Backed Notes due December 2055 | XS2790098946 | 16/Apr/2024 | Listed | 27/Dec/2055 |
| EAST ONE 2024-1 | £7,797,000 Class X Floating Rate Notes due December 2055 | XS2790099241 | 16/Apr/2024 | Listed | 27/Dec/2055 |
| EAST ONE 2024-1 | £9,097,000 Class D Mortgage Backed Floating Rate Notes due December 2055 | XS2790098789 | 16/Apr/2024 | Listed | 27/Dec/2055 |
| EAST ONE 2024-1 | £9,097,000 Class E Mortgage Backed Floating Rate Notes due December 2055 | XS2790098862 | 16/Apr/2024 | Listed | 27/Dec/2055 |
| EAST SLOPE RESIDENCIES PLC | GBP 185670000 0.10 per cent. Index-Linked Guaranteed Secured Bonds due 28 February 2062 | XS1571341087 | 31/Mar/2017 | Listed | 28/Feb/2062 |
| EASTERN AND SOUTHERN AFRICAN TRADE AND DEVELOPMENT BANK | Series 2 - Issue of U.S. $500,000,000 4.125 per cent. Notes due 2028 | XS2356571559 | 30/Jun/2021 | Listed | 30/Jun/2028 |
| EASTERN ENERGY GAS HOLDINGS, LLC | Euro 250,000,000 1.45% Series B Senior Notes due 2026 | XS1435300519 | 22/Jun/2016 | Listed | 30/Jun/2026 |
| EDENBROOK MORTGAGE FUNDING PLC | £20,714,000 Class C Notes due March 2057 | XS2843264586 | 17/Jul/2024 | Listed | 22/Mar/2057 |
| EDENBROOK MORTGAGE FUNDING PLC | £23,016,000 Class B Notes due March 2057 | XS2843264313 | 17/Jul/2024 | Listed | 22/Mar/2057 |
| EDENBROOK MORTGAGE FUNDING PLC | £277,776,000 Class A Notes due March 2057 | XS2843264156 | 17/Jul/2024 | Listed | 22/Mar/2057 |
| EDENBROOK MORTGAGE FUNDING PLC | £4,603,000 Class E Notes due March 2057 | XS2843265047 | 17/Jul/2024 | Listed | 22/Mar/2057 |
| EDENBROOK MORTGAGE FUNDING PLC | £4,603,000 Class X Notes due March 2057 | XS2843265120 | 17/Jul/2024 | Listed | 22/Mar/2057 |
| EDENBROOK MORTGAGE FUNDING PLC | £6,387,000 Class Z Notes due March 2057 | XS2843267175 | 17/Jul/2024 | Listed | 22/Mar/2057 |
| EDENBROOK MORTGAGE FUNDING PLC | £9,206,000 Class D Notes due March 2057 | XS2843264743 | 17/Jul/2024 | Listed | 22/Mar/2057 |
| EDML BLUE 2024 B.V. | Class A Notes: EUR342,500,000 Notes due 28 July 2063 | XS2909652419 | 28/Oct/2024 | Listed | 28/Jul/2063 |
| EDML BLUE 2024 B.V. | Class B Notes: EUR9,000,000 Notes due 28 July 2063 | XS2909652849 | 28/Oct/2024 | Listed | 28/Jul/2063 |
| EDML BLUE 2024 B.V. | Class C Notes EUR5,200,000 Notes due 28 July 2063 | XS2909654035 | 28/Oct/2024 | Listed | 28/Jul/2063 |
| EDML BLUE 2024 B.V. | Class D Notes: EUR1,100,000 Notes due 28 July 2063 | XS2909654464 | 28/Oct/2024 | Listed | 28/Jul/2063 |

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|---|---|---|---|---|---|
| EDML BLUE 2024 B.V. | Class E Notes: EUR2,700,000 Notes due 28 July 2063 | XS2909654977 | 28/Oct/2024 | Listed | 28/Jul/2063 |
| EDML BLUE 2024 B.V. | Class RS Notes: EUR40,000,000 Notes due 28 July 2063 | XS2909655602 | 28/Oct/2024 | Listed | 28/Jul/2063 |
| EDP FINANCE B.V. | Issue of US$500,000,000 6.300 PER CENT. NOTES DUE 2027 | XS2532478190 | 11/Oct/2022 | Listed | 11/Oct/2027 |
| EDP FINANCE B.V. | Series 37 - Issue of 750000000 2.00 per cent. Instruments due 22 April 2025 | XS1222590488 | 21/Apr/2015 | Listed | 22/Apr/2025 |
| EDP FINANCE B.V. | Series 41 - Issue of EUR 500,000,000 1.500 per cent. Instruments due 22 November 2027 | XS1721051495 | 20/Nov/2017 | Listed | 22/Nov/2027 |
| EDP FINANCE B.V. | Series 42 - Issue of EUR 750,000,000 1.625 per cent. Instruments due 26 January 2026 | XS1846632104 | 26/Jun/2018 | Listed | 26/Jan/2026 |
| EDP FINANCE B.V. | Series 43 - Issue of EUR 600,000,000 1.875 per cent. Instruments due 13 October 2025 | XS1893621026 | 12/Oct/2018 | Listed | 13/Oct/2025 |
| EDP FINANCE B.V. | Series 44 - €600,000,000 0.375 per cent. Instruments due 16 September 2026 | XS2053052895 | 16/Sep/2019 | Listed | 16/Sep/2026 |
| EDP FINANCE B.V. | Series 46 - €1,250,000,000 1.875 per cent. Instruments due 21 September 2029 | XS2459544339 | 22/Mar/2022 | Listed | 21/Sep/2029 |
| EDP FINANCE B.V. | Series 47 - Issue of €500,000,000 3.875 per cent. Instruments due 11 March 2030 | XS2542914986 | 11/Oct/2022 | Listed | 11/Mar/2030 |
| EDP FINANCE B.V. | US$850,000,000 1.710 PER CENT. NOTES DUE 2028 | XS2233217558 | 24/Sep/2020 | Listed | 24/Jan/2028 |
| EDP S.A. | €750 000,000 Fixed to Reset Rate Subordinated Notes due 2080 | PTEDPLOM0017 | 20/Jan/2020 | Listed | 20/Jul/2080 |
| EDP S.A. | €750,000,000 Fixed to Reset Rate Subordinated Notes due 2081 | PTEDPROM0029 | 02/Feb/2021 | Listed | 02/Aug/2081 |
| EDP S.A. | EUR 500,000,000 Fixed to Reset Rate Subordinated Notes due 2082 | PTEDPYOM0020 | 14/Sep/2021 | Listed | 14/Mar/2082 |
| EDP S.A. | EUR 750,000,000 Fixed to Reset Rate Subordinated Notes due 2075 | PTEDPUOM0024 | 16/Sep/2015 | Listed | 16/Sep/2075 |
| EDP S.A. | EUR 750,000,000 Fixed to Reset Rate Subordinated Notes due 2082 | PTEDPXOM0021 | 14/Sep/2021 | Listed | 14/Mar/2082 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EDP S.A. | Series 45 - Issue of €750,000,000 1.625 per cent. Instruments due 15 April 2027 | PTEDPNOM0015 | 15/Apr/2020 | Listed | 15/Apr/2027 |
| EDP S.A. | Series 48 - Issue of €1,000,000,000 Fixed to Reset Rate Subordinated Instruments due 2083 | PTEDP4OM0025 | 23/Jan/2023 | Listed | 23/Apr/2083 |
| EDP S.A. | Series 49 - Issue of €750,000,000 3.875 per cent. Instruments due 26 June 2028 | PTEDPUOM0008 | 26/Jun/2023 | Listed | 26/Jun/2028 |
| EDP S.A. | Series 53 - Issue of €750,000,000 Fixed to Reset Rate Subordinated Instruments due 2054 | PTEDPZOM0011 | 29/May/2024 | Listed | 29/May/2054 |
| EDP S.A. | Series 54 - €1,000,000,000 Fixed to Reset Rate Subordinated Instruments due 2054 | PTEDPSOM0002 | 16/Sep/2024 | Listed | 16/Sep/2054 |
| EDP SERVICIOS FINANCIEROS ESPAÑA, S.A.U. | Series 48 - Issue of €600,000,000 4.125 per cent. Instruments due 4 April 2029 | XS2699159278 | 04/Oct/2023 | Listed | 04/Apr/2029 |
| EDP SERVICIOS FINANCIEROS ESPAÑA, S.A.U. | Series 49 - Issue of €750,000,000 4.375 per cent. Instruments due 4 April 2032 | XS2699159351 | 03/Oct/2023 | Listed | 04/Apr/2032 |
| EDP SERVICIOS FINANCIEROS ESPAÑA, S.A.U. | Series 52 - Issue of €750,000,000 3.500 per cent. Instruments due 16 July 2030 | XS2747766090 | 16/Jan/2024 | Listed | 16/Jul/2030 |
| EI SUKUK COMPANY LTD. | Series 2020-1 - Issue of U.S.$500,000,000 Certificates due September 2025 | XS2230859469 | 23/Sep/2020 | Listed | 23/Sep/2025 |
| EI SUKUK COMPANY LTD. | Series 2021-1 - U.S. $500,000,000 2.082 per cent. Certificates due November 2026 | XS2392596180 | 02/Nov/2021 | Listed | 02/Nov/2026 |
| EI SUKUK COMPANY LTD. | Series 2024-1 - Issue of U.S.$750,000,000 Certificates due 28 May 2029 | XS2824746544 | 28/May/2024 | Listed | 28/May/2029 |
| EIKA BOLIGKREDITT AS | Series 53 - Issue of EUR 500,000,000 0.375 per cent. Covered Notes due 26th February 2025 | XS1725524471 | 28/Nov/2017 | Listed | 26/Feb/2025 |
| EIKA BOLIGKREDITT AS | Series 56 - Issue of EUR 500,000,000 0.500 per cent. Covered Notes due 2025 | XS1869468808 | 28/Aug/2018 | Listed | 28/Aug/2025 |
| EIKA BOLIGKREDITT AS | Series 57 - Issue of €500,000,000 0.875 per cent. Covered Notes due 01 February 2029 | XS1945130620 | 01/Feb/2019 | Listed | 01/Feb/2029 |

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|---|---|---|---|---|---|
| EIKA BOLIGKREDITT AS | Series 58 - Issue of EUR 10,000,000 Covered Notes due 28 March 2039 | XS1969637740 | 28/Mar/2019 | Listed | 28/Mar/2039 |
| EIKA BOLIGKREDITT AS | Series 62 - Issue of €500,000,000 Covered Notes due 2027 | XS2133386685 | 12/Mar/2020 | Listed | 12/Mar/2027 |
| EIKA BOLIGKREDITT AS | Series 64 - Issue of €500,000,000 0.01 per cent. Covered Notes due 2028 | XS2234711294 | 23/Sep/2020 | Listed | 23/Mar/2028 |
| EIKA BOLIGKREDITT AS | Series 66 - Issue of €500,000,000 0.125 per cent. Covered Notes due 2031 | XS2353312254 | 16/Jun/2021 | Listed | 16/Jun/2031 |
| EIKA BOLIGKREDITT AS | Series 69 - Issue of €500,000,000 1.625 per cent. Covered Notes due 2030 | XS2482628851 | 19/May/2022 | Listed | 19/May/2030 |
| EIKA BOLIGKREDITT AS | Series 70 - Issue of €500,000,000 2.500 per cent. Covered Notes due 2028 | XS2536806289 | 22/Sep/2022 | Listed | 22/Sep/2028 |
| EIKA BOLIGKREDITT AS | Series 74 - Issue of €500,000,000 3.250 per cent. Covered Notes due 2033 | XS2636611332 | 14/Jun/2023 | Listed | 14/Jun/2033 |
| EIKA BOLIGKREDITT AS | Series 76 - Issue of €500,000,000 2.875 per cent. Covered Notes due 2029 | XS2787826382 | 19/Mar/2024 | Listed | 19/Mar/2029 |
| EIRLES THREE DESIGNATED ACTIVITY COMPANY | Series 116 - Series 116 Principal Protected Variable Rate Secured Notes with Credit Linked Coupon due 2034 | XS0186110408 | 28/Apr/2004 | Listed | 01/Mar/2034 |
| EIRLES THREE DESIGNATED ACTIVITY COMPANY | Series 129 - Series 129 EUR 4776900 Variable Coupon and Redemption Amount Secured Notes due 2034 | XS0192104213 | 28/May/2004 | Listed | 31/Mar/2034 |
| EIRLES THREE DESIGNATED ACTIVITY COMPANY | Series 154 - Series 154 EUR 2900000 Variable Coupon and Redemption Amount Secured Notes due 2034 | XS0205506198 | 17/Jan/2005 | Listed | 31/Oct/2034 |
| EIRLES THREE DESIGNATED ACTIVITY COMPANY | Series 156 - Series 156 Variable Coupon and Redemption Amount Secured Notes due 2034 | XS0206112277 | 20/Dec/2004 | Listed | 29/Dec/2034 |
| EIRLES THREE DESIGNATED ACTIVITY COMPANY | Series 167 - Series 167 EUR 2013700 Variable Coupon and Redemption Amount Secured Notes due 2034 | XS0209279255 | 31/Jan/2005 | Listed | 29/Dec/2034 |
| EIRLES THREE DESIGNATED ACTIVITY COMPANY | Series 220 - Series 220 EUR8514000 Variable Coupon and Redemption Amount Secured Notes due 2046 | XS0263377987 | 21/Nov/2006 | Listed | 29/Jun/2046 |

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|---|---|---|---|---|---|
| EIRLES THREE DESIGNATED ACTIVITY COMPANY | Series 221 - Series 221 Eur 13194000 Variable Coupon and Redemption Amount Secured Notes due 2046 | XS0263378795 | 03/Oct/2006 | Listed | 29/Jun/2046 |
| EIRLES THREE DESIGNATED ACTIVITY COMPANY | Series 267 - Series 267 Fixed Rate Credit Linked Secured Notes Due 2027 | XS0330084574 | 19/Dec/2007 | Listed | 20/Nov/2027 |
| EIRLES TWO DAC | Series 345 - JPY 4,192,000,000 Fixed Rate Secured Notes due 2040 | XS0571276277 | 07/Jan/2011 | Listed | 04/Jun/2040 |
| EIRLES TWO DAC | Series 347 - Fixed Rate Secured Notes due 2040 | XS0590161724 | 08/Mar/2011 | Listed | 04/Jun/2040 |
| EIRLES TWO DAC | Series 373 - JPY 2,000,000,000 Fixed Rate Notes due 2026 | XS1823389744 | 30/Jul/2018 | Listed | 15/May/2026 |
| EIRLES TWO DAC | Series 375 - Series 375 JPY500,000,000 Fixed Rate Notes due 2026 | XS1856289498 | 26/Oct/2018 | Listed | 27/Nov/2026 |
| EIRLES TWO DAC | Series 376 - Series 376 JPY 2,000,000,000 Fixed Rate Notes due 2027 | XS1874120642 | 05/Nov/2018 | Listed | 17/Mar/2027 |
| EIRLES TWO DAC | Series 378 - JPY3,000,000,000 Fixed Rate Notes due 2028 | XS1936158218 | 24/May/2019 | Listed | 17/Aug/2028 |
| EIRLES TWO DAC | Series 379 - Series 379 JPY2,000,000,000 Fixed Rate Notes due 2027 | XS1949836206 | 11/Mar/2019 | Listed | 17/Mar/2027 |
| EIRLES TWO DAC | Series 380 - Series 380 JPY1,000,000,000 Fixed Rate Notes due 2026 | XS1963579807 | 10/May/2019 | Listed | 15/May/2026 |
| EL CORTE INGLÉS, S.A. | Series 1 - Issue of EUR 500,000,000 4.25 per cent. Notes due 26 June 2031 | XS2848960683 | 26/Jun/2024 | Listed | 26/Jun/2031 |
| ELLEVIO AB | Series 1 - Issue of SEK 1,000,000,000 Class B 2.875 per cent. Fixed Rate Bonds Due February 2025 | XS2200136690 | 08/Jul/2020 | Listed | 12/Feb/2025 |
| ELLEVIO AB | Series 1 - Issue of SEK 4,000,000,000 Class B 2.875 per cent. Bonds due 12 February 2025 | XS1768718576 | 12/Feb/2018 | Listed | 12/Feb/2025 |
| ELLEVIO AB | Series 10 - Issue of SEK 3,000,000,000 Class A 4.530 per cent. Green Bonds due 1 June 2029 | XS2630500887 | 01/Jun/2023 | Listed | 01/Jun/2029 |
| ELLEVIO AB | Series 11 - Issue of SEK 1,450,000,000 Class A 4.230 per cent. Green Bonds due 16 January 2032 | XS2748854242 | 16/Jan/2024 | Listed | 16/Jan/2032 |
| ELLEVIO AB | Series 12 - Issue of SEK 1,550,000,000 Class A Floating Rate Green Bonds due January 2032 | XS2748854671 | 16/Jan/2024 | Listed | 16/Jan/2032 |

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|---|---|---|---|---|---|
| ELLEVIO AB | Series 13 - Issue of EUR 500,000,000 4.125% Class A Series 13 Green Bonds due 7 March 2034 | XS2777383840 | 07/Mar/2024 | Listed | 07/Mar/2034 |
| ELLEVIO AB | Series 6 - Issue of EUR 185,000,000 2.727 per cent. Fixed Rate Notes due 31st August 2027 | XS1569742429 | 28/Feb/2017 | Listed | 31/Aug/2027 |
| ELLEVIO AB | Series 7 - Issue of EUR 220,000,000 3.002 per cent. Fixed Rate Notes due 30th August 2030 | XS1569742858 | 28/Feb/2017 | Listed | 30/Aug/2030 |
| ELLEVIO AB | Series 8 - Issue of SEK 350,000,000 Class A Floating Rate Green Bonds Due June 2027 | XS2219653453 | 21/Aug/2020 | Listed | 11/Jun/2027 |
| ELLEVIO AB | Series 8 - Issue of SEK 650,000,000 Class A Floating Rate Green Bonds due June 2027 Guaranteed by Ellevio Holding 4 AB under the EUR 10,000,000,000 | XS2187707893 | 11/Jun/2020 | Listed | 11/Jun/2027 |
| ELLEVIO AB | Series 9 - Issue of SEK 1,000,000,000 Class A 1.728 per cent. Fixed Rate Green Bonds due 2027 | XS2187708198 | 11/Jun/2020 | Listed | 11/Jun/2027 |
| ELM B.V. | EUR 500,000,000 Fixed to Floating Rate Notes due 2047 | XS1587893451 | 11/Apr/2017 | Listed | 29/Sep/2047 |
| ELM B.V. | Series 118 - Series 118 EUR 5000000 Fixed Accretion Zero-Coupon Notes due 2033 | XS0321422221 | 24/Sep/2007 | Listed | 03/Mar/2033 |
| ELM B.V. | Series 140 - EUR 146000000 Secured Instalment Note due 2047 | XS0559857825 | 11/Jul/2013 | Listed | 01/Sep/2047 |
| ELM B.V. | Series 148 - EUR 52000000 Secured Floating Rate Notes due 2041 | XS0634910805 | 27/Jun/2011 | Listed | 30/Sep/2041 |
| ELM B.V. | Series 149 - EUR 20000000 Secured Notes due 2037 | XS0643835746 | 02/Aug/2011 | Listed | 14/Feb/2037 |
| ELM B.V. | Series 157 - Series 157 EUR 8000000 Secured Notes due 2029 | XS0709022221 | 19/Jan/2012 | Listed | 14/Feb/2029 |
| ELM B.V. | Series 162 - EUR 90753000 Secured Notes due 2041 | XS0761610111 | 26/Apr/2012 | Listed | 06/Aug/2041 |
| ELM B.V. | Series 163 - Series 163 EUR 17,861,000 Secured Notes due 2029 | XS0774981764 | 15/Aug/2013 | Listed | 14/Feb/2029 |
| ELM B.V. | Series 46 - EUR 20,000,000 Capped CMS Linked Notes due 2033 | XS0254228488 | 20/Jul/2006 | Listed | 07/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELM B.V. | Series Memorandum - EUR 600000000 Perpetual Fixed to Floating Rate Notes issued under the Secured Note Programme | XS1492580516 | 27/Sep/2016 | Listed | |
| ELSTREE FUNDING NO.2 PLC | £10,685,000 Class C Mortgage Backed Floating Rate Notes due December 2054 | XS2430961461 | 27/Jan/2022 | Listed | 20/Dec/2054 |
| ELSTREE FUNDING NO.2 PLC | £14,246,000 Class Z Mortgage Backed Notes due December 2054 | XS2430963913 | 27/Jan/2022 | Listed | 20/Dec/2054 |
| ELSTREE FUNDING NO.2 PLC | £18,520,000 Class B Mortgage Backed Floating Rate Notes due December 2054 | XS2430961032 | 27/Jan/2022 | Listed | 20/Dec/2054 |
| ELSTREE FUNDING NO.2 PLC | £232,926,000 Class A Mortgage Backed Floating Rate Notes due December 2054 | XS2430960901 | 27/Jan/2022 | Listed | 20/Dec/2054 |
| ELSTREE FUNDING NO.2 PLC | £6,411,000 Class X2 Floating Rate Notes due December 2054 | XS2430961974 | 27/Jan/2022 | Listed | 20/Dec/2054 |
| ELSTREE FUNDING NO.2 PLC | £7,123,000 Class X1 Floating Rate Notes due December 2054 | XS2430961891 | 27/Jan/2022 | Listed | 20/Dec/2054 |
| ELSTREE FUNDING NO.2 PLC | £8,548,000 Class D Mortgage Backed Floating Rate Notes due December 2054 | XS2430961628 | 27/Jan/2022 | Listed | 20/Dec/2054 |
| ELSTREE FUNDING NO.3 P.L.C. | £12,079,000 Class C Mortgage Backed Floating Rate Notes due 2055 | XS2598061278 | 23/Mar/2023 | Listed | 23/Apr/2055 |
| ELSTREE FUNDING NO.3 P.L.C. | £16,105,000 Class Z Mortgage Backed Notes due April 2055 | XS2598061948 | 23/Mar/2023 | Listed | 23/Apr/2055 |
| ELSTREE FUNDING NO.3 P.L.C. | £23,352,000 Class B Mortgage Backed Floating Rate Notes due 2055 | XS2598004716 | 23/Mar/2023 | Listed | 23/Apr/2055 |
| ELSTREE FUNDING NO.3 P.L.C. | £265,731,000 Class A Mortgage Backed Floating Rate Notes due 2055 | XS2597991129 | 23/Mar/2023 | Listed | 23/Apr/2055 |
| ELSTREE FUNDING NO.3 P.L.C. | £4,831,000 Class D Mortgage Backed Floating Rate Notes due 2055 | XS2598061609 | 23/Mar/2023 | Listed | 23/Apr/2055 |
| ELSTREE FUNDING NO.4 PLC | £11,101,000 Class C Mortgage Backed Floating Rate Notes due 2055 | XS2742528982 | 22/Feb/2024 | Listed | 21/Oct/2055 |
| ELSTREE FUNDING NO.4 PLC | £16,224,000 Class B Mortgage Backed Floating Rate Notes due 2055 | XS2742528800 | 22/Feb/2024 | Listed | 21/Oct/2055 |
| ELSTREE FUNDING NO.4 PLC | £293,739,000 Class A Mortgage Backed Floating Rate Notes due 2055 | XS2742528479 | 22/Feb/2024 | Listed | 21/Oct/2055 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELSTREE FUNDING NO.4 PLC | £4,270,000 Class F Mortgage Backed Floating Rate Notes due 2055 | XS2742529287 | 22/Feb/2024 | Listed | 21/Oct/2055 |
| ELSTREE FUNDING NO.4 PLC | £6,831,000 Class E Mortgage Backed Floating Rate Notes due 2055 | XS2742529105 | 22/Feb/2024 | Listed | 21/Oct/2055 |
| ELSTREE FUNDING NO.4 PLC | £7,685,000 Class X Notes due 2055 | XS2742529360 | 22/Feb/2024 | Listed | 21/Oct/2055 |
| ELSTREE FUNDING NO.4 PLC | £8,539,000 Class D Mortgage Backed Floating Rate Notes due 2055 | XS2742529014 | 22/Feb/2024 | Listed | 21/Oct/2055 |
| ELSTREE FUNDING NO.4 PLC | £854,000 Class Z Mortgage Backed Notes due 2055 | XS2742529444 | 22/Feb/2024 | Listed | 21/Oct/2055 |
| ELSTREE FUNDING NO.5 PLC | £1,907,000 Class F Mortgage Backed Floating Rate Notes due 2061 | XS2913080581 | 07/Nov/2024 | Listed | 21/Aug/2061 |
| ELSTREE FUNDING NO.5 PLC | £10,799,000 Class C Mortgage Backed Floating Rate Notes due 2061 | XS2913079815 | 07/Nov/2024 | Listed | 21/Aug/2061 |
| ELSTREE FUNDING NO.5 PLC | £12,068,000 Class B Mortgage Backed Floating Rate Notes due 2061 | XS2913079492 | 07/Nov/2024 | Listed | 21/Aug/2061 |
| ELSTREE FUNDING NO.5 PLC | £216,604,000 Class A Mortgage Backed Floating Rate Notes due 2061 | XS2913079062 | 07/Nov/2024 | Listed | 21/Aug/2061 |
| ELSTREE FUNDING NO.5 PLC | £5,716,000 Class X Notes due 2061 | XS2913080821 | 07/Nov/2024 | Listed | 21/Aug/2061 |
| ELSTREE FUNDING NO.5 PLC | £5,717,000 Class E Mortgage Backed Floating Rate Notes due 2061 | XS2913080318 | 07/Nov/2024 | Listed | 21/Aug/2061 |
| ELSTREE FUNDING NO.5 PLC | £6,987,000 Class D Mortgage Backed Floating Rate Notes due 2061 | XS2913080078 | 07/Nov/2024 | Listed | 21/Aug/2061 |
| ELVA FUNDING PLC | Series 2021-11 - JPY 2,000,000,000 Secured Fixed Rate Notes due 2026 | XS2351341107 | 23/Jun/2021 | Listed | 24/Jun/2026 |
| ELVA FUNDING PLC | Series 2021-16 - JPY 2,000,000,000 Secured Credit-Linked Fixed Rate Notes due 2028 | XS2362621620 | 27/Jul/2021 | Listed | 05/Jul/2028 |
| ELVA FUNDING PLC | Series 2021-17 - Series 2021-17 JPY 2,000,000,000 Secured Fixed Rate Notes due 2026 | XS2366433014 | 05/Nov/2021 | Listed | 03/Aug/2026 |
| ELVA FUNDING PLC | Series 2021-18 - USD 30,000,000 Secured Fixed Rate Notes due 2026 | XS2367834053 | 05/Nov/2021 | Listed | 06/Aug/2026 |
| ELVA FUNDING PLC | Series 2021-2 - JPY 3,000,000,000 Secured Fixed Rate Notes due 2026 | XS2305729928 | 10/Mar/2021 | Listed | 11/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELVA FUNDING PLC | Series 2021-21 - JPY5,000,000,000 Secured Credit- Linked Fixed Rate Notes due 2028 | XS2373451009 | 05/Nov/2021 | Listed | 05/Jul/2028 |
| ELVA FUNDING PLC | Series 2021-22 - JPY2,000,000,000 Secured Fixed Rate Notes due 2026 | XS2375768533 | 05/Nov/2021 | Listed | 27/Aug/2026 |
| ELVA FUNDING PLC | Series 2021-23 - USD 20,000,000 Secured Fixed Rate Notes due 2026 | XS2377389262 | 05/Nov/2021 | Listed | 03/Sep/2026 |
| ELVA FUNDING PLC | Series 2021-24 - JPY 2,000,000,000 Secured Fixed Rate Notes due 2026 | XS2378778703 | 08/Sep/2021 | Listed | 08/Sep/2026 |
| ELVA FUNDING PLC | Series 2021-26 - JPY 2,000,000,000 Secured Credit-Linked Fixed Rate Notes due 2028 | XS2384709601 | 21/Sep/2021 | Listed | 05/Jul/2028 |
| ELVA FUNDING PLC | Series 2021-27 - Issue of JPY 3,000,000,000 Secured Fixed Rate Notes due 2026 | XS2386647569 | 29/Sep/2021 | Listed | 30/Sep/2026 |
| ELVA FUNDING PLC | Series 2021-3 - JPY 2,000,000,000 Secured Fixed Rate Notes due 2026 | XS2306849790 | 11/Mar/2021 | Listed | 11/Mar/2026 |
| ELVA FUNDING PLC | Series 2021-4 - JPY 2,000,000,000 Secured Fixed Rate Notes due 2026. | XS2310402859 | 22/Mar/2021 | Listed | 23/Mar/2026 |
| ELVA FUNDING PLC | Series 2021-5 - JPY 3,000,000,000 Secured Fixed Rate Notes due 2026 | XS2337703701 | 18/May/2021 | Listed | 19/May/2026 |
| ELVET MORTGAGES 2021-1 PLC | £11,328,000 Class B Mortgage Backed Floating Rate Notes due October 2063 | XS2395578482 | 15/Oct/2021 | Listed | 22/Oct/2063 |
| ELVET MORTGAGES 2021-1 PLC | £18,345,000 Class VRR Notes due October 2063 | XS2395581783 | 15/Oct/2021 | Listed | 22/Oct/2063 |
| ELVET MORTGAGES 2021-1 PLC | £2,614,000 Class E Mortgage Backed Floating Rate Notes due October 2063 | XS2395580629 | 15/Oct/2021 | Listed | 22/Oct/2063 |
| ELVET MORTGAGES 2021-1 PLC | £3,486,000 Class Z Mortgage Backed Notes due October 2063 | XS2395581437 | 15/Oct/2021 | Listed | 22/Oct/2063 |
| ELVET MORTGAGES 2021-1 PLC | £314,570,000 Class A Mortgage Backed Floating Rate Notes due October 2063 | XS2395577914 | 15/Oct/2021 | Listed | 22/Oct/2063 |
| ELVET MORTGAGES 2021-1 PLC | £6,971,000 Class D Mortgage Backed Floating Rate Notes due October 2063 | XS2395580116 | 15/Oct/2021 | Listed | 22/Oct/2063 |
| ELVET MORTGAGES 2021-1 PLC | £9,585,000 Class C Mortgage Backed Floating Rate Notes due October 2063 | XS2395578565 | 15/Oct/2021 | Listed | 22/Oct/2063 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELVET MORTGAGES 2023-1 PLC | £11,629,000 Class C Mortgage Backed Floating Rate Notes due August 2065 | XS2706345910 | 03/Nov/2023 | Listed | 22/Aug/2065 |
| ELVET MORTGAGES 2023-1 PLC | £13,955,000 Class Z Mortgage Backed Notes due August 2065 | XS2706346215 | 03/Nov/2023 | Listed | 22/Aug/2065 |
| ELVET MORTGAGES 2023-1 PLC | £15,119,000 Class B Mortgage Backed Floating Rate Notes due August 2065 | XS2706345670 | 03/Nov/2023 | Listed | 22/Aug/2065 |
| ELVET MORTGAGES 2023-1 PLC | £24,487,000 Class VRR Mortgage Backed Notes due August 2065 | XS2706346488 | 03/Nov/2023 | Listed | 22/Aug/2065 |
| ELVET MORTGAGES 2023-1 PLC | £4,652,000 Class D Mortgage Backed Floating Rate Notes due August 2065 | XS2706346058 | 03/Nov/2023 | Listed | 22/Aug/2065 |
| ELVET MORTGAGES 2023-1 PLC | £414,012,000 Class A Mortgage Backed Floating Rate Notes due August 2065 | XS2706345167 | 03/Nov/2023 | Listed | 22/Aug/2065 |
| ELVET MORTGAGES 2023-1 PLC | £5,814,000 Class E Mortgage Backed Floating Rate Notes due August 2065 | XS2706346132 | 03/Nov/2023 | Listed | 22/Aug/2065 |
| E-MAC DE 2005-I B.V. | Junior Class C Mortgage-Backed Notes 2005 | XS0221902538 | 20/Jun/2005 | Listed | 25/May/2052 |
| E-MAC DE 2005-I B.V. | Mezzanine Class B Mortgage-Backed Notes 2005 | XS0221901050 | 20/Jun/2005 | Listed | 25/May/2052 |
| E-MAC DE 2005-I B.V. | Senior Class A Mortgage-Backed Notes 2005 | XS0221900243 | 20/Jun/2005 | Listed | 25/May/2047 |
| E-MAC DE 2005-I B.V. | Subordinated Class D Mortgage-Backed Notes 2005 | XS0221903429 | 20/Jun/2005 | Listed | 25/May/2052 |
| E-MAC DE 2005-I B.V. | Subordinated Class E Mortgage-Backed Notes 2005 | XS0221904237 | 20/Jun/2005 | Listed | 25/May/2052 |
| E-MAC DE 2006-I B.V | Junior Class C Mortgage-Backed Notes due 2057 | XS0257591338 | 20/Jun/2006 | Listed | 20/Sep/2057 |
| E-MAC DE 2006-I B.V | Mezzanine Class B Mortgage-Backed Notes due 2057 | XS0257590876 | 20/Jun/2006 | Listed | 20/Sep/2057 |
| E-MAC DE 2006-I B.V | Senior Class A Mortgage-Backed Notes due 2048 | XS0257589860 | 20/Jun/2006 | Listed | 20/Sep/2048 |
| E-MAC DE 2006-I B.V | Subordinated Class D Mortgage-Backed Notes due 2057 | XS0257592062 | 20/Jun/2006 | Listed | 20/Sep/2057 |
| E-MAC DE 2006-I B.V | Subordinated Class E Mortgage-Backed Notes due 2057 | XS0257592575 | 20/Jun/2006 | Listed | 20/Sep/2057 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| E-MAC DE 2006-II B.V. | 14000000 Subordinated Class D Mortgage-Backed Notes due 2058 | XS0276935045 | 14/Dec/2006 | Listed | 25/Feb/2058 |
| E-MAC DE 2006-II B.V. | 151000000 Senior Class A1 Mortgage-Backed Notes due 2048 | XS0276932539 | 14/Dec/2006 | Listed | 25/Feb/2048 |
| E-MAC DE 2006-II B.V. | 24500000 Junior Class C Mortgage-Backed Notes due 2058 | XS0276934667 | 14/Dec/2006 | Listed | 25/Feb/2058 |
| E-MAC DE 2006-II B.V. | 35000000 Mezzanine Class B Mortgage-Backed Notes due 2058 | XS0276933859 | 14/Dec/2006 | Listed | 25/Feb/2058 |
| E-MAC DE 2006-II B.V. | 465700000 Mezzanine Class A2 Mortgage-Backed Notes due 2058 | XS0276933347 | 14/Dec/2006 | Listed | 25/Feb/2058 |
| E-MAC DE 2006-II B.V. | 9800000 Subordinated Class E Mortgage-Backed Notes due 2058 | XS0276936019 | 14/Dec/2006 | Listed | 25/Feb/2058 |
| E-MAC DE 2007-1 B.V. | Junior Class C Mortgage-Backed Notes due 2054 | XS0322557017 | 08/Nov/2007 | Listed | 01/Nov/2054 |
| E-MAC DE 2007-1 B.V. | Mezzanine Class B Mortgage-Backed Notes due 2054 | XS0322556985 | 08/Nov/2007 | Listed | 01/Nov/2054 |
| E-MAC DE 2007-1 B.V. | Senior Class A1 Mortgage-Backed Notes due 2054 | XS0322554774 | 08/Nov/2007 | Listed | 01/Nov/2054 |
| E-MAC DE 2007-1 B.V. | Senior Class A2 Mortgage-Backed Notes due 2054 | XS0322556472 | 08/Nov/2007 | Listed | 01/Nov/2054 |
| E-MAC DE 2007-1 B.V. | Subordinated Class D Mortgage-Backed Notes due 2054 | XS0322557520 | 08/Nov/2007 | Listed | 01/Nov/2054 |
| E-MAC DE 2007-1 B.V. | Subordinated Class E Mortgage-Backed Notes due 2054 | XS0322557876 | 08/Nov/2007 | Listed | 01/Nov/2054 |
| E-MAC NL 2005-III B.V | Junior Class C Mortgage-Backed Notes 2005 due 2038 | XS0236786082 | 15/Dec/2005 | Listed | 25/Jul/2038 |
| E-MAC NL 2005-III B.V | Mezzanine Class B Mortgage Backed Notes 2005 due 2038 | XS0236785860 | 15/Dec/2005 | Listed | 25/Jul/2038 |
| E-MAC NL 2005-III B.V | Senior Class A Mortgage Backed Notes 2005 due 2038 | XS0236785431 | 15/Dec/2005 | Listed | 25/Jul/2038 |
| E-MAC NL 2005-III B.V | Subordinated Class D Mortgage-Backed Notes 2005 due 2038 | XS0236786595 | 15/Dec/2005 | Listed | 25/Jul/2038 |
| E-MAC NL 2006-II B.V | Junior Class C Mortgage-Backed Notes 2006 due 2039 | XS0255995358 | 25/May/2006 | Listed | 25/Jan/2039 |
| E-MAC NL 2006-II B.V | Mezzanine Class B Mortgage-Backed Notes 2006 due 2039 | XS0255993577 | 25/May/2006 | Listed | 25/Jan/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| E-MAC NL 2006-II B.V | Senior Class A Mortgage-Backed Notes 2006 due 2039 | XS0255992413 | 25/May/2006 | Listed | 25/Jan/2039 |
| E-MAC NL 2006-II B.V | Subordinated Class D Mortgage-Backed Notes 2006 due 2039 | XS0255996166 | 25/May/2006 | Listed | 25/Jan/2039 |
| E-MAC NL 2006-NHG I B.V | Senior Class A Mortgage-Backed Notes 2006 due 2039 | XS0255152935 | 16/May/2006 | Listed | 25/Jan/2039 |
| E-MAC PROGRAM B.V | Junior Class C Mortgage-Backed Notes 2006 due 2039 | XS0274611317 | 20/Nov/2006 | Listed | 23/Apr/2039 |
| E-MAC PROGRAM B.V | Junior Class C Mortgage-Backed Notes 2007 due 2046 | XS0292258695 | 28/Mar/2007 | Listed | 25/Nov/2046 |
| E-MAC PROGRAM B.V | Junior Class C Notes due 2047 | XS0307682723 | 28/Jun/2007 | Listed | 25/Jul/2047 |
| E-MAC PROGRAM B.V | Mezzanine Class B Mortgage-Backed Notes 2006 due 2039 | XS0274610855 | 20/Nov/2006 | Listed | 23/Apr/2039 |
| E-MAC PROGRAM B.V | Mezzanine Class B Mortgage-Backed Notes 2007 due 2046 | XS0292256301 | 28/Mar/2007 | Listed | 25/Nov/2046 |
| E-MAC PROGRAM B.V | Mezzanine Class B Notes 2007 due 2046 | XS0307417146 | 26/Jun/2007 | Listed | 25/Jul/2046 |
| E-MAC PROGRAM B.V | Mezzanine Class B Notes due 2041 | XS0321494139 | 20/Sep/2007 | Listed | 25/Oct/2041 |
| E-MAC PROGRAM B.V | Mezzanine Class B Notes due 2047 | XS0307682210 | 28/Jun/2007 | Listed | 25/Jul/2047 |
| E-MAC PROGRAM B.V | Senior Class A Mortgage-Backed Notes 2007 due 2046 | XS0307416338 | 26/Jun/2007 | Listed | 25/Jul/2046 |
| E-MAC PROGRAM B.V | Senior Class A Mortgage-Backed Notes due 2041 | XS0321491978 | 20/Sep/2007 | Listed | 25/Oct/2041 |
| E-MAC PROGRAM B.V | Senior Class A1 Notes due 2047 | US26874HAA86 | 28/Jun/2007 | Listed | 25/Jul/2047 |
| E-MAC PROGRAM B.V | Senior Class A2 Mortgage-Backed Notes 2006 due 2039 | XS0274609923 | 20/Nov/2006 | Listed | 23/Apr/2039 |
| E-MAC PROGRAM B.V | Senior Class A2 Mortgage-Backed Notes 2007 due 2046 | XS0292255758 | 28/Mar/2007 | Listed | 25/Nov/2046 |
| E-MAC PROGRAM B.V | Senior Class A2 Notes due 2047 | XS0307677640 | 28/Jun/2007 | Listed | 25/Jul/2047 |
| E-MAC PROGRAM B.V | Subordinated Class D Mortgage-Backed Notes 2007 due 2046 | XS0292260162 | 28/Mar/2007 | Listed | 25/Nov/2046 |
| E-MAC PROGRAM B.V | Subordinated Class D Mortgage-Backed Notes 2006 due 2039 | XS0274611747 | 20/Nov/2006 | Listed | 23/Apr/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| E-MAC PROGRAM B.V | Subordinated Class D Notes due 2047 | XS0307683291 | 28/Jun/2007 | Listed | 25/Jul/2047 |
| E-MAC PROGRAM II B.V. | Junior Class C Notes due 2048 | XS0325183621 | 30/Oct/2007 | Listed | 25/Jan/2048 |
| E-MAC PROGRAM II B.V. | Junior Class C Notes due 2048. | XS0355816694 | 24/Apr/2008 | Listed | 18/Apr/2048 |
| E-MAC PROGRAM II B.V. | Mezzanine Class B Notes due 2048 | XS0325183464 | 30/Oct/2007 | Listed | 25/Jan/2048 |
| E-MAC PROGRAM II B.V. | Mezzanine Class B Notes due 2048. | XS0355816421 | 24/Apr/2008 | Listed | 18/Apr/2048 |
| E-MAC PROGRAM II B.V. | Senior Class A Notes due 2048 | XS0325178548 | 30/Oct/2007 | Listed | 25/Jan/2048 |
| E-MAC PROGRAM II B.V. | Senior Class A Notes due 2048. | XS0355816264 | 24/Apr/2008 | Listed | 18/Apr/2048 |
| E-MAC PROGRAM II B.V. | Subordinated Class D Notes due 2048 | XS0325184355 | 30/Oct/2007 | Listed | 25/Jan/2048 |
| E-MAC PROGRAM II B.V. | Subordinated Class D Notes due 2048. | XS0355816934 | 24/Apr/2008 | Listed | 18/Apr/2048 |
| E-MAC PROGRAM II B.V. | Subordinated Class E Notes due 2048. | XS0355817155 | 24/Apr/2008 | Listed | 18/Apr/2048 |
| E-MAC PROGRAM II B.V. | Subordinated Class F Notes due 2048. | XS0357827459 | 24/Apr/2008 | Listed | 18/Apr/2048 |
| E-MAC PROGRAM III B.V. | Junior Class C Notes due 2048 | XS0355464560 | 14/Apr/2008 | Listed | 14/Apr/2048 |
| E-MAC PROGRAM III B.V. | Junior Class C Notes due January 2048 | XS0344801922 | 22/Feb/2008 | Listed | 22/Jan/2048 |
| E-MAC PROGRAM III B.V. | Mezzanine Class B Notes due 2048 | XS0355463166 | 14/Apr/2008 | Listed | 14/Apr/2048 |
| E-MAC PROGRAM III B.V. | Mezzanine Class B Notes due January 2048 | XS0344801765 | 22/Feb/2008 | Listed | 22/Jan/2048 |
| E-MAC PROGRAM III B.V. | Senior Class A1 Notes due January 2048 | XS0348427955 | 22/Feb/2008 | Listed | 22/Jan/2048 |
| E-MAC PROGRAM III B.V. | Senior Class A2 Notes due 2048 | XS0358002391 | 14/Apr/2008 | Listed | 14/Apr/2048 |
| E-MAC PROGRAM III B.V. | Senior Class A2 Notes due January 2048 | XS0344800957 | 22/Feb/2008 | Listed | 22/Jan/2048 |
| E-MAC PROGRAM III B.V. | Subordinated Class D Notes due 2048 | XS0355464727 | 14/Apr/2008 | Listed | 14/Apr/2048 |
| E-MAC PROGRAM III B.V. | Subordinated Class D Notes due January 2048 | XS0344802060 | 22/Feb/2008 | Listed | 22/Jan/2048 |
| E-MAC PROGRAM III B.V. | Subordinated Class E Notes due 2048 | XS0355464990 | 14/Apr/2008 | Listed | 14/Apr/2048 |
| EMERALD BAY S.A. | 2017-02 - Series 2017-02 - EUR 25,000,000 Secured Steepener Range Accrual Instruments due 2030 | XS1644444066 | 11/Aug/2017 | Listed | 03/Dec/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EMERALD BAY S.A. | 2019-02 - EUR 15,000,000 USD to EUR Repackaging Secured Instruments due 2032 | XS2034602289 | 08/Aug/2019 | Listed | 19/Oct/2032 |
| EMERALD BAY S.A. | Series 2018-02 EUR 16,585,000 Fixed to Leveraged Steepener Notes due 2033 | XS1815133738 | 11/Jul/2018 | Listed | 17/Aug/2033 |
| EMERALD BAY S.A. | Series 2018-03 - EUR 25,000,000 Secured Fixed to Leveraged Steepener Notes due 2033 | XS1885503802 | 16/Oct/2018 | Listed | 02/Dec/2033 |
| EMERALD BAY S.A. | Series 2019-01 - Series 2019-01 USD 10,000,000 Credit Linked Instruments due 31 October 2028 (extendable to 31 January 2029) | XS1958649938 | 28/Mar/2019 | Listed | 31/Oct/2028 |
| EMERALD CAPITAL DESIGNATED ACTIVITY COMPANY | SERIES 2010-001 - USD 310000000 Zero Coupon Credit Linked Notes due 2024 | XS0509075973 | 24/May/2010 | Listed | 26/Jun/2030 |
| EMERALD CAPITAL DESIGNATED ACTIVITY COMPANY | Series 2017-04 - USD 30,000,000 Fixed Rate The Kingdom of Saudi Arabia Credit Linked Notes due 2027 | XS1608150436 | 31/May/2017 | Listed | 22/Mar/2027 |
| EMERALD CAPITAL DESIGNATED ACTIVITY COMPANY | SERIES NO: 2017-02 - USD 35,000,000 Fixed Rate The Kingdom of Saudi Arabia Credit Linked Notes due 2026.. | XS1608156474 | 31/May/2017 | Listed | 24/Jun/2026 |
| EMF-NL PRIME 2008-A B.V. | Class A2 Mortgage Backed Floating Rate Notes due April 2041 | XS0362465535 | 28/May/2008 | Listed | 17/Apr/2041 |
| EMF-NL PRIME 2008-A B.V. | Class A3 Mortgage Backed Floating Rate Notes due April 2041 | XS0362465881 | 28/May/2008 | Listed | 17/Apr/2041 |
| EMF-NL PRIME 2008-A B.V. | Class B Mortgage Backed Floating Rate Notes due April 2041 | XS0362466186 | 28/May/2008 | Listed | 17/Apr/2041 |
| EMF-NL PRIME 2008-A B.V. | Class C Mortgage Backed Floating Rate Notes due April 2041 | XS0362466269 | 28/May/2008 | Listed | 17/Apr/2041 |
| EMF-NL PRIME 2008-A B.V. | Class D Mortgage Backed Floating Rate Notes due April 2041 | XS0362466772 | 28/May/2008 | Listed | 17/Apr/2041 |
| EMF-NL PRIME 2008-A B.V. | Residual Certificates | XS0362467317 | 28/May/2008 | Listed | 17/Apr/2041 |
| EMF-UK 2008-1 PLC | Class A1a Mortgage Backed Floating Rate Notes due 2046 | XS0352932643 | 18/Mar/2008 | Listed | 13/Mar/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EMF-UK 2008-1 PLC | Class A2a Mortgage Backed Floating Rate Notes due 2046 | XS1099724525 | 27/Aug/2014 | Listed | 13/Mar/2046 |
| EMF-UK 2008-1 PLC | Class A3a Mortgage Backed Floating Rate Notes due 2046 | XS1099725415 | 27/Aug/2014 | Listed | 13/Mar/2046 |
| EMF-UK 2008-1 PLC | Class B1 Mortgage Backed Floating Rate Notes due 2046 | XS0352308075 | 18/Mar/2008 | Listed | 13/Mar/2046 |
| EMF-UK 2008-1 PLC | Class B2 Mortgage Backed Floating Rate Notes | XS1099725928 | 27/Aug/2014 | Listed | 13/Mar/2046 |
| EMF-UK 2008-1 PLC | Residual Certificates | XS0353382764 | 18/Mar/2008 | Listed | 13/Mar/2046 |
| EMILIA SPV S.R.L. | Euro 3,000,000,000 Class A Asset Backed Floating Rate Notes due February 2064 | IT0005095044 | 22/Apr/2015 | Listed | 04/Feb/2064 |
| EMIRATES | USD 750000000 4.50 per cent. Notes due 2025 | XS0885065887 | 06/Feb/2013 | Listed | 06/Feb/2025 |
| EMIRATES NBD BANK PJSC | 819 - AUD 29,000,000 Floating Rate Notes due July 2029 | XS2868169249 | 25/Jul/2024 | Listed | 25/Jul/2029 |
| EMIRATES NBD BANK PJSC | Series 718 - Issue of AUD 14,000,000 Floating Rate Notes due 12 August 2031 | XS2375739948 | 12/Aug/2021 | Listed | 12/Aug/2031 |
| EMIRATES NBD BANK PJSC | Series 719 - Issue of AUD 18,000,000 Floating Rate Notes due 19 August 2031 | XS2377346700 | 19/Aug/2021 | Listed | 19/Aug/2031 |
| EMIRATES NBD BANK PJSC | Series 722 - Issue of CNY 130,000,000 3.57% per cent. Notes due 24 August 2028 | XS2378745017 | 24/Aug/2021 | Listed | 24/Aug/2028 |
| EMIRATES NBD BANK PJSC | Series 723 - Issue of AUD 14,000,000 Floating Rate Notes due 25 August 2031 | XS2378782051 | 25/Aug/2021 | Listed | 25/Aug/2031 |
| EMIRATES NBD BANK PJSC | Series 724 - Issue of AUD 30,000,000 Floating Rate Notes due August 2031 | XS2379852143 | 26/Aug/2021 | Listed | 26/Aug/2031 |
| EMIRATES NBD BANK PJSC | Series 726 - Issue of USD 25,000,000 3.445 per cent. Fixed Rate Notes due 07 September 2041 | XS2382954324 | 07/Sep/2021 | Listed | 07/Sep/2041 |
| EMIRATES NBD BANK PJSC | Series 727 - Issue of AUD 20,000,000 3.115 per cent. Fixed Rate Notes due 08 September 2031 | XS2384290560 | 08/Sep/2021 | Listed | 08/Sep/2031 |
| EMIRATES NBD BANK PJSC | Series 728 - Issue of CNY 190,000,000 3.58% per cent. Notes due 10 September 2028 | XS2385118364 | 10/Sep/2021 | Listed | 10/Sep/2028 |
| EMIRATES NBD BANK PJSC | Series 730 - Issue of USD 50,000,000 3.15 per cent. Fixed Rate Notes due 7 October 2031 | XS2393954222 | 07/Oct/2021 | Listed | 07/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EMIRATES NBD BANK PJSC | Series 737 - Issue of AUD 20,400,000 3.60 per cent. Fixed Rate Notes due 09 November 2031 | XS2406737622 | 09/Nov/2021 | Listed | 09/Nov/2031 |
| EMIRATES NBD BANK PJSC | Series 743 - Issue of USD25,000,000 Floating Rate Notes due 19 January 2027 | XS2433110983 | 19/Jan/2022 | Listed | 19/Jan/2027 |
| EMIRATES NBD BANK PJSC | Series 744 - Issue of AUD 14,000,000 3.82% per cent. Notes due 7 February 2032 | XS2439874665 | 07/Feb/2022 | Listed | 07/Feb/2032 |
| EMIRATES NBD BANK PJSC | Series 745 - Issue of AUD 14,000,000 3.90% per cent. Notes due 7 February 2032 | XS2440283062 | 07/Feb/2022 | Listed | 07/Feb/2032 |
| EMIRATES NBD BANK PJSC | Series 746 - Issue of JPY 12,500,000,000 0.91% per cent. Notes due 10 February 2032 | XS2443412338 | 10/Feb/2022 | Listed | 10/Feb/2032 |
| EMIRATES NBD BANK PJSC | Series 747 - Issue of AUD 14,000,000 4.06 per cent. Notes due 17 February 2032 | XS2444759497 | 17/Feb/2022 | Listed | 17/Feb/2032 |
| EMIRATES NBD BANK PJSC | Series 748 - Issue of AUD 25,500,000 3.70 per cent. Notes due 23 February 2032 | XS2447755609 | 23/Feb/2022 | Listed | 23/Feb/2032 |
| EMIRATES NBD BANK PJSC | Series 752 - Issue of USD 20,000,000 Floating Rate Notes due 7 April 2027 | XS2465619588 | 07/Apr/2022 | Listed | 07/Apr/2027 |
| EMIRATES NBD BANK PJSC | Series 753 - Issue of CNY 150,000,000 4.11% per cent. Notes due 11 April 2025 | XS2466103046 | 11/Apr/2022 | Listed | 11/Apr/2025 |
| EMIRATES NBD BANK PJSC | Series 754 - Issue of CNY 65,000,000 4.13% per cent. Notes due 11 April 2025 | XS2467504242 | 11/Apr/2022 | Listed | 11/Apr/2025 |
| EMIRATES NBD BANK PJSC | Series 757 - Issue of CNY 85,000,000 4.38% per cent. Notes due 28 April 2025 | XS2473794019 | 28/Apr/2022 | Listed | 28/Apr/2025 |
| EMIRATES NBD BANK PJSC | Series 758 - Issue of USD20,000,000 Floating Rate Notes due 28 April 2027 | XS2473794878 | 28/Apr/2022 | Listed | 28/Apr/2027 |
| EMIRATES NBD BANK PJSC | Series 761 - Issue of USD 10,000,000 Floating Rate Notes due 13 May 2027 | XS2480014377 | 13/May/2022 | Listed | 13/May/2027 |
| EMIRATES NBD BANK PJSC | Series 762 - Issue of USD 10,000,000 Floating Rate Notes due 17 May 2027 | XS2480970354 | 17/May/2022 | Listed | 17/May/2027 |
| EMIRATES NBD BANK PJSC | Series 763 - Issue of HKD 140,000,000 4.06% per cent. Notes due 14 June 2027 | XS2490463960 | 14/Jun/2022 | Listed | 14/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EMIRATES NBD BANK PJSC | Series 768 - Issue of USD 125,000,000 Floating Rate Notes due 12 January 2027 | XS2500817668 | 12/Jul/2022 | Listed | 12/Jan/2027 |
| EMIRATES NBD BANK PJSC | Series 772 - Issue of AUD 15,000,000 6.21 per cent. Notes due 2 September 2037 | XS2527966068 | 02/Sep/2022 | Listed | 02/Sep/2037 |
| EMIRATES NBD BANK PJSC | Series 773 - Issue of USD 10,000,000 Floating Rate Notes due 15 September 2027 | XS2533136177 | 15/Sep/2022 | Listed | 15/Sep/2027 |
| EMIRATES NBD BANK PJSC | Series 774 - HKD 185,000,000 4.20 per cent. Notes due 19 September 2025 | XS2533707183 | 19/Sep/2022 | Listed | 19/Sep/2025 |
| EMIRATES NBD BANK PJSC | Series 777 - U.S. $500,000,000 5.625 per cent. Notes due October 2027 | XS2546930061 | 21/Oct/2022 | Listed | 21/Oct/2027 |
| EMIRATES NBD BANK PJSC | Series 778 - Issue of USD 10,000,000 Floating Rate Notes due 15 November 2027 | XS2555215602 | 15/Nov/2022 | Listed | 15/Nov/2027 |
| EMIRATES NBD BANK PJSC | Series 780 - HKD 80,000,000 5.28 per cent. Notes due 23 December 2024 | XS2570099395 | 23/Dec/2022 | Listed | 23/Dec/2024 |
| EMIRATES NBD BANK PJSC | Series 783 - Issue of USD 15,000,000 Floating Rate Notes due 31 January 2028 | XS2580243546 | 31/Jan/2023 | Listed | 31/Jan/2028 |
| EMIRATES NBD BANK PJSC | Series 786 - Issue of USD 20,000,000 Floating Rate Notes due 13 February 2028 | XS2586745619 | 13/Feb/2023 | Listed | 13/Feb/2028 |
| EMIRATES NBD BANK PJSC | Series 787 - USD 10,000,000 Floating Rate Notes due 28 February 2028 | XS2592779495 | 28/Feb/2023 | Listed | 28/Feb/2028 |
| EMIRATES NBD BANK PJSC | Series 788 - Issue of USD 25,000,000 Puttable Floating Rate Notes due 7 March 2025 | XS2595658043 | 07/Mar/2023 | Listed | 07/Mar/2025 |
| EMIRATES NBD BANK PJSC | Series 789 - Issue of USD 20,000,000 Floating Rate Notes due 9 March 2028 | XS2596904040 | 09/Mar/2023 | Listed | 09/Mar/2028 |
| EMIRATES NBD BANK PJSC | Series 791 - Issue of USD 19,000,000 Floating Rate Notes due March 2028 | XS2601005213 | 21/Mar/2023 | Listed | 21/Mar/2028 |
| EMIRATES NBD BANK PJSC | Series 792 - Issue of USD 20,000,000 Floating Rate Notes due March 2028 | XS2607011264 | 31/Mar/2023 | Listed | 31/Mar/2028 |
| EMIRATES NBD BANK PJSC | Series 794 - Issue of USD 9,000,000 Floating Rate Notes due 18 April 2028 | XS2613224802 | 18/Apr/2023 | Listed | 28/Apr/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EMIRATES NBD BANK PJSC | Series 796 - Issue of USD 100,000,000 5.471 per cent. Notes due 27 April 2043 | XS2615265654 | 26/Apr/2023 | Listed | 27/Apr/2043 |
| EMIRATES NBD BANK PJSC | Series 798 - Issue of AUD 100,000,000 6.02 per cent. Notes due 26 April 2033 | XS2615680985 | 26/Apr/2023 | Listed | 26/Apr/2033 |
| EMIRATES NBD BANK PJSC | Series 800 - Issue of USD 50,000,000 Puttable Floating Rate Notes due 22 May 2025 | XS2627302552 | 22/May/2023 | Listed | 22/May/2025 |
| EMIRATES NBD BANK PJSC | Series 801 - AUD 70,000,000 5% per cent. Fixed Rate Notes due 24th May 2033 | XS2628387495 | 24/May/2023 | Listed | 24/May/2033 |
| EMIRATES NBD BANK PJSC | Series 802 - USD 20,000,000 Floating Rate Notes due June 2028 | XS2633756965 | 15/Jun/2023 | Listed | 15/Jun/2028 |
| EMIRATES NBD BANK PJSC | Series 803 - Issue of USD 125,000,000 Floating Rate Notes due June 2025 | XS2638995394 | 22/Jun/2023 | Listed | 22/Jun/2025 |
| EMIRATES NBD BANK PJSC | Series 805 - Issue of USD 10,000,000 Floating Rate Notes due August 2028 | XS2661939046 | 01/Aug/2023 | Listed | 01/Aug/2028 |
| EMIRATES NBD BANK PJSC | Series 806 - Issue of USD 10,000,000 Floating Rate Notes due September 2028 | XS2677631272 | 07/Sep/2023 | Listed | 07/Sep/2028 |
| EMIRATES NBD BANK PJSC | Series 807 - Issue of CNY 150,000,000 3.65 per cent. Notes due 20 September 2028 | XS2691043504 | 20/Sep/2023 | Listed | 20/Sep/2028 |
| EMIRATES NBD BANK PJSC | Series 808 - Issue of U.S. $750,000,000 5.875 per cent. Notes due October 2028 | XS2625209270 | 11/Oct/2023 | Listed | 11/Oct/2028 |
| EMIRATES NBD BANK PJSC | Series 814 - USD 113,000,000 Floating Rate Notes due December 2028 | XS2739593197 | 28/Dec/2023 | Listed | 28/Dec/2028 |
| EMIRATES NBD BANK PJSC | Series 815 - Issue of USD 164,000,000 Floating Rate Notes due January 2029 | XS2753434716 | 23/Jan/2024 | Listed | 23/Jan/2029 |
| EMIRATES NBD BANK PJSC | Series 816 - Issue of U.S. $600,000,000 Floating Rate Notes due January 2029 | XS2754455769 | 31/Jan/2024 | Listed | 31/Jan/2029 |
| EMIRATES NBD BANK PJSC | Series 818 - USD 80,000,000 Floating Rate Notes due July 2029 | XS2867284643 | 24/Jul/2024 | Listed | 24/Jul/2029 |
| EMIRATES NBD BANK PJSC | Series 820 - Issue of USD 35,000,000 Floating Rate Notes due August 2029 | XS2875895497 | 08/Aug/2024 | Listed | 08/Aug/2029 |
| EMIRATES NBD BANK PJSC | Series 821 - USD 10,000,000 Floating Rate Notes due September 2029 | XS2906339408 | 24/Sep/2024 | Listed | 24/Aug/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EMIRATES NBD BANK PJSC | Series 822 - USD 80,000,000 Floating Rate Notes due October 2029 | XS2913930710 | 09/Oct/2024 | Listed | 09/Oct/2029 |
| EMIRATES NBD BANK PJSC | Series 823 - USD 40,000,000 Floating Rate Notes due October 2029 | XS2915294883 | 10/Oct/2024 | Listed | 10/Oct/2029 |
| EMIRATES NBD BANK PJSC | Series 824 - CNY 155,000,000 3.60 per cent. Notes due 16 October 2034 | XS2917896503 | 16/Oct/2024 | Listed | 16/Oct/2034 |
| EMIRATES NBD BANK PJSC | Series 825 - USD 14,000,000 Floating Rate Notes due October 2034 | XS2925952983 | 24/Oct/2024 | Listed | 24/Oct/2034 |
| EMIRATES TELECOMMUNICATIONS GROUP COMPANY PJSC | Series 4 - Issue of EUR1200000000 2.750 per cent. Notes due 2026 | XS1077882394 | 18/Jun/2014 | Listed | 18/Jun/2026 |
| EMIRATES TELECOMMUNICATIONS GROUP COMPANY PJSC | Series 5 - Issue of EUR 500,000,000 0.375 per cent. Notes Due 2028 | XS2339427747 | 17/May/2021 | Listed | 17/May/2028 |
| EMIRATES TELECOMMUNICATIONS GROUP COMPANY PJSC | Series 6 - Issue of EUR 500,000,000 0.875 per cent. Notes Due May 2033 | XS2339427820 | 17/May/2021 | Listed | 17/May/2033 |
| EMS CAPITAL LIMITED | Series 1 - Issue of USD 1000000000 linked to shares of Aspect Diversified Trends Trading Company I due 05 December 2033 | XS1000469467 | 05/Dec/2013 | Listed | 05/Dec/2033 |
| ENEL - SOCIETA PER AZIONI | €1,000,000,000 Perpetual 5.5 Year Non-Call Capital Securities | XS2576550086 | 16/Jan/2023 | Listed | |
| ENEL - SOCIETA PER AZIONI | €1,000,000,000 Perpetual 9.5 Years Non-Call Capital Securities | XS2312746345 | 08/Mar/2021 | Listed | |
| ENEL - SOCIETA PER AZIONI | €1,250,000,000 Perpetual 6.5 Years Non-Call Capital Securities | XS2312744217 | 08/Mar/2021 | Listed | |
| ENEL - SOCIETA PER AZIONI | €600,000,000 Perpetual 6.5 Years Non-Call Capital Securities | XS2228373671 | 10/Sep/2020 | Listed | |
| ENEL - SOCIETA PER AZIONI | €750,000,000 Perpetual 8.5 Year Non-Call Capital Securities | XS2576550243 | 16/Jan/2023 | Listed | |
| ENEL - SOCIETA PER AZIONI | €900,001,000 6 Year Non-Call Capital Securities due 2080 | XS2000719992 | 24/May/2019 | Listed | 24/May/2080 |
| ENEL - SOCIETA PER AZIONI | 32 - Series 32 5.75 per cent Notes due 22 June 2037 | XS0306647792 | 20/Jun/2007 | Listed | 22/Jun/2037 |
| ENEL - SOCIETA PER AZIONI | 36 - Series 36 5.625 per cent Notes due 21 June 2027 | XS0306646042 | 20/Jun/2007 | Listed | 21/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ENEL - SOCIETA PER AZIONI | EUR 750,000,000 8.5 Year Non-Call Capital Securities due 2081 | XS1713463559 | 24/May/2018 | Listed | 24/Nov/2081 |
| ENEL - SOCIETA PER AZIONI | EUR 750,019,000 5.5 Year Non-Call Capital Securities due 2078 | XS1713463716 | 24/May/2018 | Listed | 24/Nov/2078 |
| ENEL - SOCIETA PER AZIONI | Issue of €900,000,000 Perpetual 5.25 Year Non-Call Capital Securities | XS2770512064 | 27/Feb/2024 | Listed | |
| ENEL FINANCE INTERNATIONAL N.V. | Series 100 - Issue of 750,000,000 3.375 per cent. Notes due 23 July 2028 | XS2751666426 | 23/Jan/2024 | Listed | 23/Jul/2028 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 101 - Issue of €1,000,000,000 3.875 per cent. Notes due 23 January 2035 | XS2751666699 | 23/Jan/2024 | Listed | 23/Jan/2035 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 43 - Series 43 Issue of GBP1,400,000,000 5.750 per cent. Notes due 14 September 2040 | XS0452187320 | 17/Sep/2009 | Listed | 14/Sep/2040 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 50 - Issue of EUR 150000000 5.60 per cent Notes due 10 March 2031 | XS0603195370 | 10/Mar/2011 | Listed | 10/Mar/2031 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 51 - Issue of EUR 50000000 5.65 per cent Notes due 21 March 2030 | XS0606860095 | 21/Mar/2011 | Listed | 21/Mar/2030 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 61 - Issue of EUR 50000000 6.15 per cent. Notes due 20 February 2027 | XS0748873840 | 20/Feb/2012 | Listed | 20/Feb/2027 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 74 - Issue of EUR 50000000 Floating Rate Notes due 4 April 2025 | XS0909326919 | 04/Apr/2013 | Listed | 04/Apr/2025 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 76 - Issue of EUR 180000000 4.45 per cent. Notes due 23 April 2025 | XS0920704920 | 23/Apr/2013 | Listed | 23/Apr/2025 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 77 - Issue of EUR 55000000 4.75 per cent. Notes due 26 April 2027 | XS0918601989 | 24/Apr/2013 | Listed | 26/Apr/2027 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 78 - Issue of EUR 1,462,603,000 1.966 per cent notes due 27 January 2025 | XS1176079843 | 27/Jan/2015 | Listed | 27/Jan/2025 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 79 - EUR 1,257,412,000 1.375 per cent. Notes due 2026 | XS1425966287 | 01/Jun/2016 | Listed | 01/Jun/2026 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 81 - Issue of EUR 1,250,000,000 1.125 per cent. Notes due 16 September 2026 guaranteed by ENEL - Società per Azioni | XS1750986744 | 16/Jan/2018 | Listed | 16/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ENEL FINANCE INTERNATIONAL N.V. | Series 82 - Issue of EUR 1,000,000,000 1.500 per cent. Notes due 21 July 2025 guaranteed by ENEL – Società per Azioni | XS1937665955 | 21/Jan/2019 | Listed | 21/Jul/2025 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 84 - Issue of €1,000,000,000 0.375 per cent. Notes due 17 June 2027 | XS2066706909 | 17/Oct/2019 | Listed | 17/Jun/2027 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 85 - Issue of €500,000,000 1.125 per cent. Notes due 17 October 2034 | XS2066706735 | 17/Oct/2019 | Listed | 17/Oct/2034 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 86 - Issue of £500,000,000 1.000 per cent. Notes due 20 October 2027 | XS2244418609 | 20/Oct/2020 | Listed | 20/Oct/2027 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 87 - Issue of €1,000,000,000 0.250 per cent. Notes due 17 June 2027 | XS2353182020 | 17/Jun/2021 | Listed | 17/Jun/2027 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 88 - Issue of €1,250,000,000 0.750 per cent. Notes due 17 June 2030 | XS2353182293 | 17/Jun/2021 | Listed | 17/Jun/2030 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 89 - Issue of €1,000,000,000 0.875 per cent. Notes due 17 June 2036 | XS2353182376 | 17/Jun/2021 | Listed | 17/Jun/2036 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 90 - Issue of €1,250,000,000 0.250 per cent. Notes due 28 May 2026 | XS2390400633 | 28/Sep/2021 | Listed | 28/May/2026 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 91 - Issue of €1,000,000,000 0.625 per cent. Notes due 28 May 2029 | XS2390400716 | 28/Sep/2021 | Listed | 28/May/2029 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 92 - Issue of €1,250,000,000 0.875 per cent. Notes due 28 September 2034 | XS2390400807 | 28/Sep/2021 | Listed | 28/Sep/2034 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 93 - Issue of €1,250,000,000 0.500 per cent. Notes due 17 November 2025 | XS2432293673 | 17/Jan/2022 | Listed | 17/Nov/2025 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 94 - Issue of €750,000,000 0.875 per cent. Notes due 17 January 2031 | XS2432293756 | 17/Jan/2022 | Listed | 17/Jan/2031 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 95 - Issue of €750,000,000 1.250 per cent. Notes due 17 January 2035 | XS2432293913 | 17/Jan/2022 | Listed | 17/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ENEL FINANCE INTERNATIONAL N.V. | Series 96 - Issue of £750,000,000 2.875 per cent. Notes due 11 April 2029 | XS2466363202 | 11/Apr/2022 | Listed | 11/Apr/2029 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 97 - Issue of EUR 1,000,000,000 3.875 per cent. Notes due 9 March 2029 | XS2531420656 | 09/Sep/2022 | Listed | 09/Mar/2029 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 98 - €750,000,000 4.000 per cent. Notes due 20 February 2031 | XS2589260723 | 20/Feb/2023 | Listed | 20/Feb/2031 |
| ENEL FINANCE INTERNATIONAL N.V. | Series 99 - Issue of €750,000,000 4.500 per cent. Notes due 20 February 2043 | XS2589260996 | 20/Feb/2023 | Listed | 20/Feb/2043 |
| EOLE FINANCE SPC | USD 404,050,000 Floating rate guaranteed notes due 2025 | XS0943768589 | 04/Sep/2013 | Listed | 28/Feb/2025 |
| EP INFRASTRUCTURE, A.S | EUR 500,000,000 1.816 per cent. notes due 2031 | XS2304675791 | 02/Mar/2021 | Listed | 02/Mar/2031 |
| EP INFRASTRUCTURE, A.S | EUR500,000,000 2.045 per cent. Notes due 2028 | XS2062490649 | 09/Oct/2019 | Listed | 09/Oct/2028 |
| EPERON FINANCE P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268648283 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| EPERON FINANCE P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274274561 | 10/Nov/2006 | Listed | 10/May/2040 |
| EPERON FINANCE P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279931926 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| EPERON FINANCE P.L.C | 2007-15 - Series 2007-15 Floating Rate Secured Senior Notes due January 2040 | XS0309697745 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| EPERON FINANCE P.L.C | 2007-16 - Series 2007-16 Floating Rate Secured Senior Notes due January 2040 | XS0309700044 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| EPERON FINANCE P.L.C | 2007-17 - Series 2007-17 Floating Rate Secured Senior Notes due January 2040 | XS0309702685 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| EPERON FINANCE P.L.C | 2007-19 - Series No 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321802489 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| EPERON FINANCE P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280830331 | 10/Jan/2007 | Listed | 10/Jan/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EPERON FINANCE P.L.C | Series 2012-21 - Floating Rate Secured Senior Notes due January 2040 (the Notes) | XS0772027909 | 01/Jun/2012 | Listed | 10/Jan/2040 |
| EPERON FINANCE P.L.C | Series 2013-25 - EUR 196,000,000 Floating Rate Secured Senior Notes due May 2040 (the "Notes") | XS0950409184 | 09/Jul/2013 | Listed | 09/May/2040 |
| EPERON FINANCE P.L.C | Series 2013-27 - CZK 450,000,000 Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0950406081 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| EPERON FINANCE P.L.C | Series 2015-28 - Issue of USD 100000000 Floating Rate Secured Senior Notes due 23 March 2040 | XS1279452509 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| EPH FINANCING INTERNATIONAL, A.S. | Series 1 - EUR 600,000,000 6.651 per cent. Guaranteed Notes due 2028 | XS2716891440 | 13/Nov/2023 | Listed | 13/Nov/2028 |
| EPH FINANCING INTERNATIONAL, A.S. | Series 2 - Issue of EUR 500,000,000 5.875 per cent. Guaranteed Notes due 2029 | XS2822505439 | 31/May/2024 | Listed | 30/Nov/2029 |
| EPIROC AB (PUBL) | Series 10 - Issue of EUR 500,000,000 3.625 per cent. Senior Unsecured Notes due 2031 | XS2773789065 | 28/Feb/2024 | Listed | 28/Feb/2031 |
| EPIROC AB (PUBL) | Series 3 - Issue of SEK 1,000,000,000 Floating Rate Senior Unsecured Notes due May 2026 | XS2258568778 | 18/Nov/2020 | Listed | 18/May/2026 |
| EPIROC AB (PUBL) | Series 4 - Issue of SEK 1,000,000,000 0.939 per cent. Fixed Rate Senior Unsecured Notes due 18 May 2026 | XS2258568695 | 18/Nov/2020 | Listed | 18/May/2026 |
| EPIROC AB (PUBL) | Series 5 - Issue of SEK 500,000,000 Floating Rate Green Senior Unsecured Notes due September 2027 | XS2532332496 | 14/Sep/2022 | Listed | 14/Sep/2027 |
| EPIROC AB (PUBL) | Series 6 - Issue of SEK 1,500,000,000 4.155 per cent. Fixed Rate Green Senior Unsecured Notes due 14 September 2027 | XS2532332066 | 14/Sep/2022 | Listed | 14/Sep/2027 |
| EPIROC AB (PUBL) | Series 7 - Issue of SEK 1,000,000,000 4.063 per cent. Fixed Rate Senior Unsecured Green Notes due 10 May 2028 | XS2620906631 | 10/May/2023 | Listed | 10/May/2028 |
| EPIROC AB (PUBL) | Series 8 - SEK 500,000,000 Floating Rate Senior Unsecured Green Notes due May 2028 | XS2620907282 | 10/May/2023 | Listed | 10/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EPIROC AB (PUBL) | Series 9 - SEK 500,000,000 4.500% Fixed Rate Green Senior Unsecured Notes due 21 March 2029 | XS2693297264 | 21/Sep/2023 | Listed | 21/Mar/2029 |
| EQUINOX ECLIPSE 2006-1 PLC | Class A Commecial Mortgage Backed Floating Rate Notes due 2018 | XS0259279585 | 05/Jul/2006 | Listed | 25/Jan/2018 |
| EQUINOX ECLIPSE 2006-1 PLC | Class B Commercial Mortgage Backed Floating Rate Notes due 2018 | XS0259280088 | 05/Jul/2006 | Listed | 25/Jan/2018 |
| EQUINOX ECLIPSE 2006-1 PLC | Class C Commercial Mortgage Backed Floating Rate Notes due 2018 | XS0259280161 | 05/Jul/2006 | Listed | 25/Jan/2018 |
| EQUINOX ECLIPSE 2006-1 PLC | Class D Commercial Mortgage Backed Floating Rate Notes due 2018 | XS0259280591 | 05/Jul/2006 | Listed | 25/Jan/2018 |
| EQUINOX ECLIPSE 2006-1 PLC | Class E Commercial Mortgage Backed Floating Rate Notes due 2018 | XS0259280674 | 05/Jul/2006 | Listed | 25/Jan/2018 |
| EQUINOX ECLIPSE 2006-1 PLC | Class F Commercial Mortgage Backed Floating Rate Notes due 2018 | XS0259280914 | 05/Jul/2006 | Listed | 25/Jan/2018 |
| EQUITABLE BANK | Series CBL2 - Issue of €300,000,000 1.375% Covered Bonds, Series CBL2, due May 27, 2025 | XS2484201467 | 27/May/2022 | Listed | 27/May/2025 |
| EQUITABLE BANK | Series CBL3 - Issue of €250,000,000 3.250% Covered Bonds, Series CBL3, due 6 October 2025 | XS2540993172 | 05/Oct/2022 | Listed | 06/Oct/2025 |
| EQUITABLE BANK | Series CBL4 - Issue of €300,000,000 3.875% Covered Bonds, Series CBL4, due May 28, 2026 | XS2629069498 | 31/May/2023 | Listed | 28/May/2026 |
| EQUITABLE BANK | Series CBL5 - Issue of €500,000,000 3.500% Social Covered Bonds, Series CBL5, due May 28, 2027 | XS2808183649 | 23/Apr/2024 | Listed | 28/May/2027 |
| ESKOM HOLDINGS SOC LTD | Series 3 - Issue of USD 500,000,000 8.45% Notes due 10 August 2028 Regulation S | XS1864522757 | 10/Aug/2018 | Listed | 10/Aug/2028 |
| ESKOM HOLDINGS SOC LTD | Series 3 - Issue of USD 500,000,000 8.45% Notes due 10 August 2028 Rule 144A | US29646AAD81 | 10/Aug/2018 | Listed | 10/Aug/2028 |
| ESKOM HOLDINGS SOC LTD | Series 4 - U.S.D 1,000,000,000 6.35per cent. Notes due 2028 (Reg S) | XS1864523300 | 10/Aug/2018 | Listed | 10/Aug/2028 |
| ESKOM HOLDINGS SOC LTD | Series 4 - U.S.D 1,000,000,000 6.35per cent. Notes due 2028 (Rule 144A) | US29646AAC09 | 10/Aug/2018 | Listed | 10/Aug/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ESP FUNDING I, LTD. | Class A-1R Revolving Floating Rate Senior Secured Notes due 2046 | USG3124AAA37 | 27/Sep/2006 | Listed | 05/Oct/2046 |
| ESP FUNDING I, LTD. | Class A-1T1 Floating Rate Senior Secured Notes due 2046 | USG3124AAG07 | 27/Sep/2006 | Listed | 05/Oct/2046 |
| ESP FUNDING I, LTD. | Class A-1T2 Floating Rate Senior Secured Notes due 2046 | USG3124AAH89 | 27/Sep/2006 | Listed | 05/Oct/2046 |
| ESP FUNDING I, LTD. | Class A-2 Floating Rate Senior Secured Notes due 2046 | USG3124AAB10 | 27/Sep/2006 | Listed | 05/Oct/2046 |
| ESP FUNDING I, LTD. | Class A-3 Floating Rate Senior Secured Notes due 2046 | USG3124AAC92 | 27/Sep/2006 | Listed | 05/Oct/2046 |
| ESP FUNDING I, LTD. | Class A-4 Floating Rate Senior Secured Notes due 2046 | USG3124AAD75 | 27/Sep/2006 | Listed | 05/Oct/2046 |
| ESP FUNDING I, LTD. | Class B Floating Rate Subordinate Secured Notes due 2046 | USG3124AAE58 | 27/Sep/2006 | Listed | 05/Oct/2046 |
| ESP FUNDING I, LTD. | Class C Floating Rate Junior Subordinate Secured Notes due 2046 | USG3124AAF24 | 27/Sep/2006 | Listed | 05/Oct/2046 |
| ESP FUNDING I, LTD. | Income Notes Due 2046 | USG31240AA54 | 27/Sep/2006 | Listed | 05/Oct/2046 |
| ESPACCIO SECURITIES P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268649257 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| ESPACCIO SECURITIES P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274274215 | 10/Nov/2006 | Listed | 10/May/2040 |
| ESPACCIO SECURITIES P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279931173 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| ESPACCIO SECURITIES P.L.C | 2007-15 - Series 2007-15 Floating Rate Secured Senior Notes due January 2040 | XS0309697828 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| ESPACCIO SECURITIES P.L.C | 2007-17 - Series 2007-17 Floating Rate Secured Senior Notes due January 2040 | XS0309702842 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| ESPACCIO SECURITIES P.L.C | 2007-19 - Series No 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321802562 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| ESPACCIO SECURITIES P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280830760 | 10/Jan/2007 | Listed | 10/Jan/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ESPACCIO SECURITIES P.L.C | Series 2013-25 - Issue of EUR 98,000,000 Floating Rate Secured Senior Notes due May 2040 (the "Notes") | XS0950409267 | 09/Jul/2013 | Listed | 09/May/2040 |
| ESPACCIO SECURITIES P.L.C | Series 2013-27 - Issue of CZK 275,000,000 Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0950406248 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| ESPACCIO SECURITIES P.L.C | Series 2015-28 - Issue of USD 50,000,000 Floating Rate Secured Senior Notes due 23 March 2040 | XS1279452848 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| EULER ABS CDO I, LTD. | Class A-1 First Priority Senior SEcured Floating Rate Notes due 2050 | USG3140RAA61 | 17/Sep/2007 | Listed | 14/Jul/2050 |
| EULER ABS CDO I, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes Due 2050 | USG3140RAC28 | 17/Sep/2007 | Listed | 14/Jul/2050 |
| EULER ABS CDO I, LTD. | Class A-3 Third Priority Senior Secured Floating Rate Notes Due 2050 | USG3140RAL27 | 17/Sep/2007 | Listed | 14/Jul/2050 |
| EULER ABS CDO I, LTD. | Class B Fourth Priority Senior Secured Floating Rate Notes due 2050 | USG3140RAD01 | 17/Sep/2007 | Listed | 14/Jul/2050 |
| EULER ABS CDO I, LTD. | Class C Fifth Priority Senior Secured Floating Rate Notes due 2050 | USG3140RAE83 | 17/Sep/2007 | Listed | 14/Jul/2050 |
| EULER ABS CDO I, LTD. | Class D Sixth Priority Mezzanine Deferrable Secured Floating Rate Notes due 2050 | USG3140RAF58 | 17/Sep/2007 | Listed | 14/Jul/2050 |
| EULER ABS CDO I, LTD. | Class E Seventh Priority Mezzanine Deferrable Secured Floating Rate Notes due 2050 | USG3140RAG32 | 17/Sep/2007 | Listed | 14/Jul/2050 |
| EULER ABS CDO I, LTD. | Class F Eighth Priority Mezzanine Deferrable Secured Floating Rate Notes due 2050 | USG3140RAH15 | 17/Sep/2007 | Listed | 14/Jul/2050 |
| EULER ABS CDO I, LTD. | Class G Ninth Priority Mezzanine Deferrable Secured Floating Rate Notes due 2050 | USG3140RAJ70 | 17/Sep/2007 | Listed | 14/Jul/2050 |
| EULER ABS CDO I, LTD. | Class H Tenth Priority Mezzanine Deferrable Secured Floating Rate Notes due 2050 | USG3140RAK44 | 17/Sep/2007 | Listed | 14/Jul/2050 |
| EULER ABS CDO I, LTD. | Income Notes due 2050 | USG31407AA04 | 17/Sep/2007 | Listed | 14/Jul/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EURASIA CAPITAL S.A. | Series 4 - U.S. $200,000,000 8.8 per cent Perpetual Callable Loan Participation Notes | XS2075963293 | 07/Nov/2019 | Suspended | |
| EURASIAN DEVELOPMENT BANK | Series 6 - Issue of EUR 300,000,000 1,00 per cent. Notes due 2026 | XS2315951041 | 19/Mar/2021 | Listed | 17/Mar/2026 |
| EUROCLEAR BANK | Series 10 - Issue of EUR 500,000,000 3.625 per cent. Senior Preferred Notes due 13 October 2027 | BE6338167909 | 13/Oct/2022 | Listed | 13/Oct/2027 |
| EUROCLEAR BANK | Series 8 - Issue of EUR 500,000,000 0.125 per cent. Senior Preferred Notes due 7 July 2025 | BE6322991462 | 07/Jul/2020 | Listed | 07/Jul/2025 |
| EUROCLEAR BANK | Series 9 - Issue of USD 600,000,000 1.261 per cent. Senior Preferred Notes due 3 August 2026 | BE6329851198 | 03/Aug/2021 | Listed | 03/Aug/2026 |
| EUROCLEAR HOLDING SA/NV | EUR 300,000,000 1.50 per cent. Notes due 2030 | BE6334363692 | 11/Apr/2018 | Listed | 11/Apr/2030 |
| EUROCLEAR HOLDING SA/NV | EUR 400,000,000 Subordinated Resettable Fixed Rate Notes due 2048 | BE6334364708 | 11/Apr/2018 | Listed | 11/Apr/2048 |
| EUROCLEAR HOLDING SA/NV | Issue of EUR 350,000,000 Subordinated Resettable Fixed Rate Notes due 2051 | BE6328904428 | 16/Jun/2021 | Listed | 16/Jun/2051 |
| EUROHOLD BULGARIA AD | Series 2 - Issue of EUR 10,000,000 8.00% Notes due 29 December 2026 | XS1542984288 | 29/Dec/2016 | Listed | 29/Dec/2026 |
| EUROHOLD BULGARIA AD | Series 3 - Issue of EUR 70,000,000 6.500 per cent. Notes due 7 June 2026 | XS1731768302 | 07/Dec/2017 | Listed | 07/Jun/2026 |
| EUROHOME ITALY MORTGAGES SRL | Class A Mortgage Backed Floating Rate Notes due 2054 | IT0004304710 | 20/Dec/2007 | Listed | 02/Nov/2054 |
| EUROHOME ITALY MORTGAGES SRL | Class B Mortgage Backed Floating Rate Notes due 2054 | IT0004304769 | 20/Dec/2007 | Listed | 02/Nov/2054 |
| EUROHOME ITALY MORTGAGES SRL | Class C Mortgage Backed Floating Rate Notes due 2054 | IT0004304785 | 20/Dec/2007 | Listed | 02/Nov/2054 |
| EUROHOME ITALY MORTGAGES SRL | Class D Mortgage Backed Floating Rate Notes due 2054 | IT0004304819 | 20/Dec/2007 | Listed | 02/Nov/2054 |
| EUROHOME ITALY MORTGAGES SRL | Class E Mortgage Backed Floating Rate Notes due 2054 | IT0004304827 | 20/Dec/2007 | Listed | 02/Nov/2054 |
| EUROHOME MORTGAGES 2007-1 PLC | Class A Mortgage Backed Floating Rate Notes due 2050 | XS0309227279 | 26/Jul/2007 | Listed | 02/Aug/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROHOME MORTGAGES 2007-1 PLC | Class B Mortgage Backed Floating Rate Notes due 2050 | XS0309230497 | 26/Jul/2007 | Listed | 02/Aug/2050 |
| EUROHOME MORTGAGES 2007-1 PLC | Class C Mortgage Backed Floating Rate Notes due 2050 | XS0309232196 | 26/Jul/2007 | Listed | 02/Aug/2050 |
| EUROHOME MORTGAGES 2007-1 PLC | Class D Mortgage Backed Floating Rate Notes due 2050 | XS0309232600 | 26/Jul/2007 | Listed | 02/Aug/2050 |
| EUROHOME MORTGAGES 2007-1 PLC | Class E Mortgage Backed Floating Rate Notes due 2050 | XS0309233244 | 26/Jul/2007 | Listed | 02/Aug/2050 |
| EUROHOME MORTGAGES 2007-1 PLC | Class X Mortgage Backed Floating Rate Notes due 2050 | XS0309234309 | 26/Jul/2007 | Listed | 02/Aug/2050 |
| EUROHOME MORTGAGES 2007-1 PLC | German Mortgage Early Repayment Certificates due 2050 | XS0309236007 | 26/Jul/2007 | Listed | 02/Aug/2050 |
| EUROHOME MORTGAGES 2007-1 PLC | Italian Mortgage Early Repayment Certificates due 2050 | XS0309788031 | 26/Jul/2007 | Listed | 02/Aug/2050 |
| EUROHOME MORTGAGES 2007-1 PLC | Residual Mortgage Backed Notes due 2050 | XS0309236858 | 26/Jul/2007 | Listed | 02/Aug/2050 |
| EUROHOME UK MORTGAGES 2007-1 PLC | A Notes due 2044 | XS0290416527 | 21/Mar/2007 | Listed | 15/Jun/2044 |
| EUROHOME UK MORTGAGES 2007-1 PLC | B1 Notes due 2044 | XS0290420396 | 21/Mar/2007 | Listed | 15/Jun/2044 |
| EUROHOME UK MORTGAGES 2007-1 PLC | B2 Notes due 2044 | XS0290420982 | 21/Mar/2007 | Listed | 15/Jun/2044 |
| EUROHOME UK MORTGAGES 2007-1 PLC | C Notes due 2044 | XS0290421956 | 21/Mar/2007 | Listed | 15/Jun/2044 |
| EUROHOME UK MORTGAGES 2007-1 PLC | M1 Notes due 2044 | XS0290417418 | 21/Mar/2007 | Listed | 15/Jun/2044 |
| EUROHOME UK MORTGAGES 2007-1 PLC | M2 Notes due 2044 | XS0290419380 | 21/Mar/2007 | Listed | 15/Jun/2044 |
| EUROHOME UK MORTGAGES 2007-2 PLC | A2 Mortgage Backed Floating Rate Notes due 2044 | XS0311691272 | 23/Aug/2007 | Listed | 23/Sep/2044 |
| EUROHOME UK MORTGAGES 2007-2 PLC | A3 Mortgage Backed Floating Rate Notes due 2044 | XS0311693484 | 23/Aug/2007 | Listed | 23/Sep/2044 |
| EUROHOME UK MORTGAGES 2007-2 PLC | B1 Mortgage Backed Floating Rate Notes due 2044 | XS0311695778 | 23/Aug/2007 | Listed | 23/Sep/2044 |
| EUROHOME UK MORTGAGES 2007-2 PLC | B2 Mortgage Backed Floating Rate Notes due 2044 | XS0311697394 | 23/Aug/2007 | Listed | 23/Sep/2044 |
| EUROHOME UK MORTGAGES 2007-2 PLC | M1 Mortgage Backed Floating Rate Notes due 2044 | XS0311694029 | 23/Aug/2007 | Listed | 23/Sep/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROHOME UK MORTGAGES 2007-2 PLC | M2 Mortgage Backed Floating Rate Notes due 2044 | XS0311695182 | 23/Aug/2007 | Listed | 23/Sep/2044 |
| EUROMASTR PLC | Class A1 Mortgage Backed Floating Rate Notes due 15 June 2040 | XS0305751645 | 18/Jun/2007 | Listed | 15/Jun/2040 |
| EUROMASTR PLC | Class A2 Mortgage Backed Floating Rate Notes due 15 June 2040 | XS0305763061 | 18/Jun/2007 | Listed | 15/Jun/2040 |
| EUROMASTR PLC | Class B Mortgage Backed Floating Rate Notes due 15 June 2040 | XS0305764036 | 18/Jun/2007 | Listed | 15/Jun/2040 |
| EUROMASTR PLC | Class C Mortgage Backed Floating Rate Notes due 15 June 2040 | XS0305766080 | 18/Jun/2007 | Listed | 15/Jun/2040 |
| EUROMASTR PLC | Class D Mortgage Backed Floating Rate Notes due 15 June 2040 | XS0305766320 | 18/Jun/2007 | Listed | 15/Jun/2040 |
| EUROMASTR PLC | Class E Mortgage Backed Floating Rate Notes due 15 June 2040 | XS0305766676 | 18/Jun/2007 | Listed | 15/Jun/2040 |
| EUROMAX V ABS PLC | Class A1 Floating Rate Notes due 2095 | XS0274615656 | 30/Nov/2006 | Listed | 10/Feb/2095 |
| EUROMAX V ABS PLC | Class A2 Floating Rate Notes due 2095 | XS0274616381 | 30/Nov/2006 | Listed | 10/Feb/2095 |
| EUROMAX V ABS PLC | Class A3 Floating Rate Notes due 2095 | XS0274616977 | 30/Nov/2006 | Listed | 10/Feb/2095 |
| EUROMAX V ABS PLC | Class A4 Deferrable Floating Rate Notes due 2095 | XS0274617439 | 30/Nov/2006 | Listed | 10/Feb/2095 |
| EUROMAX V ABS PLC | Class B1 Deferrable Floating Rate Notes due 2095 | XS0274617603 | 30/Nov/2006 | Listed | 10/Feb/2095 |
| EUROMAX V ABS PLC | Class B2 Deferrable Floating Rate Notes due 2095 | XS0274617942 | 30/Nov/2006 | Listed | 10/Feb/2095 |
| EUROMAX V ABS PLC | Class C Subordinated Notes due 2095 | XS0274618320 | 30/Nov/2006 | Listed | 10/Feb/2095 |
| EUROMAX V ABS PLC | Class D1 Subordinated Notes due 2095 | XS0274619138 | 30/Nov/2006 | Listed | 10/Feb/2095 |
| EUROMAX V ABS PLC | Class D2 Subordinated Notes due 2095 | XS0274619211 | 30/Nov/2006 | Listed | 10/Feb/2095 |
| EUROMAX VI ABS DAC | Class A Floating Rate Notes due 2097 | XS0294719082 | 18/Apr/2007 | Listed | 18/Apr/2097 |
| EUROMAX VI ABS DAC | Class B Floating Rate Notes due 2097 | XS0294720171 | 18/Apr/2007 | Listed | 18/Apr/2097 |
| EUROMAX VI ABS DAC | Class C Deferrable Floating Rate Notes due 2097 | XS0294720338 | 18/Apr/2007 | Listed | 18/Apr/2097 |
| EUROMAX VI ABS DAC | Class D Deferrable Floating Rate Notes due 2097 | XS0294720841 | 18/Apr/2007 | Listed | 18/Apr/2097 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROMAX VI ABS DAC | Class E Deferrable Floating Rate Notes due 2097 | XS0294721146 | 18/Apr/2007 | Listed | 18/Apr/2097 |
| EUROMAX VI ABS DAC | Class F Subordinated Notes due 2097 | XS0294721575 | 18/Apr/2007 | Listed | 18/Apr/2097 |
| EUROMAX VI ABS DAC | Class G Combination Notes due 2097 | XS0294722201 | 18/Apr/2007 | Listed | 18/Apr/2097 |
| EUROMAX VI ABS DAC | Class H Combination Notes due 2097 | XS0294722896 | 18/Apr/2007 | Listed | 18/Apr/2097 |
| EURONEXT N.V. | EUR 250,000,000 1.125 per cent. Bonds due 2029 | XS2196308758 | 29/Jun/2020 | Listed | 12/Jun/2029 |
| EURONEXT N.V. | EUR 500,000,000 1.000 per cent. Bonds due 2025 | XS1789623029 | 18/Apr/2018 | Listed | 18/Apr/2025 |
| EURONEXT N.V. | Eur500,000,000 1.125 per cent Bonds due 2029 | XS2009943379 | 12/Jun/2019 | Listed | 12/Jun/2029 |
| EURONEXT N.V. | Euro600,000,000 0.125 per cent. Bonds due 2026 | DK0030485271 | 17/May/2021 | Listed | 17/May/2026 |
| EURONEXT N.V. | Euro600,000,000 0.750 per cent. Bonds due 2031 | DK0030486402 | 17/May/2021 | Listed | 17/May/2031 |
| EURONEXT N.V. | Euro600,000,000 1.500 per cent. Bonds due 2041 | DK0030486592 | 17/May/2021 | Listed | 17/May/2041 |
| EUROPEAN RESIDENTIAL LOAN SECURITISATION 2019-NPL1 DESIGNATED ACTIVITY COMPANY | €151,587,000 Class D Residential Mortgage Backed Floating Rate Notes due 2056 | XS2022089671 | 19/Jul/2019 | Listed | 24/Aug/2056 |
| EUROPEAN RESIDENTIAL LOAN SECURITISATION 2019-NPL1 DESIGNATED ACTIVITY COMPANY | €201,737,000 Class A Residential Mortgage Backed Floating Rate Notes due 2056 | XS2022085414 | 19/Jul/2019 | Listed | 24/Aug/2056 |
| EUROPEAN RESIDENTIAL LOAN SECURITISATION 2019-NPL1 DESIGNATED ACTIVITY COMPANY | €29,634,000 Class C Residential Mortgage Backed Floating Rate Notes due 2056 | XS2022089085 | 19/Jul/2019 | Listed | 24/Aug/2056 |
| EUROPEAN RESIDENTIAL LOAN SECURITISATION 2019-NPL1 DESIGNATED ACTIVITY COMPANY | €34,193,000 Class B Residential Mortgage Backed Floating Rate Notes due 2056 | XS2022088863 | 19/Jul/2019 | Listed | 24/Aug/2056 |
| EUROPEAN RESIDENTIAL LOAN SECURITISATION 2019-NPL1 DESIGNATED ACTIVITY COMPANY | €38,752,000 Class P Residential Mortgage Backed Floating Rate Notes due 2056 | XS2022089325 | 19/Jul/2019 | Listed | 24/Aug/2056 |
| EUROPEAN RESIDENTIAL LOAN SECURITISATION 2019-NPL2 DESIGNATED ACTIVITY COMPANY | €119,772,000 Class P Residential Mortgage Backed 0% Notes due February 2058 | XS2067019609 | 20/Nov/2019 | Listed | 24/Feb/2058 |
| EUROPEAN RESIDENTIAL LOAN SECURITISATION 2019-NPL2 DESIGNATED ACTIVITY COMPANY | €470,319,000 Class D Residential Mortgage Backed Floating Rate Notes due February 2058 | XS2067019435 | 20/Nov/2019 | Listed | 24/Feb/2058 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROPEAN RESIDENTIAL LOAN SECURITISATION 2019-NPL2 DESIGNATED ACTIVITY COMPANY | €59,600,000 Class B Residential Mortgage Backed Floating Rate Notes due February 2058 | XS2067019195 | 20/Nov/2019 | Listed | 24/Feb/2058 |
| EUROPEAN RESIDENTIAL LOAN SECURITISATION 2019-NPL2 DESIGNATED ACTIVITY COMPANY | €59,600,000 Class C Residential Mortgage Backed Floating Rate Notes due February 2058 | XS2067019278 | 20/Nov/2019 | Listed | 24/Feb/2058 |
| EUROPEAN RESIDENTIAL LOAN SECURITISATION 2019-NPL2 DESIGNATED ACTIVITY COMPANY | €621,500,000 Class A Residential Mortgage Backed Floating Rate Notes due February 2058 | XS2067018973 | 20/Nov/2019 | Listed | 24/Feb/2058 |
| EUROSAIL 2006-1 PLC | Class A1b Mortgage Backed Floating Rate Notes due 2025 | XS0253564545 | 25/Mar/2006 | Listed | 10/Mar/2025 |
| EUROSAIL 2006-1 PLC | Class A1c Mortgage Backed Floating Rate Notes due 2025 | XS0253565781 | 25/Mar/2006 | Listed | 10/Mar/2025 |
| EUROSAIL 2006-1 PLC | Class A2c Mortgage Backed Floating Rate Notes due 2024 | XS0253567720 | 25/Mar/2006 | Listed | 10/Jun/2044 |
| EUROSAIL 2006-1 PLC | Class B1a Mortgage Backed Floating Rate Notes due 2044 | XS0253569007 | 25/Mar/2006 | Listed | 10/Jun/2044 |
| EUROSAIL 2006-1 PLC | Class B1c Mortgage Backed Floating Rate Notes due 2044 | XS0253571243 | 25/Mar/2006 | Listed | 10/Jun/2044 |
| EUROSAIL 2006-1 PLC | Class C1a Mortgage Backed Floating Rate Notes due 2044 | XS0253572050 | 25/Mar/2006 | Listed | 10/Jun/2044 |
| EUROSAIL 2006-1 PLC | Class C1c Mortgage Backed Floating Rate Notes due 2044 | XS0253573298 | 25/Mar/2006 | Listed | 10/Jun/2044 |
| EUROSAIL 2006-1 PLC | Class D1a Mortgage Backed Floating Rate Notes due 2044 | XS0253573611 | 25/Mar/2006 | Listed | 10/Jun/2044 |
| EUROSAIL 2006-1 PLC | Class D1c Mortgage Backed Floating Rate Notes due 2044 | XS0253574932 | 25/Mar/2006 | Listed | 10/Jun/2044 |
| EUROSAIL 2006-1 PLC | Class E Mortgage Backed Floating Rate Notes due 2044 | XS0253576630 | 25/May/2006 | Listed | 10/Jun/2044 |
| EUROSAIL 2006-1 PLC | Residual Certificates | XS0254441081 | 25/May/2006 | Listed | 10/Jun/2044 |
| EUROSAIL 2006-2BL PLC | Class A2c Mortgage Backed Floating Rate Notes due December 2030 | XS0266235612 | 06/Oct/2006 | Listed | 15/Dec/2044 |
| EUROSAIL 2006-2BL PLC | Class AIB Mortgage Backed Floating Rate Notes due December 2030 | XS0266228914 | 06/Oct/2006 | Listed | 15/Dec/2030 |
| EUROSAIL 2006-2BL PLC | Class B1A Mortgage Backed Floating Rate Notes due December 2030 | XS0266238715 | 06/Oct/2006 | Listed | 15/Dec/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROSAIL 2006-2BL PLC | Class B1b Mortgage Backed Floating Rate Notes due December 2030 | XS0266244440 | 06/Oct/2006 | Listed | 15/Dec/2044 |
| EUROSAIL 2006-2BL PLC | Class C1a Mortgage Backed Floating Rate Notes due December 2030 | XS0266246817 | 06/Oct/2006 | Listed | 15/Dec/2044 |
| EUROSAIL 2006-2BL PLC | Class C1c Mortgage Backed Floating Rate Notes due December 2030 | XS0266250413 | 06/Oct/2006 | Listed | 15/Dec/2044 |
| EUROSAIL 2006-2BL PLC | Class D1a Mortgage Backed Floating Rate Notes due December 2030 | XS0266252625 | 06/Oct/2006 | Listed | 15/Dec/2044 |
| EUROSAIL 2006-2BL PLC | Class D1c Mortgage Backed Floating Rate Notes due December 2030 | XS0266256709 | 06/Oct/2006 | Listed | 15/Dec/2044 |
| EUROSAIL 2006-2BL PLC | Class E1c Mortgage Backed Floating Rate Notes due December 2030 | XS0266258317 | 06/Oct/2006 | Listed | 15/Dec/2044 |
| EUROSAIL 2006-2BL PLC | Class F1c Mortgage Backed Floating Rate Notes due December 2030 | XS0266260560 | 06/Oct/2006 | Listed | 15/Dec/2044 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 1 | XS0266344745 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 10 | XS0270796369 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 11 | XS0270798498 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 12 | XS0270798811 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 13 | XS0270799207 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 14 | XS0270800906 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 15 | XS0270801201 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 16 | XS0270801540 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 17 | XS0270803322 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 18 | XS0270804130 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 19 | XS0270804486 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 2 | XS0270792020 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 20 | XS0270804999 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 21 | XS0270805707 | 06/Oct/2006 | Listed | 01/Jan/2100 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROSAIL 2006-2BL PLC | Residual Certificate 22 | XS0270806267 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 23 | XS0270806341 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 24 | XS0270810533 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 3 | XS0270792616 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 32 | XS0270817462 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 33 | XS0270817892 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 34 | XS0270818437 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 35 | XS0270818866 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 36 | XS0270819328 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 37 | XS0270820417 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 38 | XS0270820763 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 39 | XS0270821142 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 4 | XS0270793002 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 40 | XS0270821571 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 5 | XS0270794315 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 6 | XS0270794661 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 7 | XS0270794828 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 8 | XS0270795478 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificate 9 | XS0270795981 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificates 25 | XS0270814287 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificates 26 | XS0270814527 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificates 27 | XS0270815177 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificates 28 | XS0270815508 | 06/Oct/2006 | Listed | 01/Jan/2100 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROSAIL 2006-2BL PLC | Residual Certificates 29 | XS0270815847 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificates 30 | XS0270816225 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-2BL PLC | Residual Certificates 31 | XS0270817116 | 06/Oct/2006 | Listed | 01/Jan/2100 |
| EUROSAIL 2006-3NC PLC | Class A2b Mortgage Backed Floating Rate Notes due September 2044 | XS0271943200 | 09/Nov/2006 | Listed | 30/Sep/2044 |
| EUROSAIL 2006-3NC PLC | Class A2c Mortgage Backed Floating Rate Notes due September 2044 | XS0271944356 | 09/Nov/2006 | Listed | 30/Sep/2044 |
| EUROSAIL 2006-3NC PLC | Class A3a Mortgage Backed Floating Rate Notes due September 2044 | XS0271944604 | 09/Nov/2006 | Listed | 30/Sep/2044 |
| EUROSAIL 2006-3NC PLC | Class A3c Mortgage Backed Floating Rate Notes due September 2044 | XS0272142828 | 09/Nov/2006 | Listed | 30/Sep/2044 |
| EUROSAIL 2006-3NC PLC | Class B1a Mortgage Backed Floating Rate Notes due September 2044 | XS0271946054 | 09/Nov/2006 | Listed | 30/Sep/2044 |
| EUROSAIL 2006-3NC PLC | Class C1a Mortgage Backed Floating Rate Notes due September 2044 | XS0271946484 | 09/Nov/2006 | Listed | 30/Sep/2044 |
| EUROSAIL 2006-3NC PLC | Class C1c Mortgage Backed Floating Rate Notes due September 2044 | XS0271946641 | 09/Nov/2006 | Listed | 30/Sep/2044 |
| EUROSAIL 2006-3NC PLC | Class D1a Mortgage Backed Floating Rate Notes due September 2044 | XS0271946724 | 09/Nov/2006 | Listed | 30/Sep/2044 |
| EUROSAIL 2006-3NC PLC | Class D1c Mortgage Backed Floating Rate Notes due September 2044 | XS0271947029 | 09/Nov/2006 | Listed | 30/Sep/2044 |
| EUROSAIL 2006-3NC PLC | Class DTc Mortgage Backed Floating Rate Notes due September 2044 | XS0271947292 | 09/Nov/2006 | Listed | 30/Sep/2044 |
| EUROSAIL 2006-3NC PLC | Class E1c Mortgage Backed Floating Rate Notes due September 2044 | XS0271947375 | 09/Nov/2006 | Listed | 30/Sep/2044 |
| EUROSAIL 2006-3NC PLC | Class ETc Mortgage Backed Floating Rate Notes due September 2044 | XS0271947458 | 09/Nov/2006 | Listed | 30/Sep/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROSAIL 2006-4NP PLC | Class A3a Mortgage Backed Floating Rate Notes due 2044 | XS0275909934 | 28/Nov/2006 | Listed | 10/Dec/2044 |
| EUROSAIL 2006-4NP PLC | Class A3c Mortgage Backed Floating Rate Notes due 2044 | XS0275917796 | 28/Nov/2006 | Listed | 10/Dec/2044 |
| EUROSAIL 2006-4NP PLC | Class B1a Mortgage Backed Floating Rate Notes due 2044 | XS0274201507 | 28/Nov/2006 | Listed | 10/Dec/2044 |
| EUROSAIL 2006-4NP PLC | Class C1a Mortgage Backed Floating Rate Notes due 2044 | XS0274203891 | 28/Nov/2006 | Listed | 10/Dec/2044 |
| EUROSAIL 2006-4NP PLC | Class C1c Mortgage Backed Floating Rate Notes due 2044 | XS0274213692 | 28/Nov/2006 | Listed | 10/Dec/2044 |
| EUROSAIL 2006-4NP PLC | Class D1a Mortgage Backed Floating Rate Notes due 2044 | XS0274204196 | 28/Nov/2006 | Listed | 10/Dec/2044 |
| EUROSAIL 2006-4NP PLC | Class D1c Mortgage Backed Floating Rate Notes due 2044 | XS0274214310 | 28/Nov/2006 | Listed | 10/Dec/2044 |
| EUROSAIL 2006-4NP PLC | Class E1c Mortgage Backed Floating Rate Notes due 2044 | XS0274216018 | 28/Nov/2006 | Listed | 10/Dec/2044 |
| EUROSAIL 2006-4NP PLC | Class M1a Mortgage Backed Floating Rate Notes due 2044 | XS0275920071 | 28/Nov/2006 | Listed | 10/Dec/2044 |
| EUROSAIL 2006-4NP PLC | Class M1c Mortgage Backed Floating Rate Notes due 2044 | XS0275921715 | 28/Nov/2006 | Listed | 10/Dec/2044 |
| EUROSAIL 2006-4NP PLC | Residual Certicates | XS0275157203 | 28/Nov/2006 | Listed | 10/Dec/2044 |
| EUROSAIL PRIME-UK 2007-A PLC | Class A Mortgage Backed Floating Rate Notes due Septemebr 2045 | XS0328494157 | 13/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL PRIME-UK 2007-A PLC | Class A2 Mortgage Backed Floating Rate Notes due September 2045 | XS1074651628 | 20/Jun/2014 | Listed | 13/Sep/2045 |
| EUROSAIL PRIME-UK 2007-A PLC | Class B Mortgage Backed Floating Rate Notes due September 2045 | XS1074654481 | 20/Jun/2014 | Listed | 13/Sep/2045 |
| EUROSAIL PRIME-UK 2007-A PLC | Class B Mortgage Backed Floating Rate Notes due Septemebr 2045 | XS0328504567 | 13/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL PRIME-UK 2007-A PLC | Class C Mortgage Backed Floating Rate Notes due September 2045 | XS1074654648 | 20/Jun/2014 | Listed | 13/Sep/2045 |
| EUROSAIL PRIME-UK 2007-A PLC | Class C Mortgage Backed Floating Rate Notes due Septemebr 2045 | XS0328511265 | 13/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL PRIME-UK 2007-A PLC | Class CR Reserve Backed Notes due September 2045 | XS1074654994 | 20/Jun/2014 | Listed | 13/Sep/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROSAIL PRIME-UK 2007-A PLC | Class D Mortgage Backed Floating Rate Notes due Septemebr 2045 | XS0328517205 | 13/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL PRIME-UK 2007-A PLC | Class M Mortgage Backed Floating Rate Notes due September 2045 | XS1074652782 | 20/Jun/2014 | Listed | 13/Sep/2045 |
| EUROSAIL PRIME-UK 2007-A PLC | Class M Mortgage Backed Floating Rate Notes due Septemebr 2045 | XS0328496368 | 13/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL PRIME-UK 2007-A PLC | Residual Certificates | XS0328783930 | 13/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-NL 2007-1 B.V. | Class A Mortgage Backed Floating Rate Notes due April 2040 | XS0307254259 | 31/Jul/2007 | Listed | 17/Apr/2040 |
| EUROSAIL-NL 2007-1 B.V. | Class B Mortgage Backed Floating Rate Notes due April 2040 | XS0307256114 | 31/Jul/2007 | Listed | 17/Apr/2040 |
| EUROSAIL-NL 2007-1 B.V. | Class C Mortgage Backed Floating Rate Notes due April 2040 | XS0307257435 | 31/Jul/2007 | Listed | 17/Apr/2040 |
| EUROSAIL-NL 2007-1 B.V. | Class D Mortgage Backed Floating Rate Notes due April 2040 | XS0307260496 | 31/Jul/2007 | Listed | 17/Apr/2040 |
| EUROSAIL-NL 2007-1 B.V. | Class E1 Mortgage Backed Floating Rate Notes due April 2040 | XS0307265370 | 31/Jul/2007 | Listed | 17/Apr/2040 |
| EUROSAIL-NL 2007-1 B.V. | Class ET Floating Rate Notes due April 2040 | XS0307265883 | 31/Jul/2007 | Listed | 17/Apr/2040 |
| EUROSAIL-NL 2007-1 B.V. | Residual Certicates | XS0307267079 | 31/Jul/2007 | Listed | 01/Jan/2100 |
| EUROSAIL-NL 2007-2 B.V. | Class A Mortgage Backed Floating Rate Notes Due October 2040 | XS0327216569 | 29/Nov/2007 | Listed | 17/Oct/2040 |
| EUROSAIL-NL 2007-2 B.V. | Class B Mortgage Backed Floating Rate Notes Due October 2040 | XS0327217880 | 29/Nov/2007 | Listed | 17/Oct/2040 |
| EUROSAIL-NL 2007-2 B.V. | Class C Mortgage Backed Floating Rate Notes Due October 2040 | XS0327218425 | 29/Nov/2007 | Listed | 17/Oct/2040 |
| EUROSAIL-NL 2007-2 B.V. | Class D1 Mortgage Backed Floating Rate Notes Due October 2040 | XS0327219159 | 29/Nov/2007 | Listed | 17/Oct/2040 |
| EUROSAIL-NL 2007-2 B.V. | Class DT Mortgage Backed Floating Rate Notes Due October 2040 | XS0327219746 | 29/Nov/2007 | Listed | 17/Oct/2040 |
| EUROSAIL-NL 2007-2 B.V. | Class M Mortgage Backed Floating Rate Notes Due October 2040 | XS0330526772 | 29/Nov/2007 | Listed | 17/Oct/2040 |
| EUROSAIL-NL 2007-2 B.V. | Residual Certificates | XS0327221999 | 29/Nov/2007 | Listed | 17/Oct/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROSAIL-UK 2007 5NP PLC | Class A1a Mortgage Backed Floating Rate Notes due September 2045 | XS0328024608 | 16/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-UK 2007 5NP PLC | Class A1c Mortgage Backed Floating Rate Notes due September 2045 | XS0328025241 | 16/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-UK 2007 5NP PLC | Class B1c Mortgage Backed Floating Rate Notes due September 2045 | XS0328025324 | 16/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-UK 2007 5NP PLC | Class C1c Mortgage Backed Floating Rate Notes due September 2045 | XS0328025597 | 16/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-UK 2007 5NP PLC | Class D1c Mortgage Backed Floating Rate Notes due September 2045 | XS0328025670 | 16/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-UK 2007 5NP PLC | Residual Certificates | XS0328025837 | 16/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-UK 2007-1NC PLC | Class A3a Mortgage Backed Floating Rate Notes due March 2045 | XS0284931853 | 27/Feb/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-1NC PLC | Class A3c Mortgage Backed Floating Rate Notes due March 2045 | XS0284999496 | 27/Feb/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-1NC PLC | Class B1a Mortgage Backed Floating Rate Notes due March 2045 | XS0284932315 | 27/Feb/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-1NC PLC | Class B1c Mortgage Backed Floating Rate Notes due March 2045 | XS0284947263 | 27/Feb/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-1NC PLC | Class C1a Mortgage Backed Floating Rate Notes due March 2045 | XS0284933719 | 27/Feb/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-1NC PLC | Class D1a Mortgage Backed Floating Rate Notes due March 2045 | XS0284935094 | 27/Feb/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-1NC PLC | Class D1c Mortgage Backed Floating Rate Notes due March 2045 | XS0284950994 | 27/Feb/2007 | Listed | 13/Dec/2045 |
| EUROSAIL-UK 2007-1NC PLC | Class E1c Mortgage Backed Floating Rate Notes due March 2045 | XS0284956330 | 27/Feb/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-1NC PLC | Class Etc Mortgage Backed Floating Rate Notes due March 2045 | XS0284957064 | 27/Feb/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-1NC PLC | Class FTc Mortgage Backed Floating Rate Deferrable Interest Rate Notes due March 2045 | XS0284958542 | 27/Feb/2007 | Listed | 13/Mar/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROSAIL-UK 2007-2NP PLC | Class A3a Mortgages Backed Floating Rate Notes due March 2045 | XS0291422623 | 28/Mar/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-2NP PLC | Class A3c Mortgage Backed Floating Rate Notes due March 2045 | XS0291423605 | 28/Mar/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-2NP PLC | Class B1a Mortgage Backed Floating Rate Notes due March 2045 | XS0291433158 | 28/Mar/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-2NP PLC | Class B1c Mortgage Backed Floating Rate Notes due March 2045 | XS0291434123 | 28/Mar/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-2NP PLC | Class C1a Mortgage Backed Floating Rate Notes due March 2045 | XS0291436250 | 28/Mar/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-2NP PLC | Class D1a Mortgage Backed Floating Rate Notes due March 2045 | XS0291441417 | 28/Mar/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-2NP PLC | Class D1c Mortgage Backed Floating Rate Notes due March 2045 | XS0291442498 | 28/Mar/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-2NP PLC | Class E1c Mortgage Backed Floating Rate Notes due March 2045 | XS0291443892 | 28/Mar/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-2NP PLC | Class M1a Mortgage Backed Floating Rate Notes due March 2045 | XS0291424165 | 28/Mar/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-2NP PLC | Class M1c Mortgage Backed Floating Rate Notes due March 2045 | XS0291426889 | 28/Mar/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-2NP PLC | Residual Certs | XS0293849914 | 28/Mar/2007 | Listed | 13/Mar/2045 |
| EUROSAIL-UK 2007-3BL PLC | Class A1b Mortgage Backed Floating Rate Notes due September 2027 | XS0308649309 | 13/Jul/2007 | Listed | 13/Sep/2027 |
| EUROSAIL-UK 2007-3BL PLC | Class A1c Mortgage Backed Floating Rate Notes due September 2027 | XS0308653244 | 13/Jul/2007 | Listed | 13/Sep/2027 |
| EUROSAIL-UK 2007-3BL PLC | Class A2a Mortgage Backed Floating Rate Notes due June 2045 | XS0308648673 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-3BL PLC | Class A2b Mortgage Backed Floating Rate Notes due June 2045 | XS0308650224 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-3BL PLC | Class A2c Mortgage Backed Floating Rate Notes due June 2045 | XS0308659795 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-3BL PLC | Class A3a Mortgage Backed Floating Rate Notes due June 2045 | XS0308666493 | 13/Jul/2007 | Listed | 13/Jun/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROSAIL-UK 2007-3BL PLC | Class A3c Mortgage Backed Floating Rate Notes due June 2045 | XS0308710143 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-3BL PLC | Class B1a Mortgage Backed Floating Rate Notes due June 2045 | XS0308672384 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-3BL PLC | Class B1c Mortgage Backed Floating Rate Notes due June 2045 | XS0308716421 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-3BL PLC | Class C1a Mortgage Backed Floating Rate Notes due June 2045 | XS0308673192 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-3BL PLC | Class C1c Mortgage Backed Floating Rate Notes due June 2045 | XS0308718047 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-3BL PLC | Class D1a Mortgage Backed Floating Rate Notes due June 2045 | XS0308673945 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-3BL PLC | Class E1c Mortgage Backed Floating Rate Notes due June 2045 | XS0308725844 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-3BL PLC | Class ETc Mortgage Backed Floating Rate Notes due June 2045 | XS0309312543 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-3BL PLC | Residual Certificates | XS0309391588 | 13/Jul/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-4BL PLC | Class A2a Mortgage Backed Floating Rate Notes due June 2045 | XS0311680747 | 15/Aug/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-4BL PLC | Class B1a Mortgage Backed Floating Rate Notes due June 2045 | XS0311705759 | 15/Aug/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-4BL PLC | Class C1a Mortgage Backed Floating Rate Notes due June 2045 | XS0311708696 | 15/Aug/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-4BL PLC | Class D1a Mortgage Backed Floating Rate Notes due June 2045 | XS0311713001 | 15/Aug/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-4BL PLC | Class E1c Mortgage Backed Floating Rate Notes due June 2045 | XS0311717416 | 15/Aug/2007 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-4BL PLC | GBP 135000000 Class A3 Mortgage Backed Floating Rate Notes due 2045 | XS1150797600 | 16/Dec/2014 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-4BL PLC | GBP 37000000 Class A4 Mortgage Backed Floating Rate Notes due 2045 | XS1150799481 | 16/Dec/2014 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-4BL PLC | GPB 17695000 Class A5 Mortgage Backed Floating Rate Notes due 2045 | XS1150799721 | 16/Dec/2014 | Listed | 13/Jun/2045 |
| EUROSAIL-UK 2007-4BL PLC | Residual Certificates | XS0311833247 | 15/Aug/2007 | Listed | 13/Jun/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EUROSAIL-UK 2007-6NC PLC | Class A2a Mortgage Backed Floating Rate Notes due September 2045 | XS0332285039 | 27/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-UK 2007-6NC PLC | Class A3a Mortgage Backed Floating Rate Notes due September 2045 | XS0332285971 | 27/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-UK 2007-6NC PLC | Class B1a Mortgage Backed Floating Rate Notes due September 2045 | XS0332286862 | 27/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-UK 2007-6NC PLC | Class C1a Mortgage Backed Floating Rate Notes due September 2045 | XS0332287084 | 27/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-UK 2007-6NC PLC | Class D1a Mortgage Backed Floating Rate Notes due September 2045 | XS0332287597 | 27/Nov/2007 | Listed | 13/Sep/2045 |
| EUROSAIL-UK 2007-6NC PLC | Residual Certificates | XS0332376697 | 27/Nov/2007 | Listed | 13/Sep/2045 |
| EUSTREAM, A.S. | EUR 500,000,000 1.625 per cent. Notes due 2027 | XS2190979489 | 25/Jun/2020 | Listed | 25/Jun/2027 |
| EXMOOR FUNDING 2024-1 PLC | £1,041,000 Class F mortgage backed floating rate notes due March 2094 | XS2811066195 | 12/Jun/2024 | Listed | 25/Mar/2094 |
| EXMOOR FUNDING 2024-1 PLC | £183,131,000 Class A mortgage backed floating rate notes due March 2094 | XS2811064901 | 12/Jun/2024 | Listed | 25/Mar/2094 |
| EXMOOR FUNDING 2024-1 PLC | £2,081,000 Class E mortgage backed floating rate notes due March 2094 | XS2811065890 | 12/Jun/2024 | Listed | 25/Mar/2094 |
| EXMOOR FUNDING 2024-1 PLC | £2,081,000 Class X mortgage backed floating rate notes due March 2094 | XS2811066278 | 12/Jun/2024 | Listed | 25/Mar/2094 |
| EXMOOR FUNDING 2024-1 PLC | £3,667,000 Class Z mortgage backed floating rate notes due March 2094 | XS2811066435 | 12/Jun/2024 | Listed | 25/Mar/2094 |
| EXMOOR FUNDING 2024-1 PLC | £4,683,000 Class D mortgage backed floating rate notes due March 2094 | XS2811065544 | 12/Jun/2024 | Listed | 25/Mar/2094 |
| EXMOOR FUNDING 2024-1 PLC | £6,244,000 Class C mortgage backed floating rate notes due March 2094 | XS2811065460 | 12/Jun/2024 | Listed | 25/Mar/2094 |
| EXMOOR FUNDING 2024-1 PLC | £7,325,000 Class B mortgage backed floating rate notes due March 2094 | XS2811065205 | 12/Jun/2024 | Listed | 25/Mar/2094 |
| FANES S.R.L. | EUR 355,900,000 Series 2018-1-A1 Asset Backed Floating Rate Notes due December 2061 | IT0005336018 | 18/Jun/2018 | Listed | 27/Dec/2061 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FANES S.R.L. | EUR 446400000 Class A-2011 Asset-Backed Floating Rate Notes due 2058 | IT0004781503 | 02/Dec/2011 | Listed | 29/Jul/2058 |
| FANES S.R.L. | EUR 90,000,000 Series 2018-1-A2 Asset Backed Fixed Rate Notes due December 2061 | IT0005336026 | 18/Jun/2018 | Listed | 27/Dec/2061 |
| FANES S.R.L. | EUR 911,582,824.50 SERIES 2014-1-A ASSET BACKED FLOATING RATE NOTES DUE OCTOBER 2060 | IT0005041196 | 31/Jul/2014 | Listed | 29/Oct/2060 |
| FARRINGDON MORTGAGES NO. 2 PLC | B1a Mortgage Backed Floating Rate Notes due 2047 | XS0228712260 | 27/Sep/2005 | Listed | 15/Jul/2047 |
| FARRINGDON MORTGAGES NO. 2 PLC | B2a Mortgage Backed Floating Rate Notes due 2047 | XS0228712930 | 27/Sep/2005 | Listed | 15/Jul/2047 |
| FARRINGDON MORTGAGES NO. 2 PLC | Detachable A1a Coupons | XS0228709555 | 27/Sep/2005 | Listed | 15/Jul/2047 |
| FARRINGDON MORTGAGES NO. 2 PLC | M2a Mortgage Backed Floating Rate Notes due 2047 | XS0228711882 | 27/Sep/2005 | Listed | 15/Jul/2047 |
| FARRINGDON MORTGAGES NO. 2 PLC | MERCs | XS0228713235 | 27/Sep/2005 | Listed | 15/Jul/2047 |
| FARRINGDON MORTGAGES NO. 2 PLC | Residual Certificates | XS0228713409 | 27/Sep/2005 | Listed | 15/Jul/2047 |
| FASTIGHETS AB BALDER | EUR 500,000,000 1.875 per cent. Notes due 2026 | XS1677912393 | 07/Sep/2017 | Listed | 23/Jan/2026 |
| FASTIGHETS AB BALDER | EUR 500000000 1.875 per cent. Notes due 2025 | XS1576819079 | 14/Mar/2017 | Listed | 14/Mar/2025 |
| FASTIGHETS AB BALDER | Series 1 - Issue of EUR 500,000,000 1.125 per cent. Notes due 29 January 2027 | XS2050448336 | 06/Sep/2019 | Listed | 29/Jan/2027 |
| FASTIGHETS AB BALDER | Series 2 - Eur 300,000,000 1.250 per cent. Notes due 28 january 2028 | XS2109608724 | 27/Oct/2020 | Listed | 28/Jan/2028 |
| FASTIGHETS AB BALDER | Series 3 - Issue of EUR 50,000,000 1.293 per cent. Notes due 3 March 2031 | XS2308730972 | 03/Mar/2021 | Listed | 03/Mar/2031 |
| FASTNET SECURITIES 16 DAC | €1,001,699,000 Class A3 Residential Mortgage Backed Fixed then Floating Rate Notes due 2058 | XS2360364645 | 21/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 16 DAC | €1,075,508,000 Class A1 Residential Mortgage Backed Floating Rate Notes due 2058 | XS2360331719 | 21/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 16 DAC | €1,407,650,000 Class A2 Residential Mortgage Backed Fixed then Floating Rate Notes due 2058 | XS2360362789 | 21/Jul/2021 | Listed | 14/Dec/2058 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FASTNET SECURITIES 16 DAC | €121,658,000 Class B Residential Mortgage Backed Floating Rate Notes due 2058 | XS2360365022 | 21/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 16 DAC | €192,275,000 Class C Residential Mortgage Backed Floating Rate Notes due 2058 | XS2360365451 | 21/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 16 DAC | €39,488,000 Class E Residential Mortgage Backed Floating Rate Notes due 2058 | XS2360365709 | 21/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 16 DAC | €39,488,000 Class Z Residential Mortgage Backed 0.05 Per Cent. Rate Notes due 2058 | XS2360365881 | 21/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 16 DAC | €71,079,000 Class D Residential Mortgage Backed Floating Rate Notes due 2058 | XS2360365618 | 21/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 17 DAC | €112,381,000 Class A3 Residential Mortgage Backed Fixed then Floating Rate Notes due 2058 | XS2360497288 | 14/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 17 DAC | €15,513,000 Class E Residential Mortgage Backed Floating Rate Notes due 2058 | XS2360498096 | 14/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 17 DAC | €168,572,000 Class A2 Residential Mortgage Backed Fixed then Floating Rate Notes due 2058 | XS2360496983 | 14/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 17 DAC | €20,684,000 Class D Residential Mortgage Backed Floating Rate Notes due 2058 | XS2360497957 | 14/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 17 DAC | €46,537,000 Class Z Residential Mortgage Backed 0.05 Per Cent. Rate Notes due 2058 | XS2360498179 | 14/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 17 DAC | €46,538,000 Class B Residential Mortgage Backed Floating Rate Notes due 2058 | XS2360497445 | 14/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 17 DAC | €561,906,000 Class A1 Residential Mortgage Backed Floating Rate Notes due 2058 | XS2360496710 | 14/Jul/2021 | Listed | 14/Dec/2058 |
| FASTNET SECURITIES 17 DAC | €62,051,000 Class C Residential Mortgage Backed Floating Rate Notes due 2058 | XS2360497791 | 14/Jul/2021 | Listed | 14/Dec/2058 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FASTNET SECURITIES 18 DAC | €1,049,137,000 Class A2 Residential Mortgage Backed Fixed then Floating Rate Notes due 2061 | XS2488441911 | 23/Jun/2022 | Listed | 18/Jan/2061 |
| FASTNET SECURITIES 18 DAC | €149,876,000 Class C Residential Mortgage Backed Floating Rate Notes due 2061 | XS2488442646 | 23/Jun/2022 | Listed | 18/Jan/2061 |
| FASTNET SECURITIES 18 DAC | €29,975,000 Class E Residential Mortgage Backed Floating Rate Notes due 2061 | XS2488443370 | 23/Jun/2022 | Listed | 18/Jan/2061 |
| FASTNET SECURITIES 18 DAC | €29,975,000 Class Z Residential Mortgage Backed 0.05 Per Cent. Rate Notes due 2061 | XS2488443537 | 23/Jun/2022 | Listed | 18/Jan/2061 |
| FASTNET SECURITIES 18 DAC | €59,950,000 Class D Residential Mortgage Backed Floating Rate Notes due 2061 | XS2488442729 | 23/Jun/2022 | Listed | 18/Jan/2061 |
| FASTNET SECURITIES 18 DAC | €749,383,000 Class A1 Residential Mortgage Backed Fixed then Floating Rate Notes due 2061 | XS2488441671 | 23/Jun/2022 | Listed | 18/Jan/2061 |
| FASTNET SECURITIES 18 DAC | €839,309,000 Class A3 Residential Mortgage Backed Fixed then Floating Rate Notes due 2061 | XS2488442059 | 23/Jun/2022 | Listed | 18/Jan/2061 |
| FASTNET SECURITIES 18 DAC | €89,926,000 Class B Residential Mortgage Backed Floating Rate Notes due 2061 | XS2488442307 | 23/Jun/2022 | Listed | 18/Jan/2061 |
| FASTNET SECURITIES 19 DAC | Class A1 Residential Mortgage Backed Fixed then Floating Rate Notes due 2062 | XS2848262056 | 27/Jun/2024 | Listed | 12/Jan/2062 |
| FASTNET SECURITIES 19 DAC | Class A2 Residential Mortgage Backed Fixed then Floating Rate Notes due 2062 | XS2848262213 | 27/Jun/2024 | Listed | 12/Jan/2062 |
| FASTNET SECURITIES 19 DAC | Class Z Residential Mortgage Backed 0.05 Per Cent. Rate Notes due 2062 | XS2848262304 | 27/Jun/2024 | Listed | 12/Jan/2062 |
| FBD INSURANCE PLC | 50,000,000 5 per cent Callable Dated Deferrable Subordinated Notes due 2028 | XS1890700559 | 09/Oct/2018 | Listed | 09/Oct/2028 |
| FBN FINANCE COMPANY B.V. | U.S.$350,000,000 8.625 per cent Fixed Rate Senior Participation Notes due 2025 | XS2243733685 | 27/Oct/2020 | Listed | 27/Oct/2025 |
| FBN FINANCE COMPANY B.V. | U.S.$350,000,000 8.625 per cent Fixed Rate Senior Participation Notes due 2025 (144A) | US302406AC71 | 27/Oct/2020 | Listed | 27/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FCC SERVICIOS MEDIO AMBIENTE HOLDING, S.A.U. | Series MAHECP117 - ISSUE OF EUR 25,000,000 NOTES | XS2826676491 | 20/May/2024 | Listed | 21/Nov/2024 |
| FCC SERVICIOS MEDIO AMBIENTE HOLDING, S.A.U. | Series MAHECP120 - ISSUE OF EUR 40,000,000 NOTES | XS2867983491 | 22/Jul/2024 | Listed | 19/Dec/2024 |
| FCC SERVICIOS MEDIO AMBIENTE HOLDING, S.A.U. | Series MAHECP121 - ISSUE OF EUR 20,000,000 NOTES | XS2908605988 | 23/Sep/2024 | Listed | 21/Nov/2024 |
| FCT MARSOLLIER MORTGAGES | Class A Residential Mortgage-Backed Notes due 27 September 2050 | FR0010744631 | 29/Apr/2009 | Listed | 27/Sep/2050 |
| FCT MARSOLLIER MORTGAGES | Class B Residential Mortgage-Backed Notes due 27 September 2050 | FR0010744649 | 29/Apr/2009 | Listed | 27/Sep/2050 |
| FCT MARSOLLIER MORTGAGES | Class C Residential Mortgage-Backed Notes due 27 September 2050 | FR0010744656 | 29/Apr/2009 | Listed | 27/Sep/2050 |
| FCT MARSOLLIER MORTGAGES | Class D Residential Mortgage-Backed Notes due 27 September 2050 | FR0010744664 | 29/Apr/2009 | Listed | 27/Sep/2050 |
| FCT MARSOLLIER MORTGAGES | Class E Residential Mortgage-Backed Notes due 27 September 2050 | FR0010744672 | 29/Apr/2009 | Listed | 27/Sep/2050 |
| FCT MARSOLLIER MORTGAGES | Class F Residential Mortgage-Backed Notes due 27 September 2050 | FR0010744680 | 29/Apr/2009 | Listed | 27/Sep/2050 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series 2024-1 - Issue of EUR 1,000,000,000 Floating Rate Senior Notes due January 2026 | XS2742659738 | 17/Jan/2024 | Listed | 17/Jan/2026 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series 2024-4 - Issue of EUR 500,000,000 3.467 per cent. Senior Bail-inable Green Notes due 5 September 2029 (the "Notes") | XS2892967949 | 05/Sep/2024 | Listed | 05/Sep/2029 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL10 - Issue of €500,000,000 0.010 per cent (Euro) Covered Bonds due September 24, 2025 | XS2148051621 | 24/Sep/2020 | Listed | 24/Sep/2025 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL12 - Issue of €500,000,000 0.010 per cent Series CBL12 (Euro) Covered Bonds due April 8, 2026 | XS2328625723 | 08/Apr/2021 | Listed | 08/Apr/2026 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL13 - Issue of U.S. $ 750,000,000 1.200% Series CBL13 Covered Bonds due October 14, 2026 | USC34201MF48 | 14/Oct/2021 | Listed | 14/Oct/2026 |

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|---|---|---|---|---|---|
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL14 - Issue of €750,000,000 0.250 per cent (Euro) Covered Bonds due February 8, 2027 | XS2440108491 | 08/Feb/2022 | Listed | 08/Feb/2027 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL15 - Issue of €750,000,000 2.000 per cent Series CBL15 (Euro) Covered Bonds due August 31, 2026 | XS2526825463 | 31/Aug/2022 | Listed | 31/Aug/2026 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL16 - Issue of U.S. $1,000,000,000 4.850% Series CBL16 Covered Bonds due October 14, 2025 | USC34201QQ66 | 14/Oct/2022 | Listed | 14/Oct/2025 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL17 - Issue of €750,000,000 2.875 per cent Series CBL17 (Euro) Covered Bonds due November 28, 2024 | XS2560673662 | 28/Nov/2022 | Listed | 28/Nov/2024 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL19 - Issue of €750,000,000 3.250 per cent Series CBL19 (Euro) Covered Bonds due April 18, 2028 | XS2613159719 | 18/Apr/2023 | Listed | 18/Apr/2028 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL20 - Issue of £500,000,000 Floating Rate Series CBL20 (GBP) Covered Bonds due November 30, 2026 | XS2673958885 | 30/Aug/2023 | Listed | 30/Nov/2026 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL22 - Issue of U.S. $1,000,000,000 5.147% Series CBL22 Covered Bonds due November 27, 2028 | USC34201UA68 | 27/Nov/2023 | Listed | 27/Nov/2028 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL26 - Issue of € 1,000,000,000 3.125 per cent Series CBL26 (Euro) Covered Bonds due May 30, 2029 | XS2829867527 | 30/May/2024 | Listed | 30/May/2029 |
| FÉDÉRATION DES CAISSES DESJARDINS DU QUÉBEC. | Series CBL7 - Issue of €500,000,000 0.050 per cent Covered Bonds due November 26, 2027 | XS2083301106 | 26/Nov/2019 | Listed | 26/Nov/2027 |
| FERRARI N.V. | €450,963,000 1.500 per cent. Notes due 27 May 2025 | XS2180509999 | 27/May/2020 | Listed | 27/May/2025 |
| FERRARI N.V. | €500,000,000 3.625 per cent. Notes due 21 May 2030 | XS2824763044 | 21/May/2024 | Listed | 21/May/2030 |
| FERROVIAL SE. | EUR 500,000,000 4.375% Sustainability-Linked Notes due 2030 | XS2680945479 | 13/Sep/2023 | Listed | 13/Sep/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 10 - Issue of €700,000,000 1.125 per cent. Green Notes due 9 July 2026 | XS2026171079 | 09/Jul/2019 | Listed | 09/Jul/2026 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 11 - Issue of EURO 100,000,000 1.035 per cent. Fixed Rate Notes due 7 August 2029 | XS2038721861 | 07/Aug/2019 | Listed | 07/Aug/2029 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 12 - Issue of Euro 140,000,000 Floating Rate Notes due 23 December 2029 | XS2097321900 | 23/Dec/2019 | Listed | 23/Dec/2029 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 14 - Issue of Euro 150,000,000 Floating Rate Notes due 31st July 2032 | XS2210346511 | 31/Jul/2020 | Listed | 31/Jul/2032 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 15 - Issue of Euro 250,000,000 0.641 per cent. Notes due 4 December 2030 | XS2268334807 | 04/Dec/2020 | Listed | 04/Dec/2030 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 17 - Issue of Euro 1,000,000,000 0.375 per cent. Green Notes due 25 March 2028 | XS2324772453 | 25/Mar/2021 | Listed | 25/Mar/2028 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 18 - Issue of Euro 350,000,000 Floating Rate Notes due 23rd December 2038 | XS2422926001 | 23/Dec/2021 | Listed | 23/Dec/2038 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 19 - Issue of Euro 200,000,000 Floating Rate Notes due 20 July 2039 | XS2495346335 | 20/Jul/2022 | Listed | 20/Jul/2039 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 20 - Issue of Euro 1,100,000,000 3.75 per cent. Green Notes due 14 April 2027 | XS2532681074 | 14/Sep/2022 | Listed | 14/Apr/2027 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 21 - Issue of EUR 600,000,000 4.125 per cent. Green Notes due 23 May 2029 | XS2627121259 | 23/May/2023 | Listed | 23/May/2029 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 22 - Issue of EUR 500,000,000 4.500 per cent. Green Notes due 23 May 2033 | XS2627121507 | 23/May/2023 | Listed | 23/May/2033 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 23 - Issue of Euro €500,000,000 Floating Rate Notes due 14 December 2040 | XS2729363239 | 14/Dec/2023 | Listed | 14/Dec/2040 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 3 - Issue of EUR 300000000 Floating Rate notes due 31st December 2025 | XS1339002500 | 12/Jan/2016 | Listed | 31/Dec/2025 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 5 - Issue of EUR 50,000,000 1.650 per cent. Fixed Rate Notes due 25 July 2031 | XS1455048139 | 25/Jul/2016 | Listed | 25/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 6 - Issue of EUR 1,000,000,000 1.500 per cent. Notes due 27 June 2025 | XS1639488771 | 28/Jun/2017 | Listed | 27/Jun/2025 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 8 - Issue of EUR 100,000,000 Floating Rate Notes due 21 December 2025 | XS1740665663 | 21/Dec/2017 | Listed | 21/Dec/2025 |
| FERROVIE DELLO STATO ITALIANE S.P.A. | Series 9 - Issue of EUR 200,000,000 Floating Rate Notes due 26 March 2030 | XS1799621369 | 26/Mar/2018 | Listed | 26/Mar/2030 |
| FHW DALMORE (SALFORD PENDLETON HOUSING) PLC | GBP10891000 8.35 per cent Class B Secured Notes due 2042 | XS0956252406 | 17/Sep/2013 | Listed | 17/Sep/2042 |
| FHW DALMORE (SALFORD PENDLETON HOUSING) PLC | STG71710000 5.414 per cent Class A Secured Notes due 2042 | XS0956252075 | 17/Sep/2013 | Listed | 17/Sep/2042 |
| FIBABANKA A.S. | USD 300,000,000 Fixed Rate Resettable Tier 2 Notes due 2027 | XS1386178237 | 10/May/2017 | Listed | 24/Nov/2027 |
| FIDELITY BANK PLC | U.S.$400,000,000 7.625 per cent. Notes due 2026 | XS2399990006 | 28/Oct/2021 | Listed | 28/Oct/2026 |
| FINECOBANK S.P.A. | Series 1 - Issue of €300,000,000 Fixed to Floating Rate Callable Senior Notes due 23 February 2029 | XS2590759986 | 23/Feb/2023 | Listed | 23/Feb/2029 |
| FINECOBANK S.P.A. | Series 2 - Issue of €500,000,000 Non-Cumulative Temporary Write-Down Deeply Subordinated Fixed Rate Resettable Notes | XS2776665700 | 11/Mar/2024 | Listed | |
| FINGRID OYJ | EUR 100,000,000 1.125 per cent. Notes due 23 November 2027 | XS1722899918 | 09/Jan/2019 | Listed | 23/Nov/2027 |
| FINGRID OYJ | EUR 30,000,000 2.888 per cent. Fixed Rate due 30 May 2029 | XS1069555149 | 09/Jan/2019 | Listed | 30/May/2029 |
| FINGRID OYJ | EUR 80,000,000 2.95 per cent. Notes due 24 April 2029 | XS1061030034 | 09/Jan/2019 | Listed | 24/Apr/2029 |
| FINGRID OYJ | NOK 100,000,000 4.31 per cent. Fixed Rate Notes due 16 September 2025 | XS0969858942 | 09/Jan/2019 | Listed | 16/Sep/2025 |
| FINGRID OYJ | Series 20032034 FIXED MEUR500 - Issue of €500,000,000 3.250 per cent. Green Senior Unsecured Notes due 20 March 2034 | XS2784700671 | 20/Mar/2024 | Listed | 20/Mar/2034 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £15,000,000 Class Z Floating Rate Notes dueDecember 2067 (144A) | XS2352506161 | 28/Jun/2021 | Listed | 16/Dec/2067 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FINSBURY SQUARE 2021-1 GREEN PLC | £15,000,000 Class Z Floating Rate Notes dueDecember 2067 (Reg S) | XS2352505940 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £18,750,000 Class X2 Floating Rate Notes dueDecember 2067 (144A) | XS2352505197 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £18,750,000 Class X2 Floating Rate Notes dueDecember 2067 (Reg S) | XS2352504117 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £22,500,000 Class C Mortgage Backed Floating RateNotes due December 2067 (144A) | XS2352501527 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £22,500,000 Class C Mortgage Backed Floating RateNotes due December 2067 (Reg S) | XS2352501444 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £22,500,000 Class D Mortgage Backed Floating RateNotes due December 2067 (144A) | XS2352502509 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £22,500,000 Class D Mortgage Backed Floating RateNotes due December 2067 (Reg S) | XS2352501956 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £33,750,000 Class X1 Floating Rate Notes dueDecember 2067 (144A) | XS2352503903 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £33,750,000 Class X1 Floating Rate Notes dueDecember 2067 (Reg S) | XS2352502764 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £639,375,000 Class A Mortgage Backed Floating RateNotes due December 2067 (144A) | XS2352500636 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £639,375,000 Class A Mortgage Backed Floating RateNotes due December 2067 (Reg S) | XS2352499953 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £65,625,000 Class B Mortgage Backed Floating RateNotes due December 2067 (144A) | XS2352501360 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-1 GREEN PLC | £65,625,000 Class B Mortgage Backed Floating RateNotes due December 2067 (Reg S) | XS2352501105 | 28/Jun/2021 | Listed | 16/Dec/2067 |
| FINSBURY SQUARE 2021-2 PLC | £10,170,000 Class D Mortgage Backed Floating Rate Notes due December 2071 (144A) | XS2400373192 | 29/Nov/2021 | Listed | 16/Dec/2071 |

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|---|---|---|---|---|---|
| FINSBURY SQUARE 2021-2 PLC | £10,170,000 Class D Mortgage Backed Floating Rate Notes due December 2071 (Reg S) | XS2400372897 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £11,300,000 Class X2 Floating Rate Notes dueDecember 2071 (144A) | XS2400374166 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £11,300,000 Class X2 Floating Rate Notes dueDecember 2071 (Reg S) | XS2400374083 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £16,950,000 Class C Mortgage Backed Floating Rate Notes due December 2071 (Reg S) | XS2400370685 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £16,950,000 Class C Mortgage Backed Floating Rate Notes due December 2071(144A) | XS2400372624 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £2,260,000 Class F Mortgage Backed Floating Rate Notes due December 2071 (144A) | XS2405115259 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £2,260,000 Class F Mortgage Backed Floating Rate Notes due December 2071 (Reg S) | XS2405115176 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £2,260,000 Class G Mortgage Backed Floating Rate Notes due December 2071 (144A) | XS2405115507 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £2,260,000 Class G Mortgage Backed Floating Rate Notes due December 2071 (Reg S) | XS2405115416 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £24,860,000 Class X1 Floating Rate Notes dueDecember 2071 (144A) | XS2400373945 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £24,860,000 Class X1 Floating Rate Notes dueDecember 2071 (Reg S) | XS2400373861 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £37,290,000 Class B Mortgage Backed Floating Rate Notes due December 2071 (144A) | XS2400370412 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £37,290,000 Class B Mortgage Backed Floating Rate Notes due December 2071 (Reg S) | XS2400370339 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £377,420,000 Class A Mortgage Backed Floating Rate Notes due December 2071 (144A) | XS2400370255 | 29/Nov/2021 | Listed | 16/Dec/2071 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FINSBURY SQUARE 2021-2 PLC | £377,420,000 Class A Mortgage Backed Floating Rate Notes due December 2071 (Reg S) | XS2400369679 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £4,520,000 Class Z Floating Rate Notes dueDecember 2071 (144A) | XS2400374323 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £4,520,000 Class Z Floating Rate Notes dueDecember 2071 (Reg S) | XS2400374240 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £5,650,000 Class E Mortgage Backed Floating Rate Notes due December 2071 (144A) | XS2405114872 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £5,650,000 Class E Mortgage Backed Floating Rate Notes due December 2071 (Reg S) | XS2405113981 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £9,040,000 Class X3 Floating Rate Notes dueDecember 2071 (144A) | XS2405116224 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FINSBURY SQUARE 2021-2 PLC | £9,040,000 Class X3 Floating Rate Notes dueDecember 2071 (Reg S) | XS2405116067 | 29/Nov/2021 | Listed | 16/Dec/2071 |
| FIRENZE INCORPORATED CELL LIMITED | EUR 40,000,000 7 per cent. notes due 2030 | DE000A19HA59 | 19/May/2017 | Listed | 31/Oct/2030 |
| FLOENE ENERGIAS S.A. | Series 2 - Issue of EUR 420,000,000 4.875 per cent. Notes due 2028 | PTGGDDOM0008 | 03/Jul/2023 | Listed | 03/Jul/2028 |
| FNM S.P.A. | Series 1 - Issue of €650,000,000 0.750 per cent. Notes due 20 October 2026 | XS2400296773 | 20/Oct/2021 | Listed | 20/Oct/2026 |
| FORMENTERA ISSUER PLC | £10,957,000 Class C Mortgage Backed Floating Rate Notes due July, 2047 | XS2434846858 | 08/Feb/2022 | Listed | 28/Jul/2047 |
| FORMENTERA ISSUER PLC | £14,610,000 Class B Mortgage Backed Floating Rate Notes due July, 2047 | XS2434846692 | 08/Feb/2022 | Listed | 28/Jul/2047 |
| FORMENTERA ISSUER PLC | £195,415,000 Class A Mortgage Backed Floating Rate Notes due July, 2047 | XS2434843756 | 08/Feb/2022 | Listed | 28/Jul/2047 |
| FORMENTERA ISSUER PLC | £2,435,000 Class F Mortgage Backed Floating Rate Notes due July, 2047 | XS2434847237 | 08/Feb/2022 | Listed | 28/Jul/2047 |
| FORMENTERA ISSUER PLC | £6,087,000 Class E Mortgage Backed Floating Rate Notes due July, 2047 | XS2434847153 | 08/Feb/2022 | Listed | 28/Jul/2047 |
| FORMENTERA ISSUER PLC | £6,700,000 Class Z Mortgage Backed Notes due July, 2047 | XS2434848391 | 08/Feb/2022 | Listed | 28/Jul/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FORMENTERA ISSUER PLC | £7,305,000 Class D Mortgage Backed Floating Rate Notes due July, 2047 | XS2434846932 | 08/Feb/2022 | Listed | 28/Jul/2047 |
| FORTUNA CONSUMER LOAN ABS 2023-1 DESIGNATED ACTIVITY COMPANY | EUR 10,500,000 Class F Fixed Rate Asset Backed Notes due September 2032 | XS2585850469 | 02/Mar/2023 | Listed | 18/Sep/2032 |
| FORTUNA CONSUMER LOAN ABS 2023-1 DESIGNATED ACTIVITY COMPANY | EUR 17,500,000 Class G Fixed Rate Asset Backed Notes due September 2032 | XS2585852242 | 02/Mar/2023 | Listed | 18/Sep/2032 |
| FORTUNA CONSUMER LOAN ABS 2023-1 DESIGNATED ACTIVITY COMPANY | EUR 17,500,000 Class E Floating Rate Asset Backed Notes due September 2032 | XS2585849453 | 02/Mar/2023 | Listed | 18/Sep/2032 |
| FORTUNA CONSUMER LOAN ABS 2023-1 DESIGNATED ACTIVITY COMPANY | EUR 196,000,000 Class A Floating Rate Asset Backed Notes due September 2032 | XS2585848489 | 02/Mar/2023 | Listed | 18/Sep/2032 |
| FORTUNA CONSUMER LOAN ABS 2023-1 DESIGNATED ACTIVITY COMPANY | EUR 24,500,000 Class D Floating Rate Asset Backed Notes due September 2032 | XS2585849370 | 02/Mar/2023 | Listed | 18/Sep/2032 |
| FORTUNA CONSUMER LOAN ABS 2023-1 DESIGNATED ACTIVITY COMPANY | EUR 35,000,000 Class C Floating Rate Asset Backed Notes due September 2032 | XS2585849297 | 02/Mar/2023 | Listed | 18/Sep/2032 |
| FORTUNA CONSUMER LOAN ABS 2023-1 DESIGNATED ACTIVITY COMPANY | EUR 49,000,000 Class B Floating Rate Asset Backed Notes due September 2032 | XS2585848992 | 02/Mar/2023 | Listed | 18/Sep/2032 |
| FORTUNA CONSUMER LOAN ABS 2023-1 DESIGNATED ACTIVITY COMPANY | EUR 5,700,000 Class X Fixed Rate Asset Backed Notes due September 2032 | XS2585850626 | 02/Mar/2023 | Listed | 18/Sep/2032 |
| FRESHWATER FINANCE PLC | Class A Guaranteed Asset Backed Fixed Rate Notes due 2035 | XS0217097608 | 20/Apr/2005 | Listed | 20/Apr/2035 |
| FRESHWATER FINANCE PLC | Class A Guaranteed Asset Backed Fixed Rate Notes due 2036 | XS0270195877 | 23/Oct/2006 | Listed | 17/Oct/2036 |
| FRESHWATER FINANCE PLC | Class B Asset Backed Fixed Rate Notes due 2035 | XS0217097863 | 20/Apr/2005 | Listed | 20/Apr/2035 |
| FRESHWATER FINANCE PLC | Class B Asset Backed Fixed Rate Notes due 2036 | XS0270196685 | 23/Oct/2006 | Listed | 17/Oct/2036 |
| FRESHWATER FINANCE PLC | Guaranteed Asset Backed Fixed Rate Notes due 2036 | XS0248067661 | 13/Apr/2006 | Listed | 03/Apr/2036 |
| FRIARY NO.6 PLC | £30,435,000 Class B Mortgage Backed Floating Rate Notes due November 2067 | XS2070015032 | 28/Nov/2019 | Listed | 21/Nov/2067 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FRIARY NO.6 PLC | £350,000,000 Class A Mortgage Backed Floating Rate Notes due November 2067 | XS2070011478 | 28/Nov/2019 | Listed | 21/Nov/2067 |
| FRIARY NO.7 PLC | £39,133,000 Class B Mortgage Backed Floating Rate Notes due 2070 | XS2526776666 | 22/Sep/2022 | Listed | 21/Oct/2070 |
| FRIARY NO.7 PLC | £450,000,000 Class A Mortgage Backed Floating Rate Notes due 2070 | XS2526775775 | 22/Sep/2022 | Listed | 21/Oct/2070 |
| FRIARY NO.8 PLC | £47,836,000 Class B mortgage backed floating rate Notes due October 2071 | XS2663674229 | 14/Sep/2023 | Listed | 21/Oct/2071 |
| FRIARY NO.8 PLC | £550,000,000 Class A mortgage backed floating rate Notes due October 2071 | XS2663671126 | 14/Sep/2023 | Listed | 21/Oct/2071 |
| FROSN-2018 DAC | EUR 16,700,000 Class RFN Commercial Mortgage Backed Floating Rate Notes due 2028 | XS1800197235 | 27/Apr/2018 | Listed | 21/May/2028 |
| FROSN-2018 DAC | EUR 23,200,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2028 | XS1800198126 | 27/Apr/2018 | Listed | 21/May/2028 |
| FROSN-2018 DAC | EUR 250,900,000 Class A1 Commercial Mortgage Backed Floating Rate Notes due 2028 | XS1800197664 | 27/Apr/2018 | Listed | 21/May/2028 |
| FROSN-2018 DAC | EUR 300,000 Class X Commercial Mortgage Backed Notes due 2028 | XS1808843863 | 27/Apr/2018 | Listed | 21/May/2028 |
| FROSN-2018 DAC | EUR 42,500,000 Class A2 Commercial Mortgage Backed Floating Rate Notes due 2028 | XS1800197748 | 27/Apr/2018 | Listed | 21/May/2028 |
| FROSN-2018 DAC | EUR 54,000,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2028 | XS1800200476 | 27/Apr/2018 | Listed | 21/May/2028 |
| FROSN-2018 DAC | EUR 58,400,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2028 | XS1800201011 | 27/Apr/2018 | Listed | 21/May/2028 |
| FROSN-2018 DAC | EUR 84,900,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2028 | XS1800200559 | 27/Apr/2018 | Listed | 21/May/2028 |
| FUCINO RMBS S.R.L. | EUR 5,000,000 Class B Residential Mortgage Backed Floating Rate Notes | IT0005368011 | 15/Apr/2019 | Listed | 31/Dec/2063 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FUCINO RMBS S.R.L. | Issue of Euro 118,000,000 Class A1 Residential Mortgage Backed Floating Rate Notes due December 2063 | IT0005498370 | 17/Jun/2022 | Listed | 31/Dec/2063 |
| FYLDE FUNDING 2024-1 PLC | £11,802,000 Class D Floating Rate Notes due July 2052 | XS2881664473 | 09/Oct/2024 | Listed | 25/Jul/2052 |
| FYLDE FUNDING 2024-1 PLC | £13,114,000 Class C Floating Rate Notes due July 2052 | XS2881664390 | 09/Oct/2024 | Listed | 25/Jul/2052 |
| FYLDE FUNDING 2024-1 PLC | £196,715,000 Class A Floating Rate Notes due July 2052 | XS2881663665 | 09/Oct/2024 | Listed | 25/Jul/2052 |
| FYLDE FUNDING 2024-1 PLC | £20,983,000 Class B Floating Rate Notes due July 2052 | XS2881663822 | 09/Oct/2024 | Listed | 25/Jul/2052 |
| FYLDE FUNDING 2024-1 PLC | £3,933,000 Class Z Floating Rate Notes due July 2052 | XS2881664804 | 09/Oct/2024 | Listed | 25/Jul/2052 |
| FYLDE FUNDING 2024-1 PLC | £5,245,000 Class X Floating Rate Notes due July 2052 | XS2881664986 | 09/Oct/2024 | Listed | 25/Jul/2052 |
| FYLDE FUNDING 2024-1 PLC | £6,556,000 Class F Floating Rate Notes due July 2052 | XS2881664630 | 09/Oct/2024 | Listed | 25/Jul/2052 |
| FYLDE FUNDING 2024-1 PLC | £9,179,000 Class E Floating Rate Notes due July 2052 | XS2881664556 | 09/Oct/2024 | Listed | 25/Jul/2052 |
| GALLERIA CDO V LTD | Class A-1 Senior Secured Floating Rate Term Notes due 2037 | USG09076AA18 | 27/Sep/2002 | Listed | 27/Sep/2037 |
| GALLERIA CDO V LTD | Class B Second Priority Floating Rate Term Notes due 2037 | USG09076AC73 | 27/Sep/2002 | Listed | 27/Sep/2037 |
| GALLERIA CDO V LTD | Class C-1 Third Priority Floating Rate Term Notes due 2037 | USG09076AE30 | 27/Sep/2002 | Listed | 27/Sep/2037 |
| GALLERIA CDO V LTD | Class C-2 Third Priority Fixed Rate Term Notes due 2037 | USG09076AF05 | 27/Sep/2002 | Listed | 27/Sep/2037 |
| GALP ENERGIA, SGPS, S.A. | Series 4 - Issue of EUR 500,000,000 2.00 per cent. Notes due 15 January 2026 | PTGALCOM0013 | 18/Jun/2020 | Listed | 15/Jan/2026 |
| GAMMA - SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class A Mortgage-Backed Floating Rate Notes due 2060 | XS0348690651 | 03/Mar/2008 | Listed | 18/Sep/2060 |
| GAMMA - SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class A Mortgage-Backed Floating Rate Notes due 2061 | XS0395875999 | 30/Oct/2008 | Listed | 20/Aug/2061 |
| GAMMA - SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class A Mortgage-Backed Floating Rate Notes due 2064 | XS0412478199 | 16/Feb/2009 | Listed | 20/Dec/2064 |
| GAMMA - SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class B Mortgage-Backed Floating Rate Notes due 2060 | XS0348690735 | 03/Mar/2008 | Listed | 18/Sep/2060 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GAMMA - SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class B Mortgage-Backed Floating Rate Notes due 2061 | XS0395876021 | 30/Oct/2008 | Listed | 20/Aug/2061 |
| GAMMA - SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class B Mortgage-Backed Floating Rate Notes due 2064 | XS0412478272 | 16/Feb/2009 | Listed | 20/Dec/2064 |
| GAMMA - SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class C Mortgage-Backed Floating Rate Notes due 2060 | XS0348691972 | 03/Mar/2008 | Listed | 18/Sep/2060 |
| GAMMA - SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class C Notes due 2061 | XS0395876377 | 30/Oct/2008 | Listed | 20/Aug/2061 |
| GAMMA - SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class C Notes due 2064 | XS0412478439 | 16/Feb/2009 | Listed | 20/Dec/2064 |
| GAMMA - SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class D Notes due 2060 | XS0348692277 | 03/Mar/2008 | Listed | 18/Sep/2060 |
| GAZ CAPITAL S.A. | 12 - Series 12 USD1250000000 7.288 per cent Loan Participation Notes due 2037 | XS0316524130 | 16/Aug/2007 | Suspended | 16/Aug/2037 |
| GAZ CAPITAL S.A. | Series 29 - Issue of USD 900000000 4.950 per cent. Loan Participation Notes due 2028 | XS0885736925 | 07/Feb/2013 | Suspended | 06/Feb/2028 |
| GAZ CAPITAL S.A. | Series 31 - Issue of EUR 500000000 4.364 per cent. Loan Participation Notes due 2025 | XS0906949523 | 22/Mar/2013 | Suspended | 21/Mar/2025 |
| GAZ CAPITAL S.A. | Series 41 - U.S.$ 445,599,000 4.950 per cent. Loan Participation Notes due 23 March 2027 | XS1585190389 | 23/Mar/2017 | Suspended | 23/Mar/2027 |
| GAZ CAPITAL S.A. | Series 44 - EUR 481,291,000.000 2.25 per cent. Loan Participation Notes due 22nd November 2024 | XS1721463500 | 22/Nov/2017 | Suspended | 22/Nov/2024 |
| GAZ CAPITAL S.A. | Series 46 - Issue of EUR 750,000,000 2.50 per cent. Loan Participation Notes due 21 March 2026 | XS1795409082 | 21/Mar/2018 | Suspended | 21/Mar/2026 |
| GAZ CAPITAL S.A. | Series 48 - $1,250,000,000 5.150 per cent. Loan Participation Notes due 2026 | XS1951084471 | 11/Feb/2019 | Suspended | 11/Feb/2026 |
| GAZ FINANCE PLC | Series 1 - Series 1 under the € 30,000,000,000 | XS2124187571 | 25/Feb/2020 | Suspended | 25/Feb/2030 |
| GAZ FINANCE PLC | Series 10 - Issuance of EUR 500,000,000 1.85 per cent. Loan Participation Notes due 2028 | XS2408033210 | 17/Nov/2021 | Suspended | 17/Nov/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GAZ FINANCE PLC | Series 2 - €1,000,000,000 2.95 per cent. Loan Participation Notes due 2025 | XS2157526315 | 15/Apr/2020 | Suspended | 15/Apr/2025 |
| GAZ FINANCE PLC | Series 3 - Issue of USD 1,000,000,000 3.00 per cent. Loan Participation Notes due 2027 | XS2196334671 | 29/Jun/2020 | Suspended | 29/Jun/2027 |
| GAZ FINANCE PLC | Series 4 - $1,400,000,000 Perpetual Callable Loan Participation Notes | XS2243631095 | 26/Oct/2020 | Suspended | |
| GAZ FINANCE PLC | Series 5 - EUR1,000,000,000 Perpetual Callable Loan Participation Notes | XS2243636219 | 26/Oct/2020 | Suspended | |
| GAZ FINANCE PLC | Series 6 - Issue of U.S.$ 2,000,000,000 2.950 per cent. Loan Participation Notes due 2029 | XS2291819980 | 27/Jan/2021 | Suspended | 27/Jan/2029 |
| GAZ FINANCE PLC | Series 7 - Issue of EUR 1,000,000,000 1.50 per cent. Loan Participation Notes due 2027 | XS2301292400 | 17/Feb/2021 | Suspended | 17/Feb/2027 |
| GAZ FINANCE PLC | Series 9 - Issue of U.S. $1,000,000,000 3.5 per cent. Loan Participation Notes due 2031 | XS2363250833 | 14/Jul/2021 | Suspended | 14/Jul/2031 |
| GEDESCO TRADE RECEIVABLES 2020-1 DESIGNATED ACTIVITY COMPANY | 15,000,000 Class B asset backed floating rate Notes due January 2026 | XS2085674112 | 11/Mar/2020 | Listed | 22/Jan/2026 |
| GEDESCO TRADE RECEIVABLES 2020-1 DESIGNATED ACTIVITY COMPANY | 15,000,000 Class C asset backed floating rate Notes due January 2026 | XS2085674203 | 11/Mar/2020 | Listed | 22/Jan/2026 |
| GEDESCO TRADE RECEIVABLES 2020-1 DESIGNATED ACTIVITY COMPANY | 15,000,000 Class F asset backed floating rate Notes due January 2026 | XS2085677214 | 11/Mar/2020 | Listed | 22/Jan/2026 |
| GEDESCO TRADE RECEIVABLES 2020-1 DESIGNATED ACTIVITY COMPANY | 208,188,262.79 Class A asset backed floating rate Notes due January 2026 | XS2085673650 | 11/Mar/2020 | Listed | 22/Jan/2026 |
| GEDESCO TRADE RECEIVABLES 2020-1 DESIGNATED ACTIVITY COMPANY | 7,500,000 Class D asset backed floating rate Notes due January 2026 | XS2085674542 | 11/Mar/2020 | Listed | 22/Jan/2026 |
| GEDESCO TRADE RECEIVABLES 2020-1 DESIGNATED ACTIVITY COMPANY | 7,500,000 Class E asset backed floating rate Notes due January 2026 | XS2085677057 | 11/Mar/2020 | Listed | 22/Jan/2026 |
| GEMGARTO 2021-1 PLC | £11,800,000 Class C mortgage backed floating rate notes due December 2067 (144A) | XS2279560382 | 24/Feb/2021 | Listed | 16/Dec/2067 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GEMGARTO 2021-1 PLC | £11,800,000 Class C mortgage backed floating rate notes due December 2067 (Reg S) | XS2279560200 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £14,160,000 Class E mortgage backed floating rate notes due December 2067 (144A) | XS2279560978 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £14,160,000 Class E mortgage backed floating rate notes due December 2067 (Reg S) | XS2279560895 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £2,360,000 Class D mortgage backed floating rate notes due December 2067 (144A) | XS2279560622 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £2,360,000 Class D mortgage backed floating rate notes due December 2067 (Reg S) | XS2279560465 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £21,240,000 Class B mortgage backed floating rate notes due December 2067 (144A) | XS2279560119 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £21,240,000 Class B mortgage backed floating rate notes due December 2067 (Reg S) | XS2279560036 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £23,600,000 Class X floating rate notes due December 2067 (144A) | XS2279561430 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £23,600,000 Class X floating rate notes due December 2067 (Reg S) | XS2279561356 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £422,440,000 Class A mortgage backed floating rate notes due December 2067 (Reg S) | XS2279559707 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £422,440,000 Class A mortgage backed floating rate notes due December 2067 (144A) | XS2279559889 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £9,440,000 Class Z floating rate notes due December 2067 (Reg S) | XS2279561513 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GEMGARTO 2021-1 PLC | £9,440,000 Class Z floating rate notes due December 2067 (144A) | XS2279561604 | 24/Feb/2021 | Listed | 16/Dec/2067 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2018-1 - Issue of €500,000,000 1.694 per cent. Notes due 26 March 2025 | XS1792505866 | 26/Mar/2018 | Listed | 26/Mar/2025 |

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|---|---|---|---|---|---|
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2019-3 - Issue of £300,000,000 2.350 per cent. Notes due 3 September 2025 | XS2049548527 | 03/Sep/2019 | Listed | 03/Sep/2025 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2020-1 - Issue of EUR 750,000,000 0.850 per cent. Notes due 26 February 2026 | XS2125145867 | 26/Feb/2020 | Listed | 26/Feb/2026 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2021-1 - Issue of €750,000,000 0.600 per cent. Notes due 20 May 2027 | XS2307768734 | 01/Mar/2021 | Listed | 20/May/2027 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2021-2 - Issue of €600,000,000 0.650 per cent. Notes due 7 September 2028 | XS2384274366 | 07/Sep/2021 | Listed | 07/Sep/2028 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2021-3 - Issue of £300,000,000 1.550 per cent. Notes due 30 July 2027 | XS2384288747 | 07/Sep/2021 | Listed | 30/Jul/2027 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2022-1 - Issue of €600,000,000 1.000 per cent. Notes due 24 February 2025 | XS2444424639 | 24/Feb/2022 | Listed | 24/Feb/2025 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2023-1 - Issue of €750,000,000 4.300 per cent Notes due 15 February 2029 | XS2587352340 | 15/Feb/2023 | Listed | 15/Feb/2029 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2023-2 - Issue of £400,000,000 5.150 per cent. Notes due 15 August 2026 | XS2587351706 | 15/Feb/2023 | Listed | 15/Aug/2026 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2023-3 - Issue of €600,000,000 4.500 per cent. Notes due 22 November 2027 | XS2625985945 | 22/May/2023 | Listed | 22/Nov/2027 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2024-1 - Issue of €850,000,000 3.900 per cent. Notes due 12 January 2028 | XS2747270630 | 12/Jan/2024 | Listed | 12/Jan/2028 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2024-2 - Issue of £350,000,000 5.500 per cent. Notes due 12 January 2030 | XS2747270556 | 12/Jan/2024 | Listed | 12/Jan/2030 |
| GENERAL MOTORS FINANCIAL COMPANY INC. | Series 2024-3 - Issue of €750,000,000 4.000 per cent. Notes due 10 July 2030 | XS2816031160 | 10/May/2024 | Listed | 10/Jul/2030 |
| Genertel S.p.A. | €500,000,000 Fixed/Floating Rate Subordinated Notes due December 2047 callable December 2027 | XS1733289406 | 14/Dec/2017 | Listed | 14/Dec/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GENESIS MORTGAGE FUNDING 2022-1 PLC | £11,250,000 Class B Mortgage Backed Floating Rate Notes due September 2059 | XS2448429501 | 06/May/2022 | Listed | 15/Sep/2059 |
| GENESIS MORTGAGE FUNDING 2022-1 PLC | £212,500,000 Class A Mortgage Backed Floating Rate Notes due September 2059 | XS2448429410 | 06/May/2022 | Listed | 15/Sep/2059 |
| GENESIS MORTGAGE FUNDING 2022-1 PLC | £5,625,000 Class D Mortgage Backed Floating Rate Notes due September 2059 | XS2448430186 | 06/May/2022 | Listed | 15/Sep/2059 |
| GENESIS MORTGAGE FUNDING 2022-1 PLC | £5,625,000 Class E Mortgage Backed Floating Rate Notes due September 2059 | XS2448430855 | 06/May/2022 | Listed | 15/Sep/2059 |
| GENESIS MORTGAGE FUNDING 2022-1 PLC | £6,250,000 Class F Mortgage Backed Floating Rate Notes due September 2059 | XS2448431077 | 06/May/2022 | Listed | 15/Sep/2059 |
| GENESIS MORTGAGE FUNDING 2022-1 PLC | £8,125,000 Class X Floating Rate Notes due September 2059 | XS2448431150 | 06/May/2022 | Listed | 15/Sep/2059 |
| GENESIS MORTGAGE FUNDING 2022-1 PLC | £8,750,000 Class C Mortgage Backed Floating Rate Notes due September 2059 | XS2448430004 | 06/May/2022 | Listed | 15/Sep/2059 |
| GERMAN POSTAL PENSIONS SECURITISATION 2 PLC | Class D Floating Rate Amortising Notes due 2037 | XS0256172312 | 09/Jun/2006 | Listed | 18/Jan/2037 |
| GIVAUDAN FINANCE EUROPE B.V. | Issue of €500,000,000 1 per cent. Guaranteed Bonds due 2027 | XS2126169742 | 22/Apr/2020 | Listed | 22/Apr/2027 |
| GIVAUDAN FINANCE EUROPE B.V. | Issue of €500,000,000 1.625 per cent. Guaranteed Bonds due 2032 | XS2126170161 | 22/Apr/2020 | Listed | 22/Apr/2032 |
| GIVAUDAN FINANCE EUROPE B.V. | Issue of €500,000,000 4.125 per cent. Guaranteed Bonds due 2033 | XS2715302001 | 28/Nov/2023 | Listed | 28/Nov/2033 |
| GLACIER FUNDING CDO II LTD | Class A-1NV First Priority Senior Secured Non-Voting Floating Rate Notes due November 2042 | USG3902EAD79 | 13/Dec/2004 | Listed | 12/Nov/2042 |
| GLACIER FUNDING CDO II LTD | Class A-1V First Priority Senior Secured Voting Floating Rate Notes due November 2042 | USG3902EAA31 | 13/Dec/2004 | Listed | 12/Nov/2042 |
| GLACIER FUNDING CDO II LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due November 2042 | USG3902EAB14 | 13/Dec/2004 | Listed | 12/Nov/2042 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GLACIER FUNDING CDO II LTD | Class B Third Priority Senior Secured Floating Rate Notes due November 2042 | USG3902EAC96 | 13/Dec/2004 | Listed | 12/Nov/2042 |
| GLACIER FUNDING CDO II LTD | Class C Fourth Priority Mezzanine Secured Floating Rate Notes due November 2042 | USG39015AA35 | 13/Dec/2004 | Listed | 12/Nov/2042 |
| GLACIER FUNDING CDO II LTD | Class D Fifth Priority Mezzanine Secured Floating Rate Notes due November 2042 | USG39015AB18 | 13/Dec/2004 | Listed | 12/Nov/2042 |
| GLACIER FUNDING CDO III, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due August 2035 | USG39026AA08 | 26/Aug/2005 | Listed | 04/Nov/2035 |
| GLACIER FUNDING CDO III, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due November 2041 | USG39026AB80 | 26/Aug/2005 | Listed | 04/Nov/2041 |
| GLACIER FUNDING CDO III, LTD. | Class B Third Priority Senior Secured Floating Rate Notes due November 2041 | USG39026AC63 | 26/Aug/2005 | Listed | 04/Nov/2041 |
| GLACIER FUNDING CDO III, LTD. | Class C Fourth Priority Mezzanine Senior Secured Floating Rate Notes due November 2041 | USG39026AD47 | 26/Aug/2005 | Listed | 04/Nov/2041 |
| GLACIER FUNDING CDO III, LTD. | Class D Fifth Priority Mezzanine Secured Deferrable Floating Rate Notes due November 2041 | USG39026AE20 | 26/Aug/2005 | Listed | 04/Nov/2041 |
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class A1 Notes due 25 April 2032 | USG39290AP91 | 09/Jun/2005 | Listed | 25/Apr/2032 |
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class A2 Notes due 25 April 2032 | USG39290AQ74 | 09/Jun/2005 | Listed | 25/Apr/2032 |
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class A3 Notes due 25 April 2032 | USG39290AR57 | 09/Jun/2005 | Listed | 25/Apr/2032 |
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class B1 Notes due 25 April 2032 | USG39290AU86 | 09/Jun/2005 | Listed | 25/Apr/2032 |
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class B2 Notes due 25 April 2032 | USG39290AV69 | 09/Jun/2005 | Listed | 25/Apr/2032 |
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class B3 Notes due 25 April 2032 | USG39290AW43 | 09/Jun/2005 | Listed | 25/Apr/2032 |
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class B4 Notes due 25 April 2032 | USG39290AX26 | 09/Jun/2005 | Listed | 25/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class B5 Notes due 25 April 2032 | USG39290AY09 | 09/Jun/2005 | Listed | 25/Apr/2032 |
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class B6 Notes due 25 April 2032 | USG39290AZ73 | 09/Jun/2005 | Listed | 25/Apr/2032 |
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class B7 Notes due 25 April 2032 | USG39290BA14 | 09/Jun/2005 | Listed | 25/Apr/2032 |
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class X-A1 Notes due 25 April 2032 | USG39290AS31 | 09/Jun/2005 | Listed | 25/Apr/2032 |
| GLOBAL MORTGAGE SECURITIZATION 2005-A LTD. | Class X-B Notes due 25 April 2032 | USG39290AT14 | 09/Jun/2005 | Listed | 25/Apr/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class A1 Senior Fixed Rate Notes due 25 November 2032 | USG39290AA23 | 21/Dec/2004 | Listed | 25/Nov/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class A2 Senior Floating Rate Notes due 25 November 2032 | USG39290AB06 | 21/Dec/2004 | Listed | 25/Nov/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class A3 Senior Inv. Floating Rate Notes due 25 November 2032 | USG39290AC88 | 21/Dec/2004 | Listed | 25/Nov/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class B1 Subordinate Fixed Rate Notes due 25 November 2032 | USG39290AF10 | 21/Dec/2004 | Listed | 25/Nov/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class B2 Subordinate Fixed Rate Notes due 25 November 2032 | USG39290AG92 | 21/Dec/2004 | Listed | 25/Nov/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class B3 Subordinate Fixed Rate Notes due 25 November 2032 | USG39290AH75 | 21/Dec/2004 | Listed | 25/Nov/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class B4 Subordinate Fixed Rate Notes due 25 November 2032 | USG39290AJ32 | 21/Dec/2004 | Listed | 25/Nov/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class B5 Subordinate WAC Notes due 25 November 2032 | USG39290AK05 | 21/Dec/2004 | Listed | 25/Nov/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class B6 Subordinate WAC Notes due 25 November 2032 | USG39290AL87 | 21/Dec/2004 | Listed | 25/Nov/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class B7 Subordinate WAS Notes due 25 November 2032 | USG39290AM60 | 21/Dec/2004 | Listed | 25/Nov/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class X-A1 Notional Variable Rate Notes due 25 November 2032 | USG39290AD61 | 21/Dec/2004 | Listed | 25/Nov/2032 |
| GLOBAL MORTGAGE SECURITIZATION LTD | Class X-B Notional Variable Rate Notes due 25 November 2032 | USG39290AE45 | 21/Dec/2004 | Listed | 25/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GLOBAL SWITCH FINANCE B.V. | Series 4 - Issue of €700,000,000 1.375 per cent. Notes due 2030 | XS2241825111 | 07/Oct/2020 | Listed | 07/Oct/2030 |
| GLOBAL SWITCH HOLDINGS LIMITED | Series 3 - Issue of EUR 500,000,000 2.250 per cent. Notes due 31 May 2027 | XS1623616783 | 31/May/2017 | Listed | 31/May/2027 |
| GLOBALDRIVE AUTO RECEIVABLES 2021-A B.V. | €19,100,000 Class B Asset-Backed Floating Rate Notes due February 2029 | XS2306849105 | 18/Mar/2021 | Listed | 20/Feb/2029 |
| GLOBALDRIVE AUTO RECEIVABLES 2021-A B.V. | €5000,00,000 Class A Asset-Backed Floating Rate Notes due February 2029 | XS2306848396 | 18/Mar/2021 | Listed | 20/Feb/2029 |
| GLOBALDRIVE AUTO RECEIVABLES 2023-A B.V. | €200,000.00 Class B Fixed Rate Asset-Backed Notes due 2031 | XS2648987571 | 27/Jul/2023 | Listed | 20/Jun/2031 |
| GLOBALDRIVE AUTO RECEIVABLES 2023-A B.V. | €417,700,000 Class A Fixed Rate Asset-Backed Notes due 2031 | XS2648987498 | 27/Jul/2023 | Listed | 20/Jun/2031 |
| GLOBALDRIVE AUTO RECEIVABLES 2024- A B.V. | €13,000,000 Class B Floating Rate Asset-Backed Notes due 20 June 2032 | XS2842067113 | 22/Jul/2024 | Listed | 20/Jun/2032 |
| GLOBALDRIVE AUTO RECEIVABLES 2024- A B.V. | €350,000,000 Class A Floating Rate Asset-Backed Notes due 20 June 2032 | XS2842066735 | 22/Jul/2024 | Listed | 20/Jun/2032 |
| GLOBALDRIVE AUTO RECEIVABLES UK 2020-A PLC | £67,500,000 Class B Asset Backed Floating Rate Notes due June 2032 | XS2181641882 | 26/Jun/2020 | Listed | 20/Jun/2032 |
| GLOBALDRIVE AUTO RECEIVABLES UK 2020-A PLC | £800,000,000 Class A Asset Backed Floating Rate Notes due June 2032 | XS2181641296 | 26/Jun/2020 | Listed | 20/Jun/2032 |
| GLOBALDRIVE AUTO RECEIVABLES UK 2023-A PLC | £27,500,000 Class B Asset Backed Fixed Rate | XS2609428599 | 24/Apr/2023 | Listed | 20/Apr/2031 |
| GLOBALDRIVE AUTO RECEIVABLES UK 2023-A PLC | £422,500,000 Class A Asset Backed Floating Rate | XS2609427864 | 24/Apr/2023 | Listed | 20/Apr/2031 |
| GN STORE NORD A/S | Series 2 - Issue of €50,000,000 1.970 per cent. Notes due 3 March 2036 | XS2308729701 | 03/Mar/2021 | Listed | 03/Mar/2036 |
| GN STORE NORD A/S | Series 3 - Issue of €600,000,000 0.875 per cent. Notes due 2024 | XS2412258522 | 25/Nov/2021 | Listed | 25/Nov/2024 |
| GN STORE NORD A/S | Series 4 - Issue of £40,000,000 3.20 per cent. Notes due 2036 | XS2414827076 | 26/Nov/2021 | Listed | 26/Nov/2036 |
| GOAL CAPITAL TRUST 2006-1 | Class A-3 Student Loan Asset Backed Notes due November 25 2026 | US38021BAC46 | 18/Jan/2007 | Listed | 25/Nov/2026 |
| GOAL CAPITAL TRUST 2006-1 | Class A-4 Student Loan Asset Backed Notes due November 27 2028 | US38021BAD29 | 18/Jan/2007 | Listed | 27/Nov/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOAL CAPITAL TRUST 2006-1 | Class A-5 Student Loan Asset Backed Notes due May 25 2034 | XS0255777103 | 18/Jan/2007 | Listed | 25/May/2034 |
| GOAL CAPITAL TRUST 2006-1 | Class A-6 Student Loan Asset Backed Notes due May 27 2042 | US38021BAF76 | 18/Jan/2007 | Listed | 27/May/2042 |
| GOAL CAPITAL TRUST 2006-1 | Class B Student Loan Asset Backed Notes due August 25 2042 | US38021BAG59 | 18/Jan/2007 | Listed | 25/Aug/2042 |
| GOLD BULLION SECURITIES LIMITED | Gold Bullion Securities | GB00B00FHZ82 | 31/Dec/2020 | Listed | |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 1 DAC | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2030 | XS1772817869 | 22/Mar/2018 | Listed | 26/Oct/2030 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 1 DAC | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2030 - Rule 144A | XS1772820731 | 22/Mar/2018 | Listed | 26/Oct/2030 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 1 DAC | EUR 31,750,000 Subordinated Notes due 2030 | XS1772820491 | 22/Mar/2018 | Listed | 26/Oct/2030 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 1 DAC | EUR 31,750,000 Subordinated Notes due 2030 - Rule 144 | XS1772823164 | 22/Mar/2018 | Listed | 26/Oct/2030 |
| GOVERNMENT OF THE EMIRATE OF SHARJAH ACTING THROUGH THE SHARJAH FINANCE DEPARTMENTS | Series 1 - Issue of U.S. $1,000,000,000 4.000 per cent. Notes due 2050 | XS2207514063 | 28/Jul/2020 | Listed | 28/Jul/2050 |
| GOVERNMENT OF THE EMIRATE OF SHARJAH ACTING THROUGH THE SHARJAH FINANCE DEPARTMENTS | Series 2 - Issue of U.S.$ 750,000,000 3.625 per cent. Notes Due March 2033 | XS2302929810 | 10/Mar/2021 | Listed | 10/Mar/2033 |
| GOVERNMENT OF THE EMIRATE OF SHARJAH ACTING THROUGH THE SHARJAH FINANCE DEPARTMENTS | Series 3 - Issue of U.S. $500,000,000 4.375 per cent. Notes due 2051 | XS2302929901 | 10/Mar/2021 | Listed | 10/Mar/2051 |
| GOVERNMENT OF THE EMIRATE OF SHARJAH ACTING THROUGH THE SHARJAH FINANCE DEPARTMENTS | Series 6 - Issue of U.S. $1,000,000,000 6.500 per cent. Notes due 2032 | XS2587708624 | 23/Feb/2023 | Listed | 23/Nov/2032 |
| GRAMERCY REAL ESTATE CDO 2005-1, LTD. | Class A-1 Senior Secured Floating Rate Term Notes due 2035 | USG40443AA43 | 24/Aug/2005 | Listed | 19/Jul/2035 |
| GRAMERCY REAL ESTATE CDO 2005-1, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Term Notes due 2035 | USG40443AB26 | 24/Aug/2005 | Listed | 19/Jul/2035 |
| GRAMERCY REAL ESTATE CDO 2005-1, LTD. | Class B Third Priority Floating Rate Term Notes due 2035 | USG40443AC09 | 24/Aug/2005 | Listed | 19/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GRAMERCY REAL ESTATE CDO 2005-1, LTD. | Class C Fourth Priority Floating Rate Capitalized Interest Term Notes due 2035 | USG40443AD81 | 24/Aug/2005 | Listed | 19/Jul/2035 |
| GRAMERCY REAL ESTATE CDO 2005-1, LTD. | Class D Fifth Priority Floating Rate Capitalized Interest Term Notes due 2035 | USG40443AE64 | 24/Aug/2005 | Listed | 19/Jul/2035 |
| GRAMERCY REAL ESTATE CDO 2005-1, LTD. | Class E Sixth Priority Floating Rate Capitalized Interest Term Notes due 2035 | USG40443AF30 | 24/Aug/2005 | Listed | 25/Jul/2035 |
| GRAMERCY REAL ESTATE CDO 2005-1, LTD. | Class F Seventh Priority Floating Rate Capitalized Interest Term Notes due 2035 | USG40443AG13 | 24/Aug/2005 | Listed | 19/Jul/2035 |
| GRAMERCY REAL ESTATE CDO 2005-1, LTD. | Class G Eighth Priority Floating Rate Capitalized Interest Term Notes due 2035 | USG40443AH95 | 24/Aug/2005 | Listed | 19/Jul/2035 |
| GRAMERCY REAL ESTATE CDO 2005-1, LTD. | Class H Ninth Priority Floating Rate Capitalized Interest Term Notes due 2035 | USG40443AJ51 | 24/Aug/2005 | Listed | 19/Jul/2035 |
| GRAMERCY REAL ESTATE CDO 2006-1, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Term Notes | USG40438AC06 | 04/Oct/2006 | Listed | 25/Jul/2041 |
| GRAMERCY REAL ESTATE CDO 2006-1, LTD. | Class B Third Priority Secured Floating Rate Term Notes | USG40438AD88 | 04/Oct/2006 | Listed | 25/Jul/2041 |
| GRAMERCY REAL ESTATE CDO 2006-1, LTD. | Class H Ninth Priority Floating Rate Capitalized Interest Term Notes | USG40438AK22 | 04/Oct/2006 | Listed | 25/Jul/2041 |
| GRAND CITY PROPERTIES SA | EUR 196,400,000 1.5 per cent Series E Bonds due 2025 | XS1220083551 | 17/Apr/2015 | Listed | 17/Apr/2025 |
| GRAND CITY PROPERTIES SA | EUR 200,000,000 Undated Subordinated Notes subject to Interest Rate Reset with a first call date 2023 | XS1491364953 | 22/Sep/2016 | Listed | |
| GRAND CITY PROPERTIES SA | EUR 350,000,000 Undated Subordinated Notes subject to Interest Rate Reset with a first call date in 2023 | XS1811181566 | 24/Apr/2018 | Listed | |
| GRAND CITY PROPERTIES SA | Series 1 - Issue of EUR 587,400,000 1.375 per cent. Notes due 03 August 2026 | XS1654229373 | 02/Aug/2017 | Listed | 03/Aug/2026 |
| GRAND CITY PROPERTIES SA | Series 10 - Issue of HKD 290,000,000 3.694 per cent. Notes due 19 March 2029 | XS1964638446 | 19/Mar/2019 | Listed | 19/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GRAND CITY PROPERTIES SA | Series 12 - Issue of EUR 40,000,000 2.50 per cent. Notes due 2039 | XS2016885159 | 27/Jun/2019 | Listed | 27/Jun/2039 |
| GRAND CITY PROPERTIES SA | Series 15 - Issue of EUR 80,000,000 0.75 per cent. Notes due 2025 | XS2033380820 | 25/Jul/2019 | Listed | 25/Jul/2025 |
| GRAND CITY PROPERTIES SA | Series 16 - Issue of €70,000,000 Fixed to Floating Rate Notes due 2034 | XS2035328223 | 08/Aug/2019 | Listed | 08/Aug/2034 |
| GRAND CITY PROPERTIES SA | Series 18 - Issue of €700,000,000 1.500 per cent. Undated Subordinated Notes | XS2271225281 | 09/Dec/2020 | Listed | |
| GRAND CITY PROPERTIES SA | Series 19 - Issue of €1,000,000,000 0.125 per cent. Notes due 2028 | XS2282101539 | 11/Jan/2021 | Listed | 11/Jan/2028 |
| GRAND CITY PROPERTIES SA | Series 2 - Issue of EUR 255,000,000 2.000 per cent. Notes due 25 October 2032 | XS1706939904 | 25/Oct/2017 | Listed | 25/Oct/2032 |
| GRAND CITY PROPERTIES SA | Series 20 - Issue of €500,000,000 4.375 per cent. Notes due 2030 | XS2855975285 | 09/Jul/2024 | Listed | 09/Jan/2030 |
| GRAND CITY PROPERTIES SA | Series 3 - Issue of HKD 900,000,000 3.370 per cent. Notes due 02nd February 2028 | XS1763144604 | 02/Feb/2018 | Listed | 02/Feb/2028 |
| GRAND CITY PROPERTIES SA | Series 4 - Issue of €167,600,000 1.500 per cent. Notes due 22 February 2027 | XS2032050077 | 24/Jul/2019 | Listed | 22/Feb/2027 |
| GRAND CITY PROPERTIES SA | Series 4 - Issue of EUR 500,000,000 1.500 per cent. Notes due 22nd February 2027 | XS1781401085 | 22/Feb/2018 | Listed | 22/Feb/2027 |
| GRAND CITY PROPERTIES SA | Series 6 - Issue of JPY 7,500,000,000 1.40 per cent. Notes due 7 June 2038 | XS1827041564 | 07/Jun/2018 | Listed | 07/Jun/2038 |
| GRAND CITY PROPERTIES SA | Series 7 - Issue of EUR 55,000,000 Fixed to Floating Rate Notes due 10th July 2033 | XS1851265527 | 10/Jul/2018 | Listed | 10/Jul/2033 |
| GRAND CITY PROPERTIES SA | Series 8 - Issue of €15,000,000 2.60 per cent. Notes due 25 February 2034 | XS1953786222 | 25/Feb/2019 | Listed | 25/Feb/2034 |
| GRAND CITY PROPERTIES SA | Series 9 - Issue of €88,000,000 2.80 per cent. Notes due 25 February 2039 | XS1953785927 | 25/Feb/2019 | Listed | 25/Feb/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GREATER GABBARD OFTO PLC | GBP 305,140,000 4.137 per cent. Secured Bonds due November 2032 | XS0995413340 | 29/Nov/2013 | Listed | 29/Nov/2032 |
| GREENE KING FINANCE PLC | £250,000,000 Class A7 Secured 3.593 per cent. Notes due 2035 | XS1952146972 | 22/Feb/2019 | Listed | 15/Mar/2035 |
| GREENE KING FINANCE PLC | Class A2 Secured 5.318 per cent Notes due 2031 | XS0213358350 | 07/Mar/2005 | Listed | 15/Sep/2031 |
| GREENE KING FINANCE PLC | Class A4 Secured 5.106 per cent Notes due 2034 | XS0252914923 | 08/May/2006 | Listed | 15/Mar/2034 |
| GREENE KING FINANCE PLC | Class AB1 Secured Floating Rate Notes due 2036 | XS0372047141 | 30/Jun/2008 | Listed | 15/Mar/2036 |
| GREENE KING FINANCE PLC | Class B1 Secured Fixed-Floating Rate Notes due 2034 | XS0213358608 | 07/Mar/2005 | Listed | 15/Dec/2034 |
| GREENE KING FINANCE PLC | Class B2 Secured Floating Rate Notes due 2036 | XS0252915730 | 08/May/2006 | Listed | 15/Mar/2036 |
| GREENE KING FINANCE PLC | GBP 300,000,000 Class A6 Secured 4.0643 per cent. Rate Notes due 2035 | XS1401172421 | 26/May/2016 | Listed | 15/Mar/2035 |
| GREENE KING FINANCE PLC | GBP 40,000,000 Class AB2 Secured 6.0552 per cent. Rate Notes due 2036 | XS1401172694 | 26/May/2016 | Listed | 15/Mar/2036 |
| GREENSHORE FINANCE DESIGNATED ACTIVITY COMPANY | SERIES 2019-01 - JPY 4,300,000,000 Floating Rate Secured Notes due 2030 | XS1957524942 | 28/Feb/2019 | Listed | 28/May/2030 |
| GREENSHORE FINANCE DESIGNATED ACTIVITY COMPANY | Series 2022-01 - USD 54,920,000 Fixed Rate Secured Notes due 2025 | XS2450844555 | 29/Mar/2022 | Listed | 15/Apr/2025 |
| GREENSHORE FINANCE DESIGNATED ACTIVITY COMPANY | Series 2022-02 - USD 47,000,000 Fixed Rate Secured Notes due 2025 | XS2454321600 | 04/Apr/2022 | Listed | 15/Apr/2025 |
| GREENSHORE FINANCE DESIGNATED ACTIVITY COMPANY | Series 2024-01 - JPY 20,000,000,000 Floating Rate Secured Notes due 2030 | XS2783116606 | 26/Mar/2024 | Listed | 21/Mar/2030 |
| GREENSTREET STRUCTURED FINANCIAL PRODUCTS P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268650180 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| GREENSTREET STRUCTURED FINANCIAL PRODUCTS P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274265650 | 10/Nov/2006 | Listed | 10/May/2040 |
| GREENSTREET STRUCTURED FINANCIAL PRODUCTS P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279930878 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| GREENSTREET STRUCTURED FINANCIAL PRODUCTS P.L.C | 2007-15 - Series 2007-15 Floating Rate Secure Senior Notes due January 2040 | XS0309698123 | 10/Jul/2007 | Listed | 10/Jan/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GREENSTREET STRUCTURED FINANCIAL PRODUCTS P.L.C | 2007-17 - Series 2007-17 Floating Rate Secure Senior Notes due January 2040 | XS0309703063 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| GREENSTREET STRUCTURED FINANCIAL PRODUCTS P.L.C | 2007-19 - Series No 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321802729 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| GREENSTREET STRUCTURED FINANCIAL PRODUCTS P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280832626 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| GREENSTREET STRUCTURED FINANCIAL PRODUCTS P.L.C | Series 2013-25 - Floating Rate Secured Senior Notes due May 2040 (the "Notes") | XS0950409424 | 09/Jul/2013 | Listed | 09/May/2040 |
| GREENSTREET STRUCTURED FINANCIAL PRODUCTS P.L.C | Series 2013-27 - Issue of CZK 275,000,000 Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0950406594 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| GREENSTREET STRUCTURED FINANCIAL PRODUCTS P.L.C | Series 2015-28 - Issue of USD 50,000,000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1279452681 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2031 (Regulation S) | XS1903435375 | 21/Nov/2018 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2031 (Rule 144A) | XS1903435458 | 21/Nov/2018 | Listed | 21/Nov/2031 |
| GRIFONAS FINANCE NO 1 PLC | Class A Residential Mortgage Backed Floating Rate Notes due 2039 | XS0262719320 | 24/Aug/2006 | Listed | 28/Aug/2039 |
| GRIFONAS FINANCE NO 1 PLC | Class B Residential Mortgage Backed Floating Rate Notes due 2039 | XS0262719759 | 24/Aug/2006 | Listed | 28/Aug/2039 |
| GRIFONAS FINANCE NO 1 PLC | Class C Residential Mortgage Backed Floating Rate Notes due 2039 | XS0262720252 | 24/Aug/2006 | Listed | 28/Aug/2039 |
| GROSVENOR SQUARE RMBS 2023-1 PLC | £1,138,323,000 Class A mortgage backed floating rate notes due September 2062 | XS2594134350 | 14/Mar/2023 | Listed | 22/Sep/2062 |
| GROSVENOR SQUARE RMBS 2023-1 PLC | £13,010,000 Class Z floating rate notes due September 2062 | XS2594141488 | 14/Mar/2023 | Listed | 22/Sep/2062 |
| GROSVENOR SQUARE RMBS 2023-1 PLC | £16,262,000 Class E mortgage backed floating rate notes due September 2062 | XS2594138344 | 14/Mar/2023 | Listed | 22/Sep/2062 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GROSVENOR SQUARE RMBS 2023-1 PLC | £26,019,000 Class D mortgage backed floating rate notes due September 2062 | XS2594138187 | 14/Mar/2023 | Listed | 22/Sep/2062 |
| GROSVENOR SQUARE RMBS 2023-1 PLC | £32,524,000 Class C mortgage backed floating rate notes due September 2062 | XS2594137619 | 14/Mar/2023 | Listed | 22/Sep/2062 |
| GROSVENOR SQUARE RMBS 2023-1 PLC | £6,505,000 Class XS2 floating rate notes due September 2062 | XS2594140753 | 14/Mar/2023 | Listed | 22/Sep/2062 |
| GROSVENOR SQUARE RMBS 2023-1 PLC | £68,299,000 Class B mortgage backed floating rate notes due September 2062 | XS2594135167 | 14/Mar/2023 | Listed | 22/Sep/2062 |
| GROSVENOR SQUARE RMBS 2023-1 PLC | £9,756,000 Class G mortgage backed floating rate notes due September 2062 | XS2594139151 | 14/Mar/2023 | Listed | 22/Sep/2062 |
| GROSVENOR SQUARE RMBS 2023-1 PLC | £9,757,000 Class F mortgage backed floating rate notes due September 2062 | XS2594138930 | 14/Mar/2023 | Listed | 22/Sep/2062 |
| GROSVENOR SQUARE RMBS 2023-1 PLC | £9,757,000 Class XS1 floating rate notes due September 2062 | XS2594139318 | 14/Mar/2023 | Listed | 22/Sep/2062 |
| GSC ABS CDO 2006 2M, LTD. | Class A-1A First Priority Senior Secured Floating Rate Notes due 2045 | USG4162FAA33 | 23/Jun/2006 | Listed | 08/Jun/2045 |
| GSC ABS CDO 2006 2M, LTD. | Class A-1B Second Priority Senior Secured Floating Rate Delayed Draw Notes due 2045 | USG4162FAC98 | 23/Jun/2006 | Listed | 08/Jun/2045 |
| GSC ABS CDO 2006 2M, LTD. | Class A-2 Third Priority Senior Secured Floating Rate Notes due 2045 | USG4162FAE54 | 23/Jun/2006 | Listed | 08/Jun/2045 |
| GSC ABS CDO 2006 2M, LTD. | Class B Fourth Priority Senior Secured Floating Rate Notes Due 2045 | USG4162FAF20 | 23/Jun/2006 | Listed | 08/Jun/2045 |
| GSC ABS CDO 2006 2M, LTD. | Class C Fifth Priority Senior Secured Floating Rate Notes due 2045 | USG4162FAG03 | 23/Jun/2006 | Listed | 08/Jun/2045 |
| GSC ABS CDO 2006 2M, LTD. | Class D Sixth Priority Mezzanine Deferrable Floating Rate Notes due 2045 | USG4162FAH85 | 23/Jun/2006 | Listed | 08/Jun/2045 |
| GSC ABS CDO 2006 2M, LTD. | Class E Seventh Priority Mezzanine Deferrable Floating Rate Notes due 2045 | USG4162FAJ42 | 23/Jun/2006 | Listed | 08/Jun/2045 |
| GSC ABS CDO 2006 2M, LTD. | Class F Eighth Priority Mezzanine Deferrable Floating Rate Notes due 2045 | USG4162CAA02 | 23/Jun/2006 | Listed | 08/Jun/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GSC ABS CDO 2006 2M, LTD. | Class G Ninth Priority Mezzanine Deferrable Floating Rate Notes due 2045 | USG4162CAB84 | 23/Jun/2006 | Listed | 08/Jun/2045 |
| GSC ABS CDO 2006 2M, LTD. | Class P Notes due 2045 | USG4162CAC67 | 23/Jun/2006 | Listed | 08/Jun/2045 |
| GSC ABS CDO 2006-1C, LTD. | Class A-1 Floating Rate Senior Secured Notes due 2046 | USG4161XAA57 | 10/Apr/2006 | Listed | 16/Jul/2046 |
| GSC ABS CDO 2006-1C, LTD. | Class A-2 Floating Rate Senior Secured Notes due 2046 | USG4161XAB31 | 10/Apr/2006 | Listed | 16/Jul/2046 |
| GSC ABS CDO 2006-1C, LTD. | Class B Floating Rate Deferrable Subordinate Secured Notes due 2046 | USG4161XAC14 | 10/Apr/2006 | Listed | 16/Jul/2046 |
| GSC ABS CDO 2006-1C, LTD. | Class C Floating Rate Deferrable Junior Subordinated Secured Notes due 2046 | USG4161XAD96 | 10/Apr/2006 | Listed | 16/Jul/2046 |
| GSC ABS CDO 2006-1C, LTD. | Subordinated Notes due 2046 | USG4161MAA92 | 10/Apr/2006 | Listed | 16/Jul/2046 |
| GSC ABS CDO 2006-4U, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2046 | USG4162LAB83 | 16/Nov/2006 | Listed | 06/Nov/2046 |
| GSC ABS CDO 2006-4U, LTD. | Class A2 Senior Secured Floating Rate Notes due 2046 | USG4162LAC66 | 16/Nov/2006 | Listed | 06/Nov/2046 |
| GSC ABS CDO 2006-4U, LTD. | Class A3 Secured Deferrable Floating Rate Notes due 2046 | USG4162LAD40 | 16/Nov/2006 | Listed | 06/Nov/2046 |
| GSC ABS CDO 2006-4U, LTD. | Class A-SIVF Senior Secured Floating Rate Notes due 2046 | USG4162LAA01 | 16/Nov/2006 | Listed | 06/Nov/2046 |
| GSC ABS CDO 2006-4U, LTD. | Class B Mezzanine Secured Deferrable Floating Rate Notes due 2046 | USG4162LAE23 | 16/Nov/2006 | Listed | 06/Nov/2046 |
| GSC ABS CDO 2006-4U, LTD. | Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2046 | USG41625AA58 | 16/Nov/2006 | Listed | 06/Nov/2046 |
| GTC AURORA LUXEMBOURG S.A. | €500,000,000 2.250 per cent. Guaranteed Green Notes due 2026 | XS2356039268 | 23/Jun/2021 | Listed | 23/Jun/2026 |
| GWYNT Y MOR OFTO PLC | GBP 339,215,000 2.778 per cent. Secured Bonds due February 2034 | XS1175846580 | 17/Feb/2015 | Listed | 17/Feb/2034 |
| H&M FINANCE B.V. | Series 1 - Issue of EUR500,000,000 0.250 per cent. Notes due 25 August 2029 | XS2303070911 | 25/Feb/2021 | Listed | 25/Aug/2029 |
| H&M FINANCE B.V. | Series 2 - Issue of EUR500,000,000 4.875 per cent. Green Notes due 25 October 2031 | XS2704918478 | 25/Oct/2023 | Listed | 25/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| H. LUNDBECK A/S | Series 1 - Issue of EUR 500,000,000 0.875 per cent. Notes due 14 October 2027 | XS2243299463 | 14/Oct/2020 | Listed | 14/Oct/2027 |
| HALCYON LOAN ADVISORS FUNDING 2013-1 LTD | US$ Class A-1 Senior Secured Floating Rate Notes due 2025 | USG4231YAA94 | 19/Apr/2013 | Listed | 15/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-1 LTD | US$ Class A-2A Senior Secured Floating Rate Notes due 2025 | USG4231YAB77 | 19/Apr/2013 | Listed | 15/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-1 LTD | US$ Class A-2B Senior Secured Fixed Rate Notes due 2025 | USG4231YAE17 | 19/Apr/2013 | Listed | 15/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-1 LTD | US$ Class B Senior Secured Deferrable Floating Rate Notes due 2025 | USG4231YAC50 | 19/Apr/2013 | Listed | 15/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-1 LTD | US$ Class C Senior Secured Deferrable Floating Rate Notes due 2025 | USG4231YAD34 | 19/Apr/2013 | Listed | 15/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-1 LTD | US$ Class D Senior Secured Deferrable Floating Rate Notes due 2025 | USG4232WAA20 | 19/Apr/2013 | Listed | 15/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-1 LTD | US$ Subordinated Notes due 2025 | USG4232WAB03 | 19/Apr/2013 | Listed | 15/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-2 LTD. | U.S.$ 42,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2025 | USG42319AD88 | 01/Aug/2013 | Listed | 01/Aug/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-2 LTD. | U.S.$22,250,000 Class E Junior Secured Deferrable Floating Rate Notes due 2025 | USG42317AA83 | 01/Aug/2013 | Listed | 01/Aug/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-2 LTD. | U.S.$254,000,000 Class A Senior Secured Floating Rate Notes due 2025 | USG42319AB23 | 01/Aug/2013 | Listed | 01/Aug/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-2 LTD. | U.S.$26,750,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2025 | USG42319AG10 | 01/Aug/2013 | Listed | 01/Aug/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-2 LTD. | U.S.$27,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2025 | USG42319AE61 | 01/Aug/2013 | Listed | 01/Aug/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-2 LTD. | U.S.$44,000,000 Subordinated Notes due 2025 | USG42317AB66 | 01/Aug/2013 | Listed | 01/Aug/2025 |
| HALCYON LOAN ADVISORS FUNDING 2013-2 LTD. | U.S.$46,000,000 Class B-1 Senior Secured Floating Rate Notes due 2025 | USG42319AC06 | 01/Aug/2013 | Listed | 01/Aug/2025 |
| HALCYON LOAN ADVISORS FUNDING 2014-1 LTD | USD 0 Class A-2 Senior Secured Floating Rate Notes due 2026 | USG4232AAC65 | 06/Mar/2014 | Listed | 18/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HALCYON LOAN ADVISORS FUNDING 2014-1 LTD | USD 10,000,000 Class F Secured Deferrable Floating Rate Notes due 2026 | USG42328AB30 | 06/Mar/2014 | Listed | 18/Apr/2026 |
| HALCYON LOAN ADVISORS FUNDING 2014-1 LTD | USD 18,000,000 Class E Secured Deferrable Floating Rate Notes due 2026 | USG42328AA56 | 06/Mar/2014 | Listed | 18/Apr/2026 |
| HALCYON LOAN ADVISORS FUNDING 2014-1 LTD | USD 199,000,000 Class A-1 Senior Secured Floating Rate Notes due 2026 | USG4232AAB82 | 06/Mar/2014 | Listed | 18/Apr/2026 |
| HALCYON LOAN ADVISORS FUNDING 2014-1 LTD | USD 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2026 | USG4232AAE22 | 06/Mar/2014 | Listed | 18/Apr/2026 |
| HALCYON LOAN ADVISORS FUNDING 2014-1 LTD | USD 21,500,000 Class C Secured Deferrable Floating Rate Notes due 2026 | USG4232AAF96 | 06/Mar/2014 | Listed | 18/Apr/2026 |
| HALCYON LOAN ADVISORS FUNDING 2014-1 LTD | USD 24,500,000 Class D Secured Deferrable Floating Rate Notes due 2026 | USG4232AAG79 | 06/Mar/2014 | Listed | 18/Apr/2026 |
| HALCYON LOAN ADVISORS FUNDING 2014-1 LTD | USD 33,000,000 Class B-1 Senior Secured Floating Rate Notes due 2026 | USG4232AAD49 | 06/Mar/2014 | Listed | 18/Apr/2026 |
| HALCYON LOAN ADVISORS FUNDING 2014-1 LTD | USD 38,500,000 Subordinated Notes due 2026 | USG42328AC13 | 06/Mar/2014 | Listed | 18/Apr/2026 |
| HALCYON LOAN ADVISORS FUNDING 2014-2 LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2025 | USG4232EAE44 | 30/May/2014 | Listed | 20/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2014-2 LTD. | Class D Senior Secured Deferrable Floating Rate Notes due 2025 | USG4233CAA56 | 30/May/2014 | Listed | 20/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2014-2 LTD. | Class E Senior Secured Deferrable Floating Rate Notes due 2025 | USG4233CAB30 | 30/May/2014 | Listed | 20/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2014-2 LTD. | Subordinated Notes due 2025 | USG4233CAC13 | 30/May/2014 | Listed | 20/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2015-3 LTD | USD 27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2027 | USG4237HAA08 | 03/Sep/2015 | Listed | 18/Oct/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-3 LTD | USD 34,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2027 | USG4235PAD80 | 03/Sep/2015 | Listed | 18/Oct/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-3 LTD | USD 49,050,000 Subordinated Notes due 2027 | USG4237HAB80 | 03/Sep/2015 | Listed | 18/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HALCYON LOAN ADVISORS FUNDING 2017-1 LTD. | USD 16,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2029 | USG42353AA39 | 03/Nov/2017 | Listed | 25/Jun/2029 |
| HALCYON LOAN ADVISORS FUNDING 2017-1 LTD. | USD 24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2029 | USG42355AE09 | 03/Nov/2017 | Listed | 25/Jun/2029 |
| HALCYON LOAN ADVISORS FUNDING 2017-1 LTD. | USD 40,700,000 Subordinated Notes due 2029 | USG42353AB12 | 03/Nov/2017 | Listed | 25/Jun/2029 |
| HARBEN FINANCE 2017-1 PLC | £1,153,531,000 Class A Mortgage-Backed Floating Rate Notes due September 2055 | XS2433720039 | 17/Feb/2022 | Listed | 28/Sep/2055 |
| HARBEN FINANCE 2017-1 PLC | £1,232,000 Class Z Mortgage-Backed Zero Rate Notes due September 2055 | XS2433821902 | 17/Feb/2022 | Listed | 28/Sep/2055 |
| HARBEN FINANCE 2017-1 PLC | £1,848,000 Class G Mortgage-Backed Floating Rate Notes due September 2055 | XS2433821738 | 17/Feb/2022 | Listed | 28/Sep/2055 |
| HARBEN FINANCE 2017-1 PLC | £12,940,000 Class D Mortgage-Backed Floating Rate Notes due September 2055 | XS2433730855 | 17/Feb/2022 | Listed | 28/Sep/2055 |
| HARBEN FINANCE 2017-1 PLC | £14,172,000 Class X Floating Rate Notes due September 2055 | XS2433822462 | 17/Feb/2022 | Listed | 28/Sep/2055 |
| HARBEN FINANCE 2017-1 PLC | £21,342,000 Class R Zero Rate Notes due September 2055 | XS2433822207 | 17/Feb/2022 | Listed | 28/Sep/2055 |
| HARBEN FINANCE 2017-1 PLC | £21,567,000 Class C Mortgage-Backed Floating Rate Notes due September 2055 | XS2433722753 | 17/Feb/2022 | Listed | 28/Sep/2055 |
| HARBEN FINANCE 2017-1 PLC | £3,697,000 Class E Mortgage-Backed Floating Rate Notes due September 2055 | XS2433738080 | 17/Feb/2022 | Listed | 28/Sep/2055 |
| HARBEN FINANCE 2017-1 PLC | £3,697,000 Class F Mortgage-Backed Floating Rate Notes due September 2055 | XS2433749525 | 17/Feb/2022 | Listed | 28/Sep/2055 |
| HARBEN FINANCE 2017-1 PLC | £33,891,000 Class B Mortgage-Backed Floating Rate Notes due September 2055 | XS2433722324 | 17/Feb/2022 | Listed | 28/Sep/2055 |
| HARBOUR NO. 2 PLC | £11,659,000 Class E Mortgage Backed Floating Rate Notes due January 2054 | XS2902721906 | 28/Oct/2024 | Listed | 28/Jan/2054 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARBOUR NO. 2 PLC | £12,289,000 Class A2 Mortgage Backed Floating Rate Notes due January 2054 | XS2902730725 | 28/Oct/2024 | Listed | 28/Jan/2054 |
| HARBOUR NO. 2 PLC | £15,121,000 Class F Mortgage Backed Floating Rate Notes due January 2054 | XS2902722037 | 28/Oct/2024 | Listed | 28/Jan/2054 |
| HARBOUR NO. 2 PLC | £18,582,000 Class D Mortgage Backed Floating Rate Notes due January 2054 | XS2902721815 | 28/Oct/2024 | Listed | 28/Jan/2054 |
| HARBOUR NO. 2 PLC | £20,950,000 Class Z Mortgage Backed Zero Rate Notes due January 2054 | XS2902722540 | 28/Oct/2024 | Listed | 28/Jan/2054 |
| HARBOUR NO. 2 PLC | £233,474,000 Class A1 Mortgage Backed Floating Rate Notes due January 2054 | XS2902721062 | 28/Oct/2024 | Listed | 28/Jan/2054 |
| HARBOUR NO. 2 PLC | £25,323,000 Class C Mortgage Backed Floating Rate Notes due January 2054 | XS2902721575 | 28/Oct/2024 | Listed | 28/Jan/2054 |
| HARBOUR NO. 2 PLC | £26,962,000 Class B Mortgage Backed Floating Rate Notes due January 2054 | XS2902721146 | 28/Oct/2024 | Listed | 28/Jan/2054 |
| HARBOUR NO. 2 PLC | £5,465,000 Class X Mortgage Backed Floating Rate Notes due January 2054 | XS2902724249 | 28/Oct/2024 | Listed | 28/Jan/2054 |
| HARBOUR NO. 2 PLC | £5,783,000 Class R Mortgage Backed Zero Rate Notes due January 2054 | XS2902723860 | 28/Oct/2024 | Listed | 28/Jan/2054 |
| HARVEST CLO VII DESIGNATED ACTIVITY COMPANY | EUR42000000 Subordinated Notes due 2031 | XS0956905649 | 12/Sep/2013 | Listed | 12/Apr/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | €243,000,000 Class A Senior Secured Floating Rate Notes due 2026 | XS1547421823 | 30/Jan/2017 | Listed | 30/Apr/2026 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | €47,000,000 Class B Senior Secured Floating Rate Notes due 2026 | XS1547426541 | 30/Jan/2017 | Listed | 30/Apr/2026 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 12,200,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A) | XS1754147624 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 12,200,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) | XS1754145255 | 30/Jan/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2R Senior Secured Fixed Rate Notes due 2031 (144A - PM Non-Voting Exchangeable) | XS1754146816 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2R Senior Secured Fixed Rate Notes due 2031 (144A - PM Non-Voting) | XS1754146659 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2R Senior Secured Fixed Rate Notes due 2031 (144A - PM Voting) | XS1754146733 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2R Senior Secured Fixed Rate Notes due 2031 (Reg S - PM Non-Voting Exchangeable) | XS1754144282 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2R Senior Secured Fixed Rate Notes due 2031 (Reg S - PM Non-Voting) | XS1754144100 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2R Senior Secured Fixed Rate Notes due 2031 (Reg S - PM Voting) | XS1754144019 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Non-Voting Exchangeable) | XS1754147541 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Non-Voting) | XS1754147202 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Voting) | XS1754147384 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Non-Voting Exchangeable) | XS1754145339 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Non-Voting) | XS1754144951 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Voting) | XS1754145172 | 30/Jan/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 22,100,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A) | XS1754147897 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 22,100,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) | XS1754145503 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 243,400,000 Class A-R Senior Secured Floating Rate Notes due 2031 (144A - PM Non-Voting Exchangeable) | XS1754146063 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 243,400,000 Class A-R Senior Secured Floating Rate Notes due 2031 (144A - PM Non-Voting) | XS1754145685 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 243,400,000 Class A-R Senior Secured Floating Rate Notes due 2031 (144A - PM Voting) | XS1754145842 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 243,400,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Reg S - PM Non-Voting Exchangeable) | XS1754143474 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 243,400,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Reg S - PM Non-Voting) | XS1754143391 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 243,400,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Reg S - PM Voting) | XS1754143128 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 25,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Non-Voting Exchangeable) | XS1754147111 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 25,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Non-Voting) | XS1754146907 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 25,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Voting) | XS1754147038 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 25,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Non-Voting Exchangeable) | XS1754144878 | 30/Jan/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 25,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Non-Voting) | XS1754144365 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 25,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Voting) | XS1754144795 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 34,400,000 Class B-1R Senior Secured Floating Rate Notes due 2031 (144A - PM Non-Voting Exchangeable) | XS1754146576 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 34,400,000 Class B-1R Senior Secured Floating Rate Notes due 2031 (144A - PM Non-Voting) | XS1754146147 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 34,400,000 Class B-1R Senior Secured Floating Rate Notes due 2031 (Reg S - PM Non-Voting Exchangeable) | XS1754143805 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 34,400,000 Class B-1R Senior Secured Floating Rate Notes due 2031 (Reg S - PM Non-Voting) | XS1754143631 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 34,400,000 Class B-1R Senior Secured Floating Rate Notes due 2031(144A - PM Voting) | XS1754146220 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 34,400,000 Class B-1R Senior Secured Floating Rate Notes due 2031(Reg S - PM Voting) | XS1754143557 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 4,000,000 Class X-R Senior Secured Floating Rate Notes due 2031 (144A) | XS1754145925 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 4,000,000 Class X-R Senior Secured Floating Rate Notes due 2031 (Reg S) | XS1754142823 | 30/Jan/2018 | Listed | 15/Jan/2031 |
| HARVEST CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 46,000,000 Subordinated Notes due 15 January 2031 | XS1040100916 | 26/Mar/2014 | Listed | 15/Jan/2031 |
| HARVEST CLO XII DESIGNATED ACTIVITY COMPANY | EUR €13,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2030 | XS1692044388 | 26/Oct/2017 | Listed | 18/Nov/2030 |
| HARVEST CLO XII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2R Senior Secured Fixed Rate Notes due 2030 | XS1692041525 | 26/Oct/2017 | Listed | 18/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XII DESIGNATED ACTIVITY COMPANY | EUR 21,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 | XS1692043067 | 26/Oct/2017 | Listed | 18/Nov/2030 |
| HARVEST CLO XII DESIGNATED ACTIVITY COMPANY | EUR 23,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 | XS1692042259 | 26/Oct/2017 | Listed | 18/Nov/2030 |
| HARVEST CLO XII DESIGNATED ACTIVITY COMPANY | EUR 239,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 | XS1692039545 | 26/Oct/2017 | Listed | 18/Nov/2030 |
| HARVEST CLO XII DESIGNATED ACTIVITY COMPANY | EUR 26,300,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 | XS1692043737 | 26/Oct/2017 | Listed | 18/Nov/2030 |
| HARVEST CLO XII DESIGNATED ACTIVITY COMPANY | EUR 40,800,000 Class B-1R Senior Secured Floating Rate Notes due 2030 | XS1692040980 | 26/Oct/2017 | Listed | 18/Nov/2030 |
| HARVEST CLO XII DESIGNATED ACTIVITY COMPANY | EUR 43000000 Subordinated Notes due 2030 | XS1246202953 | 06/Aug/2015 | Listed | 18/Nov/2030 |
| HARVEST CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 43400000 Subordinated Notes due 2029 | XS1299708989 | 18/Nov/2015 | Listed | 18/Nov/2029 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 1,500,000 Class X Senior Secured Floating Rate Notes due 2031 (144A) | XS1802400801 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 1,500,000 Class X Senior Secured Floating Rate Notes due 2031 (Reg S) | XS1802398716 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 (144A) | XS1802402500 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) | XS1802400637 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (144A - PM Non-Voting Exchangeable) | XS1802401874 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (144A - PM Non-Voting) | XS1802401528 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (144A - PM Voting) | XS1802401791 | 24/May/2018 | Listed | 14/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (Reg S - PM Non-Voting Exchangeable) | XS1802399797 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (Reg S - PM Non-Voting) | XS1802399524 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (Reg S - PM Voting) | XS1802399441 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (144A - PM Non-Voting Exchangeable) | XS1802401445 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (144A - PM Non-Voting) | XS1802401361 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (144A - PM Voting) | XS1802401106 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (Reg S - PM Non-Voting Exchangeable) | XS1802399367 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (Reg S - PM Non-Voting) | XS1802399284 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (Reg S - PM Voting) | XS1802399102 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Non-Voting Exchangeable) | XS1802402419 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Non-Voting Exchangeable) | XS1802400397 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Non-Voting) | XS1802402252 | 24/May/2018 | Listed | 14/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Voting) | XS1802402336 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Non-Voting) | XS1802400470 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Voting) | XS1802400124 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144A) | XS1802402765 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) | XS1802400553 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031 (144A - PM Non-Voting Exchangeable) | XS1802401288 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031 (144A - PM Non-Voting) | XS1802401015 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031 (144A - PM Voting) | XS1802400983 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031 (Reg S - PM Non-Voting Exchangeable) | XS1802399011 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031 (Reg S - PM Non-Voting) | XS1802398989 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031 (Reg S - PM Voting) | XS1802398807 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Non-Voting Exchangeable) | XS1802402179 | 24/May/2018 | Listed | 14/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Non-Voting Exchangeable) | XS1802400041 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Non-Voting) | XS1802402096 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (144A - PM Voting) | XS1802401957 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Non-Voting) | XS1802399953 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Voting) | XS1802399870 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 40,000,000 Subordinated Notes due 2031 (144A) | XS1802402682 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XIX DESIGNATED ACTIVITY COMPANY | EUR 40,000,000 Subordinated Notes due 2031 (Reg S) | XS1802400710 | 24/May/2018 | Listed | 14/Apr/2031 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2030 (144A) | XS1817780676 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) | XS1817780593 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 (PM Non-Voting Exchangeable Notes -144A) | XS1820808704 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 (PM Non-Voting Exchangeable Notes -Reg S) | XS1820811088 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 (PM Non-Voting Notes - 144A) | XS1820808530 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 (PM Non-Voting Notes - Reg S) | XS1820809264 | 22/May/2018 | Listed | 22/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 (PM Voting Notes - 144A) | XS1820808456 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 (PM Voting Notes - Reg S) | XS1820809009 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 23,100,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 (144A) | XS1817780320 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 23,100,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) | XS1817780247 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 233,400,000 Class A-1A-R Senior Secured Floating Rate Notes due 2030 (PM Non-Voting Exchangeable Notes - 144A) | XS1817777375 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 233,400,000 Class A-1A-R Senior Secured Floating Rate Notes due 2030 (PM Non-Voting Notes - Reg S) | XS1817777029 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 233,400,000 Class A-1A-R Senior Secured Floating Rate Notes due 2030 (PM Voting Notes - 144A) | XS1817777532 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 233,400,000 Class A-1A-R Senior Secured Floating Rate Notes due 2030 (PM Voting Notes - Reg S) | XS1817777292 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 233,400,000 Class A-1A-R Senior Secured Floating Rate Notes due 2030(PM Non-Voting Exchangeable Notes - Reg S) | XS1817776997 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 233,400,000 Class A-1A-R Senior Secured Floating Rate Notes due 2030(PM Non-Voting Notes - 144A) | XS1817777458 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 24,200 000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Non-Voting Exchangeable Notes - Reg S) | XS1817779587 | 22/May/2018 | Listed | 22/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 24,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Non-Voting Exchangeable Notes - 144A) | XS1817779827 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 24,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Non-Voting Notes - 144A) | XS1817780080 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 24,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Non-Voting Notes - Reg S) | XS1817779660 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 24,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Voting Notes - 144A) | XS1817780163 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 24,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Voting Notes - Reg S) | XS1817779744 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 3,000,000 Class X Senior Secured Floating Rate Notes due 2030 (144A) | XS1817780759 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 3,000,000 Class X Senior Secured Floating Rate Notes due 2030 (Reg S) | XS1817780833 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-1B-R Senior Secured Fixed Rate Notes due 2030 (PM Non-Voting Exchangeable Notes -144A) | XS1820807565 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-1B-R Senior Secured Fixed Rate Notes due 2030 (PM Non-Voting Exchangeable Notes -Reg S) | XS1820808290 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-1B-R Senior Secured Fixed Rate Notes due 2030 (PM Non-Voting Notes - Reg S) | XS1820808027 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-1B-R Senior Secured Fixed Rate Notes due 2030 (PM Voting Notes - 144A) | XS1820806328 | 22/May/2018 | Listed | 22/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-1B-R Senior Secured Fixed Rate Notes due 2030 (PM Voting Notes - Reg S) | XS1820807649 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-1B-R Senior Secured Fixed Rate Notes due 2030(PM Non-Voting Notes - 144A) | XS1820807219 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Non-Voting Exchangeable Notes - 144A) | XS1817779231 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Non-Voting Exchangeable Notes - Reg S) | XS1817778852 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Non-Voting Notes - 144A) | XS1817779314 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Non-Voting Notes - Reg S) | XS1817779074 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Voting Notes - 144A) | XS1817779405 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 (PM Voting Notes - Reg S) | XS1817779157 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 41,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2030 (PM Non-Voting Exchangeable Notes -144A) | XS1817777961 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 41,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2030 (PM Non-Voting Exchangeable Notes -Reg S) | XS1817777615 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 41,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2030 (PM Non-Voting Notes - 144A) | XS1817778001 | 22/May/2018 | Listed | 22/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 41,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2030 (PM Non-Voting Notes - Reg S) | XS1817777706 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 41,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2030 (PM Voting Notes - 144A) | XS1817778183 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 41,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2030 (PM Voting Notes - Reg S) | XS1817777888 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 47,000,000 Subordinated Notes due 2030 | XS1364811429 | 12/May/2016 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 47,000,000 Subordinated Notes due 2030 - 144A | XS1364812237 | 12/May/2016 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 5,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2030 (PM Non-Voting Exchangeable Notes -144A) | XS1817778696 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 5,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2030 (PM Non-Voting Exchangeable Notes -Reg S) | XS1817778266 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 5,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2030 (PM Non-Voting Notes - 144A) | XS1817778779 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 5,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2030 (PM Non-Voting Notes - Reg S) | XS1817778340 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 5,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2030 (PM Voting Notes - 144A) | XS1817778936 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XV DESIGNATED ACTIVITY COMPANY | EUR 5,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2030 (PM Voting Notes - Reg S) | XS1817778423 | 22/May/2018 | Listed | 22/Nov/2030 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A) | XS1890819011 | 15/Oct/2018 | Listed | 15/Oct/2031 |
| HARVEST CLO XVIII DAC | EUR 10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 (144A) | XS1728822690 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) | XS1728823078 | 24/Jan/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XVIII DAC | EUR 197,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 (144A - PM Non-Voting Exchangeable) | XS1728819985 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 197,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 (144A - PM Non-Voting) | XS1728819803 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 197,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 (144A - PM Voting) | XS1728819712 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 197,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 (Reg S - PM Non-Voting Exchangeable) | XS1728819639 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 197,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 (Reg S - PM Non-Voting) | XS1728819555 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 197,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 (Reg S - PM Voting) | XS1728819472 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (144A) | XS1728822930 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) | XS1728822260 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (144A - PM Non-Voting Exchangeable) | XS1728822856 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (144A - PM Non-Voting) | XS1728822773 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (144A - PM Voting) | XS1728822344 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S - PM Non-Voting Exchangeable) | XS1728821965 | 24/Jan/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XVIII DAC | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S - PM Non-Voting) | XS1728822427 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S - PM Voting) | XS1728822005 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 3,000,000 Class X Senior Secured Floating Rate Notes due 2030 (144A) | XS1728819399 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 3,000,000 Class X Senior Secured Floating Rate Notes due 2030 (Reg S) | XS1728819126 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 (144A - PM Non-Voting Exchangeable) | XS1728820488 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 (144A - PM Non-Voting) | XS1728820645 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 (144A - PM Voting) | XS1728820306 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 (Reg S - PM Non-Voting Exchangeable) | XS1728820215 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 (Reg S - PM Non-Voting) | XS1728820132 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 (Reg S - PM Voting) | XS1728820058 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 33,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 (144A - PM Non-Voting Exchangeable) | XS1728821619 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 33,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 (144A - PM Non-Voting) | XS1728822187 | 24/Jan/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XVIII DAC | EUR 33,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 (144A - PM Voting) | XS1728821700 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 33,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S - PM Non-Voting Exchangeable) | XS1728821452 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 33,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S - PM Non-Voting) | XS1728821882 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 33,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S - PM Voting) | XS1728821379 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 39,200,000 Subordinated Notes due 2030 (144A) | XS1728823235 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 39,200,000 Subordinated Notes due 2030 (Reg S) | XS1728823151 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 56,500,000 Class B Senior Secured Floating Rate Notes due 2030 (144A - PM Non-Voting Exchangeable) | XS1728821296 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 56,500,000 Class B Senior Secured Floating Rate Notes due 2030 (144A - PM Non-Voting) | XS1728821536 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 56,500,000 Class B Senior Secured Floating Rate Notes due 2030 (144A - PM Voting) | XS1728820991 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 56,500,000 Class B Senior Secured Floating Rate Notes due 2030 (Reg S - PM Non-Voting Exchangeable) | XS1728820728 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 56,500,000 Class B Senior Secured Floating Rate Notes due 2030 (Reg S - PM Non-Voting) | XS1728821023 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HARVEST CLO XVIII DAC | EUR 56,500,000 Class B Senior Secured Floating Rate Notes due 2030 (Reg S - PM Voting) | XS1728820561 | 24/Jan/2018 | Listed | 15/Oct/2030 |
| HAZINE MÜSTESARLIGI VARLIK KIRALAMA ANONIM SIRKETI | U.S.$2,500,000,000 Lease Certificates due 2026 | XS2351109116 | 22/Jun/2021 | Listed | 22/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAZINE MÜSTESARLIGI VARLIK KIRALAMA ANONIM SIRKETI | USD 1000000000 Lease Certificates due 2024 | XS1141043296 | 25/Nov/2014 | Listed | 25/Nov/2024 |
| HEIMSTADEN AB (PUBL) | Series 1 - Issue of SEK 500,000,000 Floating Rate Notes due 2025 | XS2469914308 | 14/Apr/2022 | Listed | 14/Apr/2025 |
| HEIMSTADEN BOSTAD AB (PUBL) | Series 12 - Issue of SEK 800,000,000 Greeen Floating Rate Notes due February 2025 | XS2259800121 | 25/Nov/2020 | Listed | 25/Feb/2025 |
| HEIMSTADEN BOSTAD AB (PUBL) | Series 13 - Issue of SEK 400,000,000 1.368 per cent. Greeen Fixed Rate Notes due 25 February 2025 | XS2259781230 | 25/Nov/2020 | Listed | 25/Feb/2025 |
| HEIMSTADEN BOSTAD AB (PUBL) | Series 15 - Issue of SEK 750,000,000 Floating Rate Notes due April 2025 | XS2327990649 | 07/Apr/2021 | Listed | 07/Apr/2025 |
| HEIMSTADEN BOSTAD AB (PUBL) | Series 25 - Issue of SEK 1,000,000,000 Floating Rate Notes due November 2026 | XS2412106853 | 23/Nov/2021 | Listed | 23/Nov/2026 |
| HEIMSTADEN BOSTAD AB (PUBL) | Series 31 - Issue of SEK 500,000,000 Floating Rate Notes due 22 February 2027 | XS2447755351 | 22/Feb/2022 | Listed | 22/Feb/2027 |
| HEIMSTADEN BOSTAD AB (PUBL) | Series 32 - Issue of SEK 1,100,000,000 Floating Rate Notes due September 2027 | XS2894928287 | 03/Sep/2024 | Listed | 03/Sep/2027 |
| HEIMSTADEN BOSTAD AB (PUBL) | Series 33 - Issue of SEK 1,300,000,000 Floating Rate Notes due September 2026 | XS2899592112 | 11/Sep/2024 | Listed | 11/Sep/2026 |
| HEIMSTADEN BOSTAD AB (PUBL) | Series 34 - Issue of EUR 500,000,000 3.875 per cent. Notes due 5 November 2029 (the "Notes") | XS2931248848 | 05/Nov/2024 | Listed | 05/Nov/2029 |
| HEIMSTADEN BOSTAD AB (PUBL) | Series 6 - Issue of EUR 500,000,000 1.125 per cent. Notes due 21 January 2026 | XS2105772201 | 21/Jan/2020 | Listed | 21/Jan/2026 |
| HEIMSTADEN BOSTAD AB (PUBL) | Series 7 - EUR 50,000,000 2.80 per cent. Fixed Rate Notes due 4 May 2035 | XS2168047087 | 14/Sep/2020 | Listed | 04/May/2035 |
| HEIMSTADEN BOSTAD AB (PUBL) | Series 8 - Issue of EUR 50,000,000 2.80 per cent. Fixed Rate Notes due 4 May 2035 | XS2161838276 | 14/Sep/2020 | Listed | 04/May/2035 |
| HEIMSTADEN BOSTAD TREASURY B.V. | Series 20 - Issue of EUR750,000,000 0.750 per cent. Notes due 6 September 2029 | XS2384269366 | 06/Sep/2021 | Listed | 06/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HEIMSTADEN BOSTAD TREASURY B.V. | Series 22 - Issue of EUR750,000,000 1.000 per cent. Notes due 13 April 2028 | XS2397252102 | 13/Oct/2021 | Listed | 13/Apr/2028 |
| HEIMSTADEN BOSTAD TREASURY B.V. | Series 23 - Issue of EUR750,000,000 1.625 per cent. Notes due 13 October 2031 | XS2397252011 | 13/Oct/2021 | Listed | 13/Oct/2031 |
| HEIMSTADEN BOSTAD TREASURY B.V. | Series 29 - Issue of EUR700,000,000 0.625 per cent. Notes due 24 July 2025 | XS2435603571 | 24/Jan/2022 | Listed | 24/Jul/2025 |
| HEIMSTADEN BOSTAD TREASURY B.V. | Series 30 - Issue of EUR500,000,000 1.375 per cent. Notes due 24 July 2028 | XS2435611244 | 24/Jan/2022 | Listed | 24/Jul/2028 |
| HEIMSTADEN BOSTAD TREASURY B.V. | Series 9 - Issue of EUR 700,000,000 1.375 per cent. Notes due 3 March 2027 | XS2225207468 | 03/Sep/2020 | Listed | 03/Mar/2027 |
| HELIOS SERIES I MULTI ASSET CBO LTD | Class A Floating Rate Notes due December 13, 2036 | USG43915AA87 | 12/Feb/2002 | Listed | 13/Dec/2036 |
| HELIOS SERIES I MULTI ASSET CBO LTD | Class B Floating Rate Notes due December 13, 2036 | USG43915AB60 | 12/Feb/2002 | Listed | 13/Dec/2036 |
| HELIOS SERIES I MULTI ASSET CBO LTD | Class C Floating Rate Notes due December 13, 2036 | USG43915AC44 | 12/Feb/2002 | Listed | 13/Dec/2036 |
| HEMSÖ FASTIGHETS AB | Series 1 - Issue of EUR 500,000,000 1.00 per cent. Notes due 09 September 2026 | XS1488494987 | 09/Sep/2016 | Listed | 09/Sep/2026 |
| HEMSÖ FASTIGHETS AB | Series 13 - Issue of SEK 150,000,000 Fixed Rate Notes due 18 January 2038 | XS1753822672 | 18/Jan/2018 | Listed | 18/Jan/2038 |
| HEMSÖ FASTIGHETS AB | Series 14 - Issue of EUR 56,000,000 Fixed Rate Notes due 15 February 2033 | XS1757676496 | 15/Feb/2018 | Listed | 15/Feb/2033 |
| HEMSÖ FASTIGHETS AB | Series 2 - EUR 243132000 1.750 per cent. Notes due 19 June 2029 | XS1632767718 | 19/Jun/2017 | Listed | 19/Jun/2029 |
| HEMSÖ FASTIGHETS AB | Series 20 - Issue of SEK 100,000,000 Floating Rate Notes due 23 May 2028 | XS1824454521 | 23/May/2018 | Listed | 23/May/2028 |
| HEMSÖ FASTIGHETS AB | Series 24 - Issue of SEK 100,000,000 3.02 per cent. Fixed Rate Notes due 14 September 2048 | XS1879553789 | 14/Sep/2018 | Listed | 14/Sep/2048 |
| HEMSÖ FASTIGHETS AB | Series 25 - Issue of SEK 300,000,000 2.46 per cent Fixed Rate Notes due 11 October 2030 | XS1890755371 | 11/Oct/2018 | Listed | 11/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HEMSÖ FASTIGHETS AB | Series 26 - Issue of SEK 264,000,000 Fixed Rate Notes due 25 October 2038 | XS1897296007 | 30/Oct/2018 | Listed | 25/Oct/2038 |
| HEMSÖ FASTIGHETS AB | Series 27 - Issue of EUR 54,000,000 Fixed Rate Notes due 30 November 2043 | XS1916217943 | 30/Nov/2018 | Listed | 30/Nov/2043 |
| HEMSÖ FASTIGHETS AB | Series 28 - Issue of EUR 50,000,000 Fixed Rate Notes due 30 November 2038 | XS1916217786 | 30/Nov/2018 | Listed | 30/Nov/2038 |
| HEMSÖ FASTIGHETS AB | Series 29 - Issue of EUR 18,000,000 Fixed Rate Notes due 5 December 2030 | XS1918010163 | 05/Dec/2018 | Listed | 05/Dec/2030 |
| HEMSÖ FASTIGHETS AB | Series 30 - Issue of EUR 20,500,000 Fixed Rate Notes 15 March 2029 | XS1919454410 | 07/Dec/2018 | Listed | 15/Mar/2029 |
| HEMSÖ FASTIGHETS AB | Series 38 - Issue of EUR 63,300,000 Fixed Rate Notes due 27 March 2029 | XS1967659217 | 17/Apr/2019 | Listed | 27/Mar/2029 |
| HEMSÖ FASTIGHETS AB | Series 39 - Issue of EUR 15,000,000 Fixed Rate Notes due 18 April 2039 | XS1984990132 | 18/Apr/2019 | Listed | 18/Apr/2039 |
| HEMSÖ FASTIGHETS AB | Series 40 - Issue of SEK 100,000,000 Floating Rate Notes due 07 May 2027 | XS1991012342 | 07/May/2019 | Listed | 07/May/2027 |
| HEMSÖ FASTIGHETS AB | Series 44 - Issue of EUR 40,000,000 1.13 per cent Fixed Rate Notes due 31 October 2039 | XS2072892487 | 31/Oct/2019 | Listed | 31/Oct/2039 |
| HEMSÖ FASTIGHETS AB | Series 45 - Issue of SEK 240,000,000 Floating Rate Notes due 11 February 2025 | XS2115109949 | 11/Feb/2020 | Listed | 11/Feb/2025 |
| HEMSÖ FASTIGHETS AB | Series 46 - Issue of EUR 55,000,000 Fixed Rate Notes due 18 February 2030 | XS2119717895 | 18/Feb/2020 | Listed | 18/Feb/2030 |
| HEMSÖ FASTIGHETS AB | Series 47 - SEK 80,000,000 Floating Rate Notes due 13 March 2025 | XS2134491179 | 13/Mar/2020 | Listed | 13/Mar/2025 |
| HEMSÖ FASTIGHETS AB | Series 48 - Issue of NOK 1,000,000,000 2.400 per cent. Fixed Rate Notes due 6 May 2030 | XS2168565039 | 06/May/2020 | Listed | 06/May/2030 |
| HEMSÖ FASTIGHETS AB | Series 49 - Issue of SEK 805,000,000 Green Fixed Rate Notes due 13th May 2025 | XS2173253407 | 13/May/2020 | Listed | 13/May/2025 |
| HEMSÖ FASTIGHETS AB | Series 5 - Issue of EUR 25,000,000 Fixed Rate Notes due 5 May 2032 | XS1622574470 | 01/Jun/2017 | Listed | 05/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HEMSÖ FASTIGHETS AB | Series 5 - Issue of EUR 60,000,000 Fixed Rate Notes due 5 May 2032 | XS1600739426 | 05/May/2017 | Listed | 05/May/2032 |
| HEMSÖ FASTIGHETS AB | Series 51 - Issue of AUD 50,000,000 2.68 per cent. Fixed Rate Notes due 10 July 2035 | XS2200253065 | 10/Jul/2020 | Listed | 10/Jul/2035 |
| HEMSÖ FASTIGHETS AB | Series 53 - Issue of NOK 210,000,000 Fixed Rate Notes due 19th November 2030 | XS2260185652 | 19/Nov/2020 | Listed | 19/Nov/2030 |
| HEMSÖ FASTIGHETS AB | Series 55 - Issue of SEK 300,000,000 0.668 per cent. Sustainable Fixed Rate Notes Due 25th November 2025 | XS2263780657 | 25/Nov/2020 | Listed | 25/Nov/2025 |
| HEMSÖ FASTIGHETS AB | Series 56 - Issue of SEK 600,000,000 Sustainable Floating Rate Notes due 25 November 2025 | XS2264085254 | 25/Nov/2020 | Listed | 25/Nov/2025 |
| HEMSÖ FASTIGHETS AB | Series 60 - Issue of USD 30,000,000 Fixed Rate Notes Due 28 April 2031 | XS2338043719 | 28/Apr/2021 | Listed | 28/Apr/2031 |
| HEMSÖ FASTIGHETS AB | Series 63 - Issue of USD 90,000,000 Fixed Rate Notes Due 26 May 2031 | XS2346588671 | 26/May/2021 | Listed | 26/May/2031 |
| HEMSÖ FASTIGHETS AB | Series 66 - Issue of NOK 500,000,000 2.661 per cent. Fixed Rate Notes due 17 December 2029 | XS2417422883 | 17/Dec/2021 | Listed | 17/Dec/2029 |
| HEMSÖ FASTIGHETS AB | Series 67 - Issue of SEK 250,000,000 1.188 per cent. Fixed Rate Notes due 2 December 2026 | XS2417533523 | 02/Dec/2021 | Listed | 02/Dec/2026 |
| HEMSÖ FASTIGHETS AB | Series 68 - Issue of SEK 300,000,000 Floating Rate Notes due December 2024 | XS2422877469 | 16/Dec/2021 | Listed | 16/Dec/2024 |
| HEMSÖ FASTIGHETS AB | Series 73 - Issue of SEK 300,000,000 2.07 per cent. Fixed Rate Notes due 23 March 2026 | XS2460038156 | 23/Mar/2022 | Listed | 23/Mar/2026 |
| HEMSÖ FASTIGHETS AB | Series 74 - Issue of SEK 400,000,000 Sustainable Floating Rate Notes due May 2027 | XS2478269397 | 10/May/2022 | Listed | 10/May/2027 |
| HEMSÖ FASTIGHETS AB | Series 75 - Issue of SEK 1,000,000,000 3.285 per cent. Sustainable Fixed Rate Notes due 10 May 2027 | XS2478269710 | 10/May/2022 | Listed | 10/May/2027 |
| HEMSÖ FASTIGHETS AB | Series 76 - Issue of EUR 10,000,000 Sustainable Fixed Rate Notes due 1 June 2029 (Series 76) | XS2488626537 | 01/Jun/2022 | Listed | 01/Jun/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HEMSÖ FASTIGHETS AB | Series 77 - Issue of EUR 20,000,000 Fixed Rate Notes due 30 June 2032 | XS2496678116 | 30/Jun/2022 | Listed | 30/Jun/2032 |
| HEMSÖ FASTIGHETS AB | Series 78 - Issue of JPY 10,000,000,000 1.46 per cent. Fixed Rate Notes due 7 July 2042 | XS2498534291 | 07/Jul/2022 | Listed | 07/Jul/2042 |
| HEMSÖ FASTIGHETS AB | Series 79 - Issue of SEK 600,000,000 4.513 per cent. Fixed Rate Notes due 7 September 2027 | XS2529939832 | 07/Sep/2022 | Listed | 07/Sep/2027 |
| HEMSÖ FASTIGHETS AB | Series 80 - Issue of SEK 400,000,000 4.300 per cent. Notes due 29 September 2025 | XS2538757555 | 29/Sep/2022 | Listed | 29/Sep/2025 |
| HEMSÖ FASTIGHETS AB | Series 81 - Issue of SEK 500,000,000 Sustainable Fixed Rate Notes due 24 October 2025 | XS2549523467 | 24/Oct/2022 | Listed | 24/Oct/2025 |
| HEMSÖ FASTIGHETS AB | Series 82 - SEK 60,000,000 3.900 per cent. Sustainable Fixed Rate Notes due 3 February 2025 | XS2582985433 | 03/Feb/2023 | Listed | 03/Feb/2025 |
| HEMSÖ FASTIGHETS AB | Series 83 - Issue of SEK 500,000,000 Sustainable Floating Rate Notes due February 2026 | XS2585634251 | 09/Feb/2023 | Listed | 09/Feb/2026 |
| HEMSÖ FASTIGHETS AB | Series 84 - Issue of JPY 5,000,000,000 0.85 per cent. Notes due 15 March 2028 | XS2597984694 | 15/Mar/2023 | Listed | 15/Mar/2028 |
| HEMSÖ FASTIGHETS AB | Series 85 - Issue of SEK 65,000,000 Green Floating Rate Notes due May 2025 | XS2622174428 | 12/May/2023 | Listed | 12/May/2025 |
| HEMSÖ FASTIGHETS AB | Series 86 - Issue of SEK 600,000,000 Green Fixed Rate Notes due May 2025 | XS2623968190 | 16/May/2023 | Listed | 16/May/2025 |
| HEMSÖ FASTIGHETS AB | Series 87 - Issue of SEK 200,000,000 Green Floating Rate Notes due May 2028 | XS2624055757 | 17/May/2023 | Listed | 17/May/2028 |
| HEMSÖ FASTIGHETS AB | Series 88 - Issue of SEK 800,000,000 4.560 per cent. Green Fixed Rate Notes due 26 May 2025 | XS2628349057 | 26/May/2023 | Listed | 26/May/2025 |
| HEMSÖ FASTIGHETS AB | Series 89 - SEK 700,000,000 Green 4.445 per cent. Fixed Rate Notes due November 2028 | XS2725819671 | 24/Nov/2023 | Listed | 24/Nov/2028 |
| HEMSÖ FASTIGHETS AB | Series 90 - Issue of SEK 950,000,000 Floating Rate Green Bonds due January 2027 | XS2736400024 | 19/Dec/2023 | Listed | 19/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HEMSÖ FASTIGHETS AB | Series 91 - SEK 900,000,000 Floating Rate Green Bonds due January 2029 | XS2750389897 | 19/Jan/2024 | Listed | 19/Jan/2029 |
| HEMSÖ FASTIGHETS AB | Series 92 - Issue of SEK 300,000,000 3.715 per cent. Fixed Rate Green Bonds due 12 February 2029 | XS2764871245 | 12/Feb/2024 | Listed | 12/Feb/2029 |
| HEMSÖ FASTIGHETS AB | Series 93 - Issue of SEK 250,000,000 Floating Rate Green Bonds Notes due May 2030 (the "Notes") | XS2813312217 | 03/May/2024 | Listed | 03/May/2030 |
| HEMSÖ FASTIGHETS AB | Series 94 - Issue of SEK 1,000,000,000 Floating Rate Green Bonds due May 2029 | XS2824799402 | 23/May/2024 | Listed | 23/May/2029 |
| HEMSÖ FASTIGHETS AB | Series 95 - Issue of SEK 200,000,000 Floating Rate Green Bonds due August 2027 | XS2899566389 | 11/Sep/2024 | Listed | 23/Aug/2027 |
| HEMSÖ FASTIGHETS AB | Series 95 - SEK 500,000,000 Floating Rate Green Bonds due August 2027 | XS2887180755 | 23/Aug/2024 | Listed | 23/Aug/2027 |
| HEMSÖ FASTIGHETS AB | Series 96 - Issue of SEK 350,000,000 Floating Rate Green Bonds due September 2028 | XS2894880652 | 04/Sep/2024 | Listed | 04/Sep/2028 |
| HEMSÖ FASTIGHETS AB | Series 97 - Issue of NOK 600,000,000 Floating Rate Green Bonds due September 2031 | XS2908090967 | 25/Sep/2024 | Listed | 25/Sep/2031 |
| HEMSÖ FASTIGHETS AB | Series 98 - Issue of SEK 650,000,000 2.823 per cent. Fixed Rate Green Bonds due December 2028 | XS2932850048 | 05/Nov/2024 | Listed | 05/Dec/2028 |
| HEMSÖ TREASURY OYJ | Series 58 - Issue of EUR 500,000,000 0.00 per cent. Guaranteed Notes due 2028 | XS2281473111 | 19/Jan/2021 | Listed | 19/Jan/2028 |
| HERA S.P.A. | Series 10 - Issue of €500,000,000 0.250 per cent Notes due 3 December 2030 | XS2265990452 | 03/Dec/2020 | Listed | 03/Dec/2030 |
| HERA S.P.A. | Series 11 - Issue of €500,000,000 1.000 per cent. Sustainability-Linked Notes due 25 April 2034 | XS2399933386 | 25/Oct/2021 | Listed | 25/Apr/2034 |
| HERA S.P.A. | Series 12 - Issue of €500,000,000 2.500 per cent. Green Bonds due 25 May 2029 | XS2485360981 | 25/May/2022 | Listed | 25/May/2029 |
| HERA S.P.A. | Series 13 - Issue of €600,000,000 4.250 per cent. Sustainability-Linked Notes due 20 April 2033 | XS2613472963 | 20/Apr/2023 | Listed | 20/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HERA S.P.A. | Series 9 - Issue of EUR 357,159,000 0.875 per cent Notes due 5 July 2027 | XS2020608548 | 05/Jul/2019 | Listed | 05/Jul/2027 |
| HERCULES (ECLIPSE 2006-4) PLC | Class A Commercial Mortgage Backed Floating Rate Notes due October 2018 | XS0276410080 | 07/Dec/2006 | Listed | 25/Jan/2019 |
| HERCULES (ECLIPSE 2006-4) PLC | Class B Commercial Mortgage Backed Floating Rate Notes due October 2018 | XS0276410833 | 07/Dec/2006 | Listed | 25/Jan/2019 |
| HERCULES (ECLIPSE 2006-4) PLC | Class C Commercial Mortgage Backed Floating Rate Notes due October 2018 | XS0276412375 | 07/Dec/2006 | Listed | 25/Jan/2019 |
| HERCULES (ECLIPSE 2006-4) PLC | Class D Commercial Mortgage Backed Floating Rate Notes due October 2018 | XS0276413183 | 07/Dec/2006 | Listed | 25/Jan/2019 |
| HERCULES (ECLIPSE 2006-4) PLC | Class E Commercial Mortgage Backed Floating Rate Notes due October 2018 | XS0276413340 | 07/Dec/2006 | Listed | 25/Jan/2019 |
| HERMITAGE 2023 PLC | Class A  Floating Rate Notes due September 2033 | XS2646184874 | 28/Jul/2023 | Listed | 21/Sep/2033 |
| HERMITAGE 2023 PLC | Class B Floating Rate Notes due September 2033 | XS2646186226 | 28/Jul/2023 | Listed | 21/Sep/2033 |
| HERMITAGE 2023 PLC | Class C Floating Rate Notes due September 2033 | XS2646186812 | 28/Jul/2023 | Listed | 21/Sep/2033 |
| HERMITAGE 2023 PLC | Class D Floating Rate Notes due September 2033 | XS2646187547 | 28/Jul/2023 | Listed | 21/Sep/2033 |
| HERMITAGE 2023 PLC | Class E Floating Rate Notes due September 2033 | XS2646188198 | 28/Jul/2023 | Listed | 21/Sep/2033 |
| HERMITAGE 2024 PLC | £13,225,000 Class E Floating Rate Notes due 2033 | XS2847617078 | 22/Jul/2024 | Listed | 21/Apr/2033 |
| HERMITAGE 2024 PLC | £16,531,000 Class D Floating Rate Notes due 2033 | XS2847616930 | 22/Jul/2024 | Listed | 21/Apr/2033 |
| HERMITAGE 2024 PLC | £16,531,000 Class F Floating Rate Notes due 2033 | XS2847617235 | 22/Jul/2024 | Listed | 21/Apr/2033 |
| HERMITAGE 2024 PLC | £23,142,000 Class B Floating Rate Notes due 2033 | XS2847616773 | 22/Jul/2024 | Listed | 21/Apr/2033 |
| HERMITAGE 2024 PLC | £234,732,000 Class A Floating Rate Notes due 2033 | XS2847616344 | 22/Jul/2024 | Listed | 21/Apr/2033 |
| HERMITAGE 2024 PLC | £26,448,000 Class C Floating Rate Notes due 2033 | XS2847616856 | 22/Jul/2024 | Listed | 21/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HG-COLL 2007-1 LTD | 15800000 Preferred Shares | XS0307871706 | 22/Aug/2007 | Listed | 05/Apr/2052 |
| HG-COLL 2007-1 LTD | Class A-1LA Floating Rate Notes Due April 2052 | USG44495AA00 | 22/Aug/2007 | Listed | 05/Apr/2052 |
| HG-COLL 2007-1 LTD | Class A-1LB Floating Rate Notes Due April 2052 | USG44495AB82 | 22/Aug/2007 | Listed | 05/Apr/2052 |
| HG-COLL 2007-1 LTD | Class A-2L Floating Rate Notes Due April 2052 | USG44495AC65 | 22/Aug/2007 | Listed | 05/Apr/2052 |
| HG-COLL 2007-1 LTD | Class A-3L Floating Rate Notes Due April 2052 | USG44495AD49 | 22/Aug/2007 | Listed | 05/Apr/2052 |
| HG-COLL 2007-1 LTD | Class B-1L Floating Rate Notes Due April 2052 | USG44495AE22 | 22/Aug/2007 | Listed | 05/Apr/2052 |
| HIGH GRADE STRUCTURED CREDIT CDO 2004-1 LTD | Class C Floating Rate Notes | USG44577AB34 | 04/Aug/2006 | Listed | 17/Oct/2044 |
| HIGH GRADE STRUCTURED CREDIT CDO 2004-1 LTD | Class D Floating Rate Notes | USG44577AC17 | 04/Aug/2006 | Listed | 17/Oct/2044 |
| HIGH GRADE STRUCTURED CREDIT CDO 2004-1 LTD | Class E Floating Rate Notes | USG44577AD99 | 04/Aug/2006 | Listed | 17/Oct/2044 |
| HIGH GRADE STRUCTURED CREDIT CDO 2004-1 LTD | Class F Floating Rate Notes | USG44577AE72 | 04/Aug/2006 | Listed | 17/Oct/2044 |
| HIGHER EDUCATION FUNDING I | Class A-3 Student Loan Asset-Backed Notes due 2024 Series 2005-1 | US429827AV05 | 27/Jun/2005 | Listed | 25/Feb/2025 |
| HIGHER EDUCATION FUNDING I | Series 2005-1 - Class A-4 Student Loan Asset-Backed Notes due 2030. Series 2005-1 | US429827AW87 | 27/Jun/2005 | Listed | 25/Feb/2030 |
| HIGHER EDUCATION FUNDING I | Series 2005-1 - Class A-5 Student Loan Asset-Backed Notes due 2032. Series 2005-1 | US429827AX60 | 27/Jun/2005 | Listed | 25/Feb/2032 |
| HIGHGATE ABS CDO, LTD | Class A-1 First Priority Senior Secured Floating Rate Delayed Draw Notes Due 2046 | USG44598AA14 | 23/Dec/2005 | Listed | 05/Nov/2046 |
| HIGHGATE ABS CDO, LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2046 | USG44598AB96 | 23/Dec/2005 | Listed | 05/Nov/2046 |
| HIGHGATE ABS CDO, LTD | Class B Third Priority Secured Floating Rate Notes Due | USG44598AC79 | 23/Dec/2005 | Listed | 05/Nov/2046 |
| HIGHGATE ABS CDO, LTD | Class C Fourth Priority Mezzanine Deferrable Secured Floating Rate Notes Due | USG44598AD52 | 23/Dec/2005 | Listed | 05/Nov/2046 |
| HIGHGATE ABS CDO, LTD | Class D Fifth Priority Mezzanine Deferrable Secured Floating Rate Notes Due | USG44596AA57 | 23/Dec/2005 | Listed | 05/Nov/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HIGHLAND PARK CDO I, LTD | Class E Deferrable Interest Floating Rate Notes due November 2051 | USG44392AE18 | 30/Jan/2007 | Listed | 25/Nov/2051 |
| HILLCREST CDO I LTD | Class 1 Composite Notes due 2039 | USG4492TAB29 | 25/Nov/2004 | Listed | 10/Dec/2039 |
| HILLCREST CDO I LTD | Class 2 Composite Notes due 2039 | USG4492TAC02 | 25/Nov/2004 | Listed | 10/Dec/2039 |
| HILLCREST CDO I LTD | Class 3 Composite Notes due 2039 | USG4492TAD84 | 25/Nov/2004 | Listed | 10/Dec/2039 |
| HILLCREST CDO I LTD | Class A-1a Floating Rate Senior Secured Notes due 2039 | USG4492RAA89 | 24/Nov/2004 | Listed | 10/Dec/2039 |
| HILLCREST CDO I LTD | Class A-1b Fixed Rate Senior Secured Notes due 2039 | USG4492RAB62 | 25/Nov/2004 | Listed | 10/Dec/2039 |
| HILLCREST CDO I LTD | Class A-2 Floating Rate Senior Secured Notes due 2039 | USG4492RAC46 | 25/Nov/2004 | Listed | 10/Dec/2039 |
| HILLCREST CDO I LTD | Class B-1 Floating Rate Senior Secured Notes due 2039 | USG4492RAD29 | 25/Nov/2004 | Listed | 10/Dec/2039 |
| HILLCREST CDO I LTD | Class B-2 Fixed Rate Senior Secured Notes due 2039 | USG4492RAE02 | 25/Nov/2004 | Listed | 10/Dec/2039 |
| HILLCREST CDO I LTD | Class C Floating Rate Senior Subordinate Secured Deferrable Notes due 2039 | USG4492RAF76 | 25/Nov/2004 | Listed | 10/Dec/2039 |
| HILLCREST CDO I LTD | Class D Floating Rate Senior Subordinate Secured Deferrable Notes due 2039 | USG4492RAG59 | 25/Nov/2004 | Listed | 10/Dec/2039 |
| HILLCREST CDO I LTD | Class E Subordinate Secured Notes due 2039 | USG4492TAA46 | 25/Nov/2004 | Listed | 10/Dec/2039 |
| HOIST FINANCE AB (PUBL) | Series 10 - SEK 600,000,000 Senior Preferred Floating Rate Notes due October 2026 | XS2698990699 | 05/Oct/2023 | Listed | 05/Oct/2026 |
| HOIST FINANCE AB (PUBL) | Series 11 - Issue of SEK 250,000,000 8.843 per cent. Senior Preferred Fixed Rate Notes due 5 October 2026 | XS2698989683 | 05/Oct/2023 | Listed | 05/Oct/2026 |
| HOIST FINANCE AB (PUBL) | Series 12 - Issue of SEK 200,000,000 Senior Preferred Floating Rate Notes due April 2027 | XS2888479834 | 27/Aug/2024 | Listed | 12/Apr/2027 |
| HOIST FINANCE AB (PUBL) | Series 12 - SEK 550,000,000 Senior Preferred Floating Rate Notes due April 2027 | XS2746114136 | 12/Jan/2024 | Listed | 12/Apr/2027 |
| HOIST FINANCE AB (PUBL) | Series 13 - Issue of SEK 300,000,000 Floating Rate Tier 2 Capital Notes due May 2034 | XS2770005556 | 22/Feb/2024 | Listed | 22/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HOIST FINANCE AB (PUBL) | Series 14 - Issue of SEK 250,000,000 Senior Preferred Floating Rate Notes due September 2029 | XS2933694296 | 06/Nov/2024 | Listed | 24/Sep/2029 |
| HOIST FINANCE AB (PUBL) | Series 14 - Issue of SEK 500,000,000 Senior Preferred Floating Rate Notes due September 2029 | XS2907155399 | 24/Sep/2024 | Listed | 24/Sep/2029 |
| HOIST FINANCE AB (PUBL) | Series 15 - Issue of SEK 750,000,000 Senior Preferred Floating Rate Notes due September 2027 | XS2907154079 | 24/Sep/2024 | Listed | 24/Sep/2027 |
| HOIST FINANCE AB (PUBL) | Series 16 - Issue of SEK 200,000,000 Senior Non-Preferred Floating Rate Notes due September 2026 | XS2911109838 | 30/Sep/2024 | Listed | 30/Sep/2026 |
| HOIST FINANCE AB (PUBL) | Series 17 - Issue of SEK 750,000,000 Senior Preferred Floating Rate Notes due November 2028 | XS2931923671 | 06/Nov/2024 | Listed | 06/Nov/2028 |
| HOIST FINANCE AB (PUBL) | Series 5 - Issue of €200,000,000 3.375 per cent. Notes due 2024 | XS2263659158 | 27/Nov/2020 | Listed | 27/Nov/2024 |
| HOIST FINANCE AB (PUBL) | Series 6 - Issue of €80,000,000 Fixed Rate Reset Subordinated Notes due 2032 | XS2477741735 | 09/May/2022 | Listed | 04/Aug/2032 |
| HOIST FINANCE AB (PUBL) | Series 7 - Issue of SEK 250,000,000 Senior Preferred 8.250 per cent. Fixed Rate Notes due 17 March 2025 | XS2600229384 | 17/Mar/2023 | Listed | 17/Mar/2025 |
| HOIST FINANCE AB (PUBL) | Series 8 - Issue of SEK 250,000,000 Senior Preferred Floating Rate Notes due March 2025 | XS2599852931 | 17/Mar/2023 | Listed | 17/Mar/2025 |
| HOIST FINANCE AB (PUBL) | Series 9 - Issue of SEK 500,000,000 Senior Preferred Floating Rate Notes due March 2026 | XS2599887564 | 17/Mar/2023 | Listed | 17/Mar/2026 |
| HOLBROOK MORTGAGE TRANSACTION 2023-1 PLC | £10,160,000 Class D mortgage backed floating rate notes due May 2060 | XS2639591598 | 29/Jun/2023 | Listed | 20/May/2060 |
| HOLBROOK MORTGAGE TRANSACTION 2023-1 PLC | £100,000 Class X1 floating rate notes due May 2060 | XS2639675938 | 29/Jun/2023 | Listed | 20/May/2060 |
| HOLBROOK MORTGAGE TRANSACTION 2023-1 PLC | £100,000 Class X2 floating rate notes due May 2060 | XS2639717011 | 29/Jun/2023 | Listed | 20/May/2060 |
| HOLBROOK MORTGAGE TRANSACTION 2023-1 PLC | £16,940,000 Class C mortgage backed floating rate notes due May 2060 | XS2639589345 | 29/Jun/2023 | Listed | 20/May/2060 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HOLBROOK MORTGAGE TRANSACTION 2023-1 PLC | £40,660,000 Class B mortgage backed floating rate notes due May 2060 | XS2639589188 | 29/Jun/2023 | Listed | 20/May/2060 |
| HOLBROOK MORTGAGE TRANSACTION 2023-1 PLC | £596,250,000 Class A mortgage backed floating rate notes due May 2060 | XS2639588966 | 29/Jun/2023 | Listed | 20/May/2060 |
| HOLBROOK MORTGAGE TRANSACTION 2023-1 PLC | £6,770,000 Class E mortgage backed floating rate notes due May 2060 | XS2639591671 | 29/Jun/2023 | Listed | 20/May/2060 |
| HOLBROOK MORTGAGE TRANSACTION 2023-1 PLC | £6,770,000 Class F mortgage backed floating rate notes due May 2060 | XS2639592133 | 29/Jun/2023 | Listed | 20/May/2060 |
| HOLDING D'INFRASTRUCTURES DE TRANSPORT S.A.S. | Series 1 - Issue of €600,000,000 1.625 per cent. Notes due September 2029 | XS2231183646 | 18/Sep/2020 | Listed | 18/Sep/2029 |
| HOLDING D'INFRASTRUCTURES DE TRANSPORT S.A.S. | Series 2 - Issue of €600,000,000 0.625 per cent. Notes due September 2028 | XS2342058117 | 14/May/2021 | Listed | 14/Sep/2028 |
| HOLDING D'INFRASTRUCTURES DE TRANSPORT S.A.S. | Series 3 - Issue of €1,000,000,000 1.475 per cent. Notes due January 2031 | XS2433135543 | 18/Jan/2022 | Listed | 18/Jan/2031 |
| HOLDING D'INFRASTRUCTURES DE TRANSPORT S.A.S. | Series 4 - Issue of €500,000,000 4.250 per cent. Notes due March 2030 | XS2577384691 | 18/Jan/2023 | Listed | 18/Mar/2030 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 | XS1054103442 | 29/Apr/2014 | Listed | 14/May/2032 |
| HOLYROOD STUDENT ACCOMMODATION PLC | GBP 31,505,000 1.9713 per cent. Index-Linked Guaranteed Secured Bonds due 28 August 2048 | XS0955980999 | 30/Jul/2013 | Listed | 28/Aug/2048 |
| HOLYROOD STUDENT ACCOMMODATION PLC | GBP 31,505,000 5.533 per cent. Guaranteed Secured Bonds due 28 August 2048 | XS0955982771 | 30/Jul/2013 | Listed | 28/Aug/2048 |
| HONOURS PLC | Class A2 Asset Backed Floating Rate Notes due 2029 | XS0273152677 | 10/Nov/2006 | Listed | 11/Apr/2039 |
| HONOURS PLC | Class B Asset Backed Floating Rate Notes due 2029 | XS0273153998 | 10/Nov/2006 | Listed | 11/Apr/2039 |
| HONOURS PLC | Class C Asset Backed Floating Rate Notes due 2029 | XS0273156587 | 10/Nov/2006 | Listed | 11/Apr/2039 |
| HONOURS PLC | Class D Asset Backed Floating Rate Notes due 2029 | XS0273158443 | 10/Nov/2006 | Listed | 11/Apr/2039 |
| HONOURS PLC | Class E Asset Backed Floating Rate Notes due 2029 | XS0273159250 | 10/Nov/2006 | Listed | 11/Apr/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HOPS HILL NO. 3 PLC | £5,775,000 Class E Mortgage Backed Floating Rate Notes due December 2055 | XS2597913594 | 24/May/2023 | Listed | 21/Dec/2055 |
| HOPS HILL NO. 3 PLC | £714,000 Class G Mortgage Backed Notes due December 2055 | XS2597914139 | 24/May/2023 | Listed | 21/Dec/2055 |
| HOPS HILL NO. 3 PLC | £16,555,000 Class C Mortgage Backed Floating Rate Notes due December 2055 | XS2597911465 | 24/May/2023 | Listed | 21/Dec/2055 |
| HOPS HILL NO. 3 PLC | £2,695,000 Class F Mortgage Backed Floating Rate Notes due December 2055 | XS2597913750 | 24/May/2023 | Listed | 21/Dec/2055 |
| HOPS HILL NO. 3 PLC | £25,795,000 Class B Mortgage Backed Floating Rate Notes due December 2055 | XS2597909212 | 24/May/2023 | Listed | 21/Dec/2055 |
| HOPS HILL NO. 3 PLC | £329,945,000 Class A Mortgage Backed Floating Rate Notes due December 2055 | XS2597906622 | 24/May/2023 | Listed | 21/Dec/2055 |
| HOPS HILL NO. 3 PLC | £9,625,000 Class D Mortgage Backed Floating Rate Notes due December 2055 | XS2597913321 | 24/May/2023 | Listed | 21/Dec/2055 |
| HOPS HILL NO.2 PLC | Issue of £1,512,000 Class F Mortgage Backed Floating Rate Notes due November 2054 | XS2488937371 | 04/Oct/2022 | Listed | 27/Nov/2054 |
| HOPS HILL NO.2 PLC | Issue of £11,250,000 Class C Mortgage Backed Floating Rate Notes due November 2054 | XS2488936720 | 04/Oct/2022 | Listed | 27/Nov/2054 |
| HOPS HILL NO.2 PLC | Issue of £21,000,000 Class B Mortgage Backed Floating Rate Notes due November 2054 | XS2488936480 | 04/Oct/2022 | Listed | 27/Nov/2054 |
| HOPS HILL NO.2 PLC | Issue of £251,250,000 Class A Mortgage Backed Floating Rate Notes due November 2054 | XS2488936217 | 04/Oct/2022 | Listed | 27/Nov/2054 |
| HOPS HILL NO.2 PLC | Issue of £7,500,000 Class D Mortgage Backed Floating Rate Notes due November 2054 | XS2488936993 | 04/Oct/2022 | Listed | 27/Nov/2054 |
| HOPS HILL NO.2 PLC | Issue of £9,750,000 Class E Mortgage Backed Floating Rate Notes due November 2054 | XS2488937025 | 04/Oct/2022 | Listed | 27/Nov/2054 |
| HOUT BAY 2006-1 LTD. | Class A-1 Floating Rate Notes due 2041 | USG46224AA29 | 05/May/2006 | Listed | 05/Jul/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HOUT BAY 2006-1 LTD. | Class A-2 Floating Rate Notes due 2041 | USG46224AB02 | 05/May/2006 | Listed | 05/Jul/2041 |
| HOUT BAY 2006-1 LTD. | Class B Floating Rate Notes due 2041 | USG46224AC84 | 05/May/2006 | Listed | 05/Jul/2041 |
| HOUT BAY 2006-1 LTD. | Class C Deferrable Floating Rate Notes due 2041 | USG46224AD67 | 05/May/2006 | Listed | 05/Jul/2041 |
| HOUT BAY 2006-1 LTD. | Class D Floating Rate Notes due 2041 | USG46224AE41 | 05/May/2006 | Listed | 05/Jul/2041 |
| HOUT BAY 2006-1 LTD. | Class E Floating Rate Notes due 2041 | USG46224AF16 | 05/May/2006 | Listed | 05/Jul/2041 |
| HOUT BAY 2006-1 LTD. | Class S Floating Rate Notes due 2014 | USG46224AG98 | 05/May/2006 | Listed | 05/Jul/2041 |
| HOUT BAY 2006-1 LTD. | Subordinated Notes due 2041 | USG46222AA62 | 05/May/2006 | Listed | 05/Jul/2041 |
| HSBC CONTINENTAL EUROPE | EUR 10,000,000 Recovery Coupon Autocallable Index-linked Notes due March 2032 linked to EURO STOXX Banks Price EUR | FR001400OYT0 | 02/Apr/2024 | Listed | 25/Mar/2032 |
| HSBC CONTINENTAL EUROPE | EUR 120,000,000 Autocallable Security-linked Notes due November 2034 linked to a Basket of Securities | FR001400RIU4 | 23/Aug/2024 | Listed | 07/Nov/2034 |
| HSBC CONTINENTAL EUROPE | EUR 2,000,000 Autocallable Index-linked Notes due October 2030 linked to a Basket of Indices | FR001400LL89 | 31/Oct/2023 | Listed | 24/Oct/2030 |
| HSBC CONTINENTAL EUROPE | EUR 2,000,000 Autocallable Notes due March 2032 linked to a Basket of Securities | FR001400OML2 | 09/Apr/2024 | Listed | 19/Mar/2032 |
| HSBC CONTINENTAL EUROPE | EUR 2,000,000 Autocallable Security-linked Notes due April 2029 linked to ordinary shares of SAINT GOBAIN | FR001400P2W6 | 03/Apr/2024 | Listed | 05/Apr/2029 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due July 2034 | FR001400R0U2 | 12/Jul/2024 | Listed | 19/Jul/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Autocallable Digital Coupon Recovery Notes due May 2028 | FR001400HQK9 | 17/May/2023 | Listed | 03/May/2038 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Autocallable Index-linked Notes due June 2031 linked to STOXX Europe 600 Oil & Gas Price EUR | FR001400QPZ0 | 19/Jun/2024 | Listed | 12/Jun/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Autocallable Notes due August 2034 linked to a Basket of Securities | FR001400RWZ4 | 20/Aug/2024 | Listed | 07/Aug/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Autocallable Notes due June 2034 linked to a Basket of Securities | FR001400Q2P9 | 31/May/2024 | Listed | 07/Jun/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Autocallable Notes due October 2034 linked to a Basket of Securities | FR001400T0V8 | 23/Oct/2024 | Listed | 30/Oct/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Autocallable Notes due October 2034 linked to a Basket of Securities | FR001400SZS0 | 08/Oct/2024 | Listed | 02/Oct/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Autocallable Notes due October 2034 linked to a Basket of Securities | FR001400T0R6 | 23/Oct/2024 | Listed | 30/Oct/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Index-linked Notes due February 2029 | FR001400NQX0 | 21/Feb/2024 | Listed | 07/Feb/2029 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Index-linked Notes due July 2028 | FR001400J9F4 | 27/Jul/2023 | Listed | 13/Jul/2028 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Index-linked Notes due July 2029 | FR001400RKF1 | 18/Jul/2024 | Listed | 18/Jul/2029 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Index-linked Notes due October 2029 | FR001400T3G3 | 04/Nov/2024 | Listed | 08/Oct/2029 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Index-linked Notes due October 2029 linked EURO STOXX 50 | FR001400M3S5 | 24/Nov/2023 | Listed | 15/Oct/2029 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Index-linked Notes due October 2029 linked to EURO STOXX 50 Index | FR001400LD30 | 10/Nov/2023 | Listed | 15/Oct/2029 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Notes due April 2034 linked to a Basket of Securities | FR001400P0G3 | 09/Apr/2024 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Notes due February 2029 linked to ordinary shares of BNP PARIBAS | FR001400NUW4 | 19/Feb/2024 | Listed | 19/Feb/2029 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Notes due January 2029 linked to a Basket of Securities | FR001400ND95 | 29/Jan/2024 | Listed | 22/Jan/2029 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Notes due July 2034 linked to a Basket of Securities | FR001400RNG3 | 09/Aug/2024 | Listed | 24/Jul/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Notes due July 2034 linked to a Basket of Securities | FR001400RNF5 | 08/Aug/2024 | Listed | 24/Jul/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Notes due October 2029 linked to a Basket of Indices | FR001400T0U0 | 05/Nov/2024 | Listed | 02/Oct/2029 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Notes due October 2034 linked to a Basket of Securities | FR001400SMH1 | 04/Oct/2024 | Listed | 11/Oct/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Notes due September 2034 linked to a Basket of Securities | FR001400SPZ6 | 18/Oct/2024 | Listed | 18/Sep/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due April 2034 linked to a Basket of Securities | FR001400OX09 | 15/Apr/2024 | Listed | 24/Apr/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due December 2028 linked to ordinary shares of STELLANTIS NV - EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due December 2028 linked to ordinary shares of STELLANTIS NV | FR001400MO93 | 20/Dec/2023 | Listed | 13/Dec/2028 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due January 2034 linked to a Basket of Securities | FR001400NAG9 | 14/Mar/2024 | Listed | 18/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due July 2034 linked to a Basket of Securities | FR001400QVV7 | 05/Jul/2024 | Listed | 12/Jul/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due July 2034 linked to a Basket of Securities | FR001400QCQ7 | 19/Jun/2024 | Listed | 03/Jul/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due July 2034 linked to a Basket of Securities | FR001400QS04 | 26/Jun/2024 | Listed | 05/Jul/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due July 2034 linked to a Basket of Securities | FR001400R9J6 | 24/Jul/2024 | Listed | 31/Jul/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due June 2034 | FR001400QFK3 | 21/Jun/2024 | Listed | 28/Jun/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due June 2034 linked to a Basket of Securities | FR001400Q9Q2 | 12/Jun/2024 | Listed | 19/Jun/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due June 2034 linked to a Basket of Securities | FR001400QHA0 | 17/Jun/2024 | Listed | 26/Jun/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due June 2034 linked to a Basket of Securities | FR001400QFM9 | 14/Jun/2024 | Listed | 21/Jun/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due June 2034 linked to a Basket of Securities | FR001400Q9N9 | 12/Jun/2024 | Listed | 19/Jun/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due June 2034 linked to ordinary shares of RENAULT SA | FR001400PUP3 | 31/May/2024 | Listed | 06/Jul/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due March 2031 linked to ordinary shares of SOCIETE GENERALE | FR001400OK12 | 15/Apr/2024 | Listed | 31/Mar/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due March 2034 linked to a Basket of Securities | FR001400O3V7 | 14/Mar/2024 | Listed | 07/Mar/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due May 2030 linked to ordinary shares of STELLANTIS NV | FR001400Q0J6 | 29/May/2024 | Listed | 08/May/2030 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due May 2034 linked to a Basket of Securities | FR001400Q2S3 | 03/Jun/2024 | Listed | 22/May/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due May 2034 linked to a Basket of Securities | FR001400PW66 | 24/May/2024 | Listed | 31/May/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due May 2034 linked to a Basket of Securities | FR001400P8Z6 | 23/Apr/2024 | Listed | |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due September 2034 | FR001400RGU8 | 30/Aug/2024 | Listed | 06/Sep/2034 |
| HSBC CONTINENTAL EUROPE | EUR 45,808,000 Autocallable Index-linked Notes due December 2032 | FR001400L3L1 | 16/Oct/2023 | Listed | 22/Dec/2032 |
| HSBC CONTINENTAL EUROPE | EUR 5,000,000 Autocallable Notes due May 2031 linked to a Basket of Securities | FR001400Q7M5 | 25/Jun/2024 | Listed | 28/May/2031 |
| HSBC CONTINENTAL EUROPE | EUR 5,000,000 Recovery Coupon Autocallable Security-linked Notes due May 2030 linked to ordinary shares of INFINEON TECH AG | FR001400PW82 | 09/May/2024 | Listed | 03/May/2030 |
| HSBC CONTINENTAL EUROPE | EUR 5,000,000 Recovery Coupon Autocallable Security-linked Notes due May 2030 linked to ordinary shares of NVIDIA CORP | FR001400Q619 | 21/May/2024 | Listed | 21/May/2030 |
| HSBC CONTINENTAL EUROPE | EUR 5,000,000 Recovery Coupon Autocallable Security-linked Notes due May 2031 linked to ordinary shares of BNP PARIBAS | FR001400PW58 | 21/May/2024 | Listed | 05/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | EUR 50,000,000 Recovery Coupon Autocallable Security-linked Notes due June 2034 linked to ordinary shares of STELLANTIS NV | FR001400PNI3 | 31/May/2024 | Listed | 07/Jun/2034 |
| HSBC CONTINENTAL EUROPE | EUR 50,159,000 Autocallable Security-linked Notes due August 2034 linked to a Basket of Securities | FR001400Q2T1 | 27/May/2024 | Listed | 03/Aug/2034 |
| HSBC CONTINENTAL EUROPE | EUR 58,725,000 Autocallable Security-linked Notes due March 2034 linked to a Basket of Securities | FR001400MVY0 | 08/Jan/2024 | Listed | 08/Dec/2034 |
| HSBC CONTINENTAL EUROPE | EUR 60,000,000 Autocallable Security-linked Notes due July 2034 linked to ordinary shares of ASML HOLDING NV | FR001400PZD8 | 17/Jun/2024 | Listed | 03/Jul/2034 |
| HSBC CONTINENTAL EUROPE | EUR 78,000,000 Autocallable Security-linked Notes due April 2034 linked to a Basket of Securities | FR001400MNW1 | 22/Jan/2024 | Listed | 10/Apr/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Conditional Coupon Autocallable Notes due May 2031 linked to a Basket of Securities | FR001400P7I4 | 29/Apr/2024 | Listed | 07/May/2031 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Conditional Coupon Autocallable Notes due May 2031 linked to a Basket of Securities | FR001400P7H6 | 29/Apr/2024 | Listed | 07/May/2031 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Conditional Coupon Autocallable Notes due May 2031 linked to a Basket of Securities | FR001400P7C7 | 29/Apr/2024 | Listed | 07/May/2031 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 3,000,000 Recovery Coupon Autocallable Security-linked Notes due June 2031 linked to a Basket of Securities | FR001400QZJ3 | 18/Jul/2024 | Listed | 20/Jun/2031 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Index-linked Notes due June 2030 | FR001400IIF4 | 16/Jun/2023 | Listed | 10/Jun/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Index-linked Notes due November 2032 | FR001400TTN2 | 15/Nov/2024 | Listed | 15/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Notes due November 2032 linked to a Basket of Securities | FR001400RQQ5 | 08/Aug/2024 | Listed | 08/Nov/2032 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Security-linked Notes due August 2034 | FR001400RMJ9 | 29/Jul/2024 | Listed | 07/Aug/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Security-linked Notes due November 2029 | FR001400TWC9 | 15/Nov/2024 | Listed | 15/Nov/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Memory Coupon Autocallable Security-linked Notes due February 2029 linked to the ordinary shares of Engie SA | FR001400NMS9 | 02/Feb/2024 | Listed | 01/Feb/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Index-linked Notes due February 2030 | FR001400NZK8 | 18/Mar/2024 | Listed | 15/Feb/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Index-linked Notes due January 2029 linked to a Basket of Indices | FR001400N9M4 | 02/Feb/2024 | Listed | 18/Jan/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due August 2034 linked to a Basket of Securities | FR001400S5G9 | 30/Aug/2024 | Listed | 23/Aug/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due October 2034 linked to a Basket of Securities | FR001400STG8 | 14/Oct/2024 | Listed | 16/Oct/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due July 2034 | FR001400R393 | 22/Jul/2024 | Listed | 31/Jul/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due November 2028 linked to ordinary shares of BNP PARIBAS | FR001400M8F1 | 30/Nov/2023 | Listed | 23/Nov/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due October 2029 | FR001400T8U3 | 18/Oct/2024 | Listed | 11/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 55,000,000 Recovery Coupon Autocallable Security-linked Notes due May 2034 linked to ordinary shares of CREDIT AGRICOLE SA | FR001400OGG4 | 22/Apr/2024 | Listed | 02/May/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Autocallable Security-linked Notes due April 2029 linked to Ordinary shares of BNP PARIBAS | FR001400P2V8 | 03/Apr/2024 | Listed | 05/Apr/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Index-linked Digital Coupon Recovery Notes due May 2028 | FR001400HZI4 | 30/May/2023 | Listed | 16/May/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Index-linked Notes due February 2027 linked to a Basket of Indices | FR001400NU03 | 16/Feb/2024 | Listed | 09/Feb/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Notes due April 2029 linked to a Basket of Securities | FR001400P9N0 | 26/Apr/2024 | Listed | 03/Apr/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Notes due August 2034 linked to a Basket of Securities | FR001400S2J0 | 30/Aug/2024 | Listed | 09/Aug/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Notes due November 2034 linked to a Basket of Securities | FR001400T5T1 | 31/Oct/2024 | Listed | 07/Nov/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Notes due November 2034 linked to a Basket of Securities | FR001400TMK3 | 08/Nov/2024 | Listed | 01/Nov/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Notes due October 2034 linked to a Basket of Securities | FR001400SZR2 | 09/Oct/2024 | Listed | 02/Oct/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Notes due October 2034 linked to a Basket of Securities | FR001400SYO2 | 14/Oct/2024 | Listed | 02/Oct/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Security linked Notes due November 2029 | FR001400TUD1 | 12/Nov/2024 | Listed | 05/Nov/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Security-linked Notes due October 2033 linked to ordinary shares of ENGIE | FR001400LH28 | 08/Nov/2023 | Listed | 18/Oct/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Autocallable Security-linked Notes due October 2034 | FR001400SG97 | 01/Oct/2024 | Listed | 09/Oct/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Conditional Coupon Autocallable Index-linked Notes due October 2028 linked to EURO STOXX 50 Index | FR001400L9J2 | 23/Oct/2023 | Listed | 09/Oct/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Digital Recovery Coupon Autocallable Index-linked Notes due August 2028 | FR001400KDD6 | 14/Sep/2023 | Listed | 21/Aug/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Index-linked Notes due February 2029 | FR001400NPT0 | 13/Feb/2024 | Listed | 06/Feb/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Index-linked Notes due February 2029 | FR001400NPS2 | 14/Feb/2024 | Listed | 06/Feb/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Index-linked Notes due November 2028 linked to EURO STOXX 50 Index | FR001400MB49 | 06/Dec/2023 | Listed | 28/Nov/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due August 2034 linked to a Basket of Securities | FR001400S177 | 06/Sep/2024 | Listed | 23/Aug/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due August 2034 linked to a Basket of Securities | FR001400SAD5 | 13/Sep/2024 | Listed | 23/Aug/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due December 2027 linked to a Basket of Securities | FR001400MQ00 | 27/Dec/2023 | Listed | 27/Dec/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due February 2034 linked to a Basket of Securities | FR001400NAH7 | 02/Feb/2024 | Listed | 08/Feb/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due February 2034 linked to a Basket of Securities | FR001400N9O0 | 15/Feb/2024 | Listed | 22/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due February 2034 linked to a Basket of Securities | FR001400NEL1 | 06/Feb/2024 | Listed | 13/Feb/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due February 2034 linked to a Basket of Securities | FR001400NH26 | 08/Feb/2024 | Listed | 15/Feb/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due February 2034 linked to a Basket of Securities | FR001400NFQ7 | 07/Feb/2024 | Listed | 14/Feb/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due January 2034 linked to a Basket of Securities | FR001400N7M8 | 07/Feb/2024 | Listed | 16/Jan/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due March 2034 linked to a Basket of Securities | FR001400OSS4 | 04/Apr/2024 | Listed | 27/Mar/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due November 2034 linked to a Basket of Securities | FR001400T9W7 | 07/Nov/2024 | Listed | 14/Nov/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due November 2034 linked to a Basket of Securities | FR001400SRH0 | 30/Oct/2024 | Listed | 06/Nov/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due November 2034 linked to a Basket of Securities | FR001400T936 | 14/Nov/2024 | Listed | 07/Nov/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due October 2034 linked to a Basket of Securities | FR001400SFV6 | 26/Sep/2024 | Listed | 03/Oct/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due October 2034 linked to a Basket of Securities | FR001400STF0 | 14/Oct/2024 | Listed | 16/Oct/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due September 2026 linked to a Basket of Securities | FR001400KR35 | 25/Sep/2023 | Listed | 25/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due September 2027 linked to a Basket of Securities | FR001400SYK0 | 07/Oct/2024 | Listed | 30/Sep/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due September 2028 linked to a Basket of Securities | FR001400L0Z7 | 12/Oct/2023 | Listed | 28/Sep/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due September 2034 linked to a Basket of Securities | FR001400SPY9 | 09/Oct/2024 | Listed | 18/Sep/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due September 2034 linked to a Basket of Securities | FR001400RR95 | 28/Aug/2024 | Listed | 04/Sep/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due September 2034 linked to a Basket of Securities | FR001400SFU8 | 19/Sep/2024 | Listed | 05/Sep/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Notes due September 2034 linked to a Basket of Securities | FR001400SGK7 | 20/Sep/2024 | Listed | 06/Sep/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due April 2034 linked to a Basket of Securities | FR001400PP24 | 15/May/2024 | Listed | 26/Apr/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due August 2034 | FR001400RAY3 | 26/Jul/2024 | Listed | 02/Aug/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due July 2034 linked to a Basket of Securities | FR001400QVW5 | 18/Jul/2024 | Listed | 12/Jul/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due July 2034 linked to a Basket of Securities | FR001400RFI5 | 09/Aug/2024 | Listed | 12/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due July 2034 linked to a Basket of Securities | FR001400R5L0 | 26/Jul/2024 | Listed | 17/Jul/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due June 2034 linked to a Basket of Securities | FR001400Q9O7 | 13/Jun/2024 | Listed | 19/Jun/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due June 2034 linked to a Basket of Securities | FR001400Q9M1 | 12/Jun/2024 | Listed | 19/Jun/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due March 2029 linked to Ordinary shares of SAINT GOBAIN | FR001400OOO2 | 15/Mar/2024 | Listed | 14/Mar/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due March 2031 linked to Ordinary shares of ENGIE | FR001400OK20 | 15/Apr/2024 | Listed | 31/Mar/2031 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due March 2034 linked to a Basket of Securities | FR001400NMR1 | 13/Mar/2024 | Listed | 01/Mar/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due May 2034 linked to a Basket of Securities | FR001400PYC3 | 27/May/2024 | Listed | 04/May/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due May 2034 linked to a Basket of Securities | FR001400PW74 | 24/May/2024 | Listed | 31/May/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due November 2028 linked to ordinary shares of CREDIT AGRICOLE SA | FR001400MB31 | 06/Dec/2023 | Listed | 28/Nov/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 4,132,000 Recovery Coupon Autocallable Notes due August 2029 linked to a Basket of Securities | FR001400RZR4 | 14/Aug/2024 | Listed | 14/Aug/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 40,000,000 Autocallable Security-linked Notes due December 2033 linked to ordinary shares of VEOLIA ENVIRONEMENT | FR001400LCT2 | 17/Nov/2023 | Listed | 01/Dec/2033 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 5,000,000 Autocallable Security-linked Notes due May 2030 | FR001400Q601 | 22/May/2024 | Listed | 21/May/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 50,000,000 Recovery Coupon Autocallable Security-linked Notes due May 2034 | FR001400P6T3 | 15/May/2024 | Listed | 25/Mar/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 50,000,000 Recovery Coupon Autocallable Security-linked Notes due November 2034 | FR001400SPV5 | 05/Nov/2024 | Listed | 13/Nov/2034 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 6,000,000 Autocallable Digital Coupon Recovery Notes due 2026 linked to a Basket of Shares | FR001400GFJ6 | 23/Mar/2023 | Listed | 16/Mar/2026 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 95,000,000 Autocallable Index-linked Notes due November 2032 | FR001400RRD1 | 09/Sep/2024 | Listed | 09/Nov/2032 |
| HSBC CONTINENTAL EUROPE | Issue of USD 35,000,000 Recovery Coupon Autocallable Index-linked Notes due November 2028 linked to EURO STOXX 50 Index | FR001400MCM5 | 07/Dec/2023 | Listed | 30/Nov/2028 |
| HSBC CONTINENTAL EUROPE | Issue of USD 6,00,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2422 | FR001400IAJ3 | 08/Jun/2023 | Listed | 08/Dec/2028 |
| HSBC CONTINENTAL EUROPE | USD 30,000,000 Recovery Coupon Autocallable Index-linked Notes due February 2030 | FR001400NWF5 | 21/Feb/2024 | Listed | 13/Feb/2030 |
| HSBC CONTINENTAL EUROPE | USD 30,000,000 Recovery Coupon Autocallable Index-linked Notes due February 2030 | FR001400NWG3 | 21/Feb/2024 | Listed | 13/Feb/2030 |
| HUNTINGTON CDO,LTD | Class A-1A First Priorty Senior Secured Floating Rate Notes due 2040 | USG46721AA76 | 01/Jun/2005 | Listed | 05/Nov/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HUNTINGTON CDO,LTD | Class A-1B First Priorty Senior Secured Floating Rate Notes due 2040 | USG46721AB59 | 01/Jun/2005 | Listed | 05/Nov/2040 |
| HUNTINGTON CDO,LTD | Class A-2 Second Priorty Senior Secured Floating Rate Notes due 2040 | USG46721AC33 | 01/Jun/2005 | Listed | 05/Nov/2040 |
| HUNTINGTON CDO,LTD | Class B Third Priorty Senior Secured Floating Rate Notes due 2040 | USG46721AD16 | 01/Jun/2005 | Listed | 05/Nov/2040 |
| HUNTINGTON CDO,LTD | Class C-1 Fourth Priorty Senior Secured Floating Rate Deferrable Notes due 2040 | USG46721AE98 | 01/Jun/2005 | Listed | 05/Nov/2040 |
| HUNTINGTON CDO,LTD | Class C-2 Fourth Priorty Senior Secured Fixed Rate Deferrable Notes due 2040 | USG46721AF63 | 01/Jun/2005 | Listed | 05/Nov/2040 |
| IBERIA, LÍNEAS AÉREAS DE ESPAÑA, S.A. OPERADORA | Series 2 - Issue of EUR 55,000,000 Fixed Rate Notes due May 28th, 2027 | XS1239092593 | 28/May/2015 | Listed | 28/May/2027 |
| ICBC STANDARD BANK PLC | CLN 2104 - EGP 155,831,852.00 Arab Republic of Egypt FX and Credit Linked Notes due 30 January 2025 | US85312EEF60 | 05/Nov/2024 | Listed | 30/Jan/2025 |
| ICBC STANDARD BANK PLC | CLN 2106 - NGN 11,646,574,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 6 November 2025 | XS2940282184 | 14/Nov/2024 | Listed | 06/Nov/2025 |
| ICBC STANDARD BANK PLC | Series 1001 - Issue of NGN 2000000000 Federal Republic of Nigeria FX and Credit Linked notes due 25 July 2030 | XS1006932914 | 08/Jan/2014 | Listed | 25/Jul/2030 |
| ICBC STANDARD BANK PLC | Series 1011 - Issue of KES 2100000000 Republic of Kenya FX and Credit Linked Notes due 17 September 2025 | XS1020415425 | 25/Feb/2014 | Listed | 17/Sep/2025 |
| ICBC STANDARD BANK PLC | Series 1066 - Issue of KES 100,000,000 Republic of Kenya FX and Credit Linked Notes due 12 October 2026 | XS1132064038 | 28/Apr/2016 | Listed | 12/Oct/2026 |
| ICBC STANDARD BANK PLC | Series 1072 - Issue of KES 800,000,000 Republic of Kenya FX and Credit Linked Notes due 17 March 2027 | XS1275937107 | 24/Aug/2015 | Listed | 17/Mar/2027 |
| ICBC STANDARD BANK PLC | Series 1113 - Issue of ARS 389,335,000 Republic of Argentina FX and Credit Linked Notes due 21 October 2026 | XS1514481271 | 18/Nov/2016 | Listed | 21/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1122 - Issue of ZMW 462,487,173 Republic of Zambia FX and Credit Linked Notes due 08th December 2026 | XS1532750681 | 13/Dec/2016 | Listed | 08/Dec/2026 |
| ICBC STANDARD BANK PLC | Series 1123 - Issue of ZMW 240,418,364 Republic of Zambia FX and Credit Linked Notes due 07 December 2031 | XS1532751903 | 13/Dec/2016 | Listed | 09/Dec/2031 |
| ICBC STANDARD BANK PLC | Series 1139 - Issue of ZMW 49,896,000 Republic of Zambia FX and Credit Linked Notes due 29th February 2032 | XS1575774762 | 08/Mar/2017 | Listed | 29/Feb/2032 |
| ICBC STANDARD BANK PLC | Series 1149 - Issue of GHS 41,112,654 Republic of Ghana FX and Credit Linked Notes due 4 November 2026 | XS1584118498 | 06/Apr/2017 | Listed | 04/Nov/2026 |
| ICBC STANDARD BANK PLC | Series 1156 - GHS 2,500,000 Republic of Ghana FX and Credit Linked Notes due 17 March 2032 | XS1595843647 | 21/Apr/2017 | Listed | 17/Mar/2032 |
| ICBC STANDARD BANK PLC | Series 1158 - Issue of GUS 82,000,000 Republic of Ghana FX and Credit Linked Notes due 4 November 2026 | XS1595917862 | 21/Apr/2017 | Listed | 04/Nov/2026 |
| ICBC STANDARD BANK PLC | Series 1163 - Issue of GHS 43,500,000 Republic of Ghana FX and Credit Linked Notes due 4 November 2026 | XS1595930451 | 21/Apr/2017 | Listed | 04/Nov/2026 |
| ICBC STANDARD BANK PLC | Series 1174 - Issue of ZMW 40,000,000 Republic of Zambia FX and Credit Linked Notes due 1 September 2026 | XS1608046881 | 19/Jun/2017 | Listed | 01/Sep/2026 |
| ICBC STANDARD BANK PLC | Series 1175 - Issue of ZMW 40,000,000 Republic of Zambia FX and Credit Linked Notes due 27 April 2032 | XS1608054125 | 19/Jun/2017 | Listed | 27/Apr/2032 |
| ICBC STANDARD BANK PLC | Series 1191 - Issue of EGP 108,000,000 Arab Republic of Egypt FX and Credit Linked Notes due 11 May 2027 | XS1629735504 | 19/Jun/2017 | Listed | 11/May/2027 |
| ICBC STANDARD BANK PLC | Series 1210 - Issue of EGP 540,000,000 Arab Republic of Egypt FX and Credit Liniked Notes due 11 May 2027 | XS1651838275 | 16/Aug/2017 | Listed | 11/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1244 - Issue of NGN 2,084,350,076 Federal Republic of Nigeria FX and Credit Linked Notes due 19 March 2027 | XS1692267252 | 26/Oct/2017 | Listed | 19/Mar/2027 |
| ICBC STANDARD BANK PLC | Series 1247 - Issue of NGN 3,600,000,000 Federal republic of Nigeria FX and Credit Linked Notes due 20 April 2037 | XS1694767564 | 27/Oct/2017 | Listed | 20/Apr/2037 |
| ICBC STANDARD BANK PLC | Series 1255 - Issue of NGN 1,004,858,416 Federal Republic of Nigeria FX and Credit Linked Notes due 19 March 2027 | XS1699858475 | 24/Oct/2017 | Listed | 19/Mar/2027 |
| ICBC STANDARD BANK PLC | Series 1277 - Issue of GHS 237,000,000 Republic of Ghana FX and Credit Linked Notes due 17 March 2032 | XS1733922907 | 13/Dec/2017 | Listed | 17/Mar/2032 |
| ICBC STANDARD BANK PLC | Series 1297 - Issue of NGN 305,500,000 Federal Republic of Nigeria FX and Credit Linked notes due 19 March 2027 | XS1762975149 | 15/Feb/2018 | Listed | 19/Mar/2027 |
| ICBC STANDARD BANK PLC | Series 1298 - Issue of NGN 1,294,500,000 Federal Republic of Nigeria FX and Credit Linked notes due 19 March 2027 | US85312EBU64 | 15/Feb/2018 | Listed | 19/Mar/2027 |
| ICBC STANDARD BANK PLC | Series 1316 - Issue of EGP 475,000,000 Arab Republic of Egypt FX and Credit Linked Notes due 09 November 2027 | XS1776427384 | 11/May/2018 | Listed | 09/Nov/2027 |
| ICBC STANDARD BANK PLC | Series 1322 - Issue of ZMW 35,521,000 Republic of Zambia FX and Credit Linked Notes due 21st December 2027 | XS1787344586 | 10/May/2018 | Listed | 21/Dec/2027 |
| ICBC STANDARD BANK PLC | Series 1361 - Issue of GHS 133,870,000 Republic of Ghana FX and Credit Linked Notes due 09th April 2025 | XS1810037744 | 25/Apr/2018 | Listed | 09/Apr/2025 |
| ICBC STANDARD BANK PLC | Series 1381 - Issue of ZMW 75,000,000 Republic of Zambia FX and Credit Linked Notes due 31 August 2026 | XS1831000507 | 05/Jun/2018 | Listed | 31/Aug/2026 |
| ICBC STANDARD BANK PLC | Series 1405 - Issue of EGP 80,000,000 Arab Republic or Egypt FX and Credit Linked Notes due 11 November 2027 | XS1858165597 | 17/Aug/2018 | Listed | 11/Nov/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1406 - Issue of EGP 65,000,000 Arab Republic of Egypt and Credit Linked notes due 11 May 2027 | XS1858164350 | 17/Aug/2018 | Listed | 11/May/2027 |
| ICBC STANDARD BANK PLC | Series 1408 - Issue of KES 900,000,000 Republic of Kenya FX and Credit Linked Notes due 12 January 2033 | XS1859530096 | 15/Aug/2018 | Listed | 12/Jan/2033 |
| ICBC STANDARD BANK PLC | Series 1409 - Issue of KES 467,450,000 Republic of Kenya FX and Credit Linked Notes due 17 September 2025 | XS1859552066 | 15/Aug/2018 | Listed | 17/Sep/2025 |
| ICBC STANDARD BANK PLC | Series 1418 - Issue of EGP 420,000,000 Arab Republic of Egypt FX and Credit Linked Notes due 9 November 2027 | XS1863918378 | 10/Aug/2018 | Listed | 09/Nov/2027 |
| ICBC STANDARD BANK PLC | Series 1424 - Issue of GHS 81,000,000 Republic of Ghana FX and Credit Linked Notes due 17 March 2032 | XS1880986499 | 19/Oct/2018 | Listed | 17/Mar/2032 |
| ICBC STANDARD BANK PLC | Series 1480 - Issue of EGP 88,316,441 Arab Republic of Egypt FX and Credit Linked Notes due 12 August 2025 | XS1950512910 | 26/Feb/2019 | Listed | 12/Aug/2025 |
| ICBC STANDARD BANK PLC | Series 1491 - Issue of EGP 61,197,566 Arab Republic of Egypt FX and Credit Linked Notes due 12 August 2025 | US85312ECJ01 | 28/Feb/2019 | Listed | 12/Aug/2025 |
| ICBC STANDARD BANK PLC | Series 1492 - Issue of EGP 23,799,054 Arab Republic of Egypt FX Credit Linked Notes due 12 August 2025 | XS1956042409 | 28/Feb/2019 | Listed | 12/Aug/2025 |
| ICBC STANDARD BANK PLC | Series 1498 - Issue of 133,200,000 GHS Republic of Ghana FX and Credit Linked Notes due 09 April 2025 | XS1963793044 | 04/Apr/2019 | Listed | 09/Apr/2025 |
| ICBC STANDARD BANK PLC | Series 1500 - Issue of ZMW 20,000,000 Republic of Zambia FX and Credit Linked Notes due 22 December 2027 | XS1963822249 | 04/Apr/2019 | Listed | 22/Dec/2027 |
| ICBC STANDARD BANK PLC | Series 1501 - Issue of NGN 649,316,000 Federal Republic Of Nigeria FX and Credit Linked Notes due 25 February 2028 | US85312ECL56 | 05/Apr/2019 | Listed | 25/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1502 - Issue of NGN 250,014,000 Federal Republic of Nigeria FX and Credit Linked Notes due 25 February 2028 | XS1964676966 | 05/Apr/2019 | Listed | 25/Feb/2028 |
| ICBC STANDARD BANK PLC | Series 1529 - EGP 105,209,304 Arab Republic of Egypt FX and Credit Linked Notes due 09 May 2029 | XS2016897329 | 09/Jul/2019 | Listed | 09/May/2029 |
| ICBC STANDARD BANK PLC | Series 1530 - EGP 28,752,853 Arab Reoublic of Egypt FX and Credit Linked Notes due 09 May 2029 | US85312ECR27 | 09/Jul/2019 | Listed | 09/May/2029 |
| ICBC STANDARD BANK PLC | Series 1531 - GHS 17,035,000 Republic of Ghana FX and Credit Linked Notes due 04 November 2026 | XS2019318190 | 09/Jul/2019 | Listed | 04/Nov/2026 |
| ICBC STANDARD BANK PLC | Series 1541 - EGP 90,000,000 Arab Republic of Egypt FX and Credit Linked Notes due 09 May 2029 | US85312ECS00 | 24/Jul/2019 | Listed | 09/May/2029 |
| ICBC STANDARD BANK PLC | Series 1542 - EGP 36,000,000 Arab Republic of Egypt FX and Credit Linked Notes due 09 May 2029 | XS2023877645 | 24/Jul/2019 | Listed | 09/May/2029 |
| ICBC STANDARD BANK PLC | Series 1558 - EGP 189,584,800 Arab Republic of Egypt FX and Credit Linked Notes due 09 May 2029 | XS2036638208 | 06/Sep/2019 | Listed | 09/May/2029 |
| ICBC STANDARD BANK PLC | Series 1559 - EGP 71,426,425 Arab Republic of Egypt FX and Credit Linked Notes due 09 May 2029 | US85312ECX94 | 06/Sep/2019 | Listed | 09/May/2029 |
| ICBC STANDARD BANK PLC | Series 1560 - EGP 349,165,510 Arab Republic of Egypt FX and Credit Linked Notes due 09 May 2029. | XS2038507609 | 06/Sep/2019 | Listed | 09/May/2029 |
| ICBC STANDARD BANK PLC | Series 1573 - EGPV 4,000,000 Arab Republic of Egypt FX and Credit Linked Notes due 09 May 2029 | US85312ECZ43 | 13/Sep/2019 | Listed | 09/May/2029 |
| ICBC STANDARD BANK PLC | Series 1591 - KES 674,700,000 Republic of Kenya FX and Credit Linked Notes due 04 December 2024 | XS2065326709 | 23/Oct/2019 | Listed | 04/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1593 - EGP 297,457,000 Arab Republic of Egypt FX and Credit Linked Notes due 19 October 2026 | XS2068117220 | 24/Oct/2019 | Listed | 19/Oct/2026 |
| ICBC STANDARD BANK PLC | Series 1594 - EGP 44,000,000 Arab Republic of Egypt FX and Credit Linked Notes due 19 October 2026 | US85312ED268 | 24/Oct/2019 | Listed | 19/Oct/2026 |
| ICBC STANDARD BANK PLC | Series 1617 - KES 610,000,000 Republic of Kenya FX and Credit Linked Notes due 20 November 2024 | XS2081168515 | 25/Nov/2019 | Listed | 20/Nov/2024 |
| ICBC STANDARD BANK PLC | Series 1622 - USD 3,069,307 Republic of Rwanda FX and Credit Linked Notes due 17 November 2026 | XS2086805954 | 12/Dec/2019 | Listed | 17/Nov/2026 |
| ICBC STANDARD BANK PLC | Series 1634 - Issue of USD 4,000,000 Kenyan Shilling FX Linked Notes Due 30 December 2024 | XS2098034379 | 08/Jan/2020 | Listed | 30/Dec/2024 |
| ICBC STANDARD BANK PLC | Series 1640 - Issue of NGN 220,000,000 Federal Republic of Nigeria FX and Credit Linked Notes due 28 April 2049 | XS2104190553 | 28/Jan/2020 | Listed | 28/Apr/2049 |
| ICBC STANDARD BANK PLC | Series 1641 - NGN 565,000,000 Federal Republic of Nigeria FX and Credit Linked Notes due 28 April 2049 | US85312ED425 | 28/Jan/2020 | Listed | 28/Apr/2049 |
| ICBC STANDARD BANK PLC | Series 1642 - NGN 200,000,000 Federal Republic of Nigeria FX and Credit Linked Notes due 22 April 2037 | XS2104283721 | 28/Jan/2020 | Listed | 22/Apr/2037 |
| ICBC STANDARD BANK PLC | Series 1643 - Issue of NGN 515,000,000 Federal Republic of Nigeria FX and Credit Linked Notes due 22 April 2037 | US85312ED599 | 28/Jan/2020 | Listed | 22/Apr/2037 |
| ICBC STANDARD BANK PLC | Series 1646 - Issue of EGP 120,000,000 Arab Republic of Egypt FX and Credit Linked Notes due 16 January 2025 | XS2106040814 | 30/Jan/2020 | Listed | 16/Jan/2025 |
| ICBC STANDARD BANK PLC | Series 1648 - UAH 500,000,000 Ukraine FX and Credit Linked Notes due 28 February 2025 | XS2107360427 | 31/Jan/2020 | Listed | 28/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1659 - Issue of USD 6,000,000 Kenyan Shilling FX Linked Notes due 27 January 2025 | XS2110238214 | 05/Feb/2020 | Listed | 27/Jan/2025 |
| ICBC STANDARD BANK PLC | Series 1665 - Issue of UAH 98,070,000 Ukraine FX and Credit Linked Notes due 28 February 2025 | US85312ED672 | 07/Feb/2020 | Listed | 28/Feb/2025 |
| ICBC STANDARD BANK PLC | Series 1666 - Issue of UAH 180,244,000 Ukraine FX and Credit Linked Notes due 28 February 2025 | XS2113773134 | 07/Feb/2020 | Listed | 28/Feb/2025 |
| ICBC STANDARD BANK PLC | Series 1701 - EGP 145,000,000 Arab Republic of Egypt FX and Credit Linked Notes due 09 May 2029 | XS2139760792 | 03/Jul/2020 | Listed | 09/May/2029 |
| ICBC STANDARD BANK PLC | Series 1715 - CNY 816,000,000 People's Republic of China FX and Credit Linked Notes due 23 May 2030 | XS2195189357 | 17/Dec/2020 | Listed | 23/May/2030 |
| ICBC STANDARD BANK PLC | Series 1716 - CNY 478,000,000 People's Republic of China FX and Credit Linked Notes due 23 May 2030 | XS2195189944 | 17/Dec/2020 | Listed | 23/May/2030 |
| ICBC STANDARD BANK PLC | Series 1725 - ZMW 210,300,595 Republic of Zambia FX and Credit Linked Notes due 29 April 2025 | XS2199344081 | 17/Dec/2020 | Listed | 29/Apr/2025 |
| ICBC STANDARD BANK PLC | Series 1737 - CNY 365,000,000 People's Republic of China FX and Credit Linked Notes due 23 November 2029 | XS2223121083 | 16/Sep/2020 | Listed | 23/Nov/2029 |
| ICBC STANDARD BANK PLC | Series 1738 - Issue of CNY 200,000,000 People's Republic of China FX and Credit Linked Notes due 23 November 2029 | XS2223119426 | 16/Sep/2020 | Listed | 23/Nov/2029 |
| ICBC STANDARD BANK PLC | Series 1742 - Issue of KES 514,000,000 Republic of Kenya FX and Credit Linked Notes due 27th May 2026 | XS2228893249 | 16/Sep/2020 | Listed | 27/May/2026 |
| ICBC STANDARD BANK PLC | Series 1747 - CNY 10,250,000 People's Republic of China FX and Credit Linked Notes due 11 April 2025 | XS2233155428 | 22/Mar/2022 | Listed | 11/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1748 - Issue of EGP 80,714,000 Arab Republic of Egypt FX and Credit Linked Notes due July 12, 2027 | XS2234512411 | 22/Mar/2022 | Listed | 12/Jul/2027 |
| ICBC STANDARD BANK PLC | Series 1749 - EGP 37,111,000 Arab Republic of Egypt FX and Credit Linked Notes due 12 July 2021 | US85312EDF79 | 22/Mar/2022 | Listed | 12/Jul/2027 |
| ICBC STANDARD BANK PLC | Series 1755 - CNY 83,200,000 People's Republic of China FX and Credit Linked Notes due 8 June 2027 | XS2244405960 | 11/Nov/2020 | Listed | 08/Jun/2027 |
| ICBC STANDARD BANK PLC | Series 1756 - EGP 280,181,791 Arab Republic of Egypt FX and Credit Linked Notes due 18 October 2027 | XS2247553766 | 20/Nov/2020 | Listed | 18/Oct/2027 |
| ICBC STANDARD BANK PLC | Series 1761 - EGP 154,619,344 Arab Republic of Egypt FX and Credit Linked Notes due 22 October 2025 | XS2257862750 | 20/Nov/2020 | Listed | 22/Oct/2025 |
| ICBC STANDARD BANK PLC | Series 1769 - USD 5,000,000 Ghanaian CediFX Linked Notes due 2 December 2024 | XS2265972716 | 18/Mar/2021 | Listed | 02/Dec/2024 |
| ICBC STANDARD BANK PLC | Series 1771 - GEL 16,500,000 Republic of Georgia FX and Credit Linked Notes due 3 June 2025 | XS2270780062 | 06/Apr/2021 | Listed | 03/Jun/2025 |
| ICBC STANDARD BANK PLC | Series 1772 - UGX 19,000,000,000 Republic of Uganda FX and Credit Linked Notes due 26 June 2034 | US85312EDG52 | 18/Mar/2021 | Listed | 26/Jun/2034 |
| ICBC STANDARD BANK PLC | Series 1773 - UAH 618,000,000 UkraineFX and Credit Linked Notes due 28 February 2025 | XS2277965963 | 06/Apr/2021 | Listed | 28/Feb/2025 |
| ICBC STANDARD BANK PLC | Series 1787 - UGX 12,450,000,000 Republic of Uganda FX and Credit Linked Notes due 19 January 2034 | XS2288930139 | 22/Mar/2021 | Listed | 19/Jan/2034 |
| ICBC STANDARD BANK PLC | Series 1788 - UGX 8,700,000,000 Republic of Uganda FX and Credit Linked Notes due 19 January 2034 | US85312EDK64 | 18/Mar/2021 | Listed | 19/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1808 - UGX 27,956,821,189 Republic of Uganda FX and Credit Linked Notes due 7 April 2031 | XS2293053448 | 17/Mar/2021 | Listed | 07/Apr/2031 |
| ICBC STANDARD BANK PLC | Series 1809 - UGX 7,783,178,811 Republic of Uganda FX and Credit Linked Notes due 7 April 2031 | US85312EDN04 | 17/Mar/2021 | Listed | 07/Apr/2031 |
| ICBC STANDARD BANK PLC | Series 1810 - KES 625,000,000 Republic of Kenya FX and Credit Linked Notes due 7 January 2037 | XS2293736927 | 07/Apr/2021 | Listed | 07/Jan/2037 |
| ICBC STANDARD BANK PLC | Series 1811 - KES 625,000,000 Republic of Kenya FX and Credit Linked Notes, due 7 January 2037 | US85312EDP51 | 07/Apr/2021 | Listed | 07/Jan/2037 |
| ICBC STANDARD BANK PLC | Series 1815 - UGX 11,706,600,000 Republic of Uganda FX and Credit Linked Notes due 7 April 2031 | XS2300319592 | 17/Mar/2021 | Listed | 07/Apr/2031 |
| ICBC STANDARD BANK PLC | Series 1818 - EGP 125,000,000 Arab Republic of Egypt FX and Credit Linked Notes due 30 January 2036 | XS2303842236 | 19/Mar/2021 | Listed | 30/Jan/2036 |
| ICBC STANDARD BANK PLC | Series 1827 - ZMW 200,000,000 Republic of Zambia FX and Credit Linked Notes due 30 April 2025 | XS2308723092 | 30/Mar/2021 | Listed | 30/Apr/2025 |
| ICBC STANDARD BANK PLC | Series 1844 - MZN 928,481,472 Republic of Mozambique FX and Credit Linked Notes due 26 March 2025 | XS2332568547 | 27/Apr/2021 | Listed | 26/Mar/2025 |
| ICBC STANDARD BANK PLC | Series 1845 - KES 2,403,227,919 Republic of Kenya FX and Credit Linked Notes due 23 March 2039 | XS2332789044 | 27/Apr/2021 | Listed | 23/Mar/2039 |
| ICBC STANDARD BANK PLC | Series 1847 - KES 478,470,717 Republic of Kenya FX and Credit Linked Notes due 23 March 2039 | US85312EDR18 | 27/Apr/2021 | Listed | 23/Mar/2039 |
| ICBC STANDARD BANK PLC | Series 1848 - KES 220,100,000 Republic of Kenya FX and Credit Linked Notes due 20 November 2024 | XS2333695513 | 27/Apr/2021 | Listed | 20/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1851 - ZMW 100,000,000 Republic of Zambia FX and Credit Linked Notes due 27 January 2026 | XS2340834147 | 21/May/2021 | Listed | 27/Jan/2026 |
| ICBC STANDARD BANK PLC | Series 1852 - KES 271,700,000 Republic of Kenya FX and Credit Linked Notes due 14 May 2025 | XS2343367897 | 24/May/2021 | Listed | 14/May/2025 |
| ICBC STANDARD BANK PLC | Series 1853 - ZMW 108,920,000 Republic of Zambia FX and Credit Linked Notes due 28 January 2031 | XS2342927063 | 24/May/2021 | Listed | 28/Jan/2031 |
| ICBC STANDARD BANK PLC | Series 1854 - ZMW 150,000,000 Republic of Zambia FX and Credit Linked Notes due 27th January 2026 | XS2342928897 | 24/May/2021 | Listed | 27/Jan/2026 |
| ICBC STANDARD BANK PLC | Series 1859 - MZN 552,164,350 Republic of Mozambique FX and Credit Linked Notes due 26 March 2025 | XS2346981686 | 10/Jun/2021 | Listed | 26/Mar/2025 |
| ICBC STANDARD BANK PLC | Series 1878 - ZMW 500,970,539 Republic of Zambia FX and Credit Linked Notes due 27th January 2026 | XS2369743831 | 16/Aug/2021 | Listed | 27/Jan/2026 |
| ICBC STANDARD BANK PLC | Series 1879 - ZMW 166,013,473 Republic of Zambia FX and Credit Linked Notes due 27 January 2026 | US85312EDT73 | 17/Mar/2022 | Listed | 27/Jan/2026 |
| ICBC STANDARD BANK PLC | Series 1885 - ZMW 77,705,093 Republic of Zambia FX and Credit Linked Notes due 30 July 2030 | XS2378770635 | 22/Mar/2022 | Listed | 30/Jul/2030 |
| ICBC STANDARD BANK PLC | Series 1888 - ZMW 51,988,300 Republic of Zambia FX and Credit Linked Notes due 25 April 2025 | XS2378714302 | 22/Mar/2022 | Listed | 25/Apr/2025 |
| ICBC STANDARD BANK PLC | Series 1889 - ZMW 50,000,000 Republic of Zambia FX and Credit Linked Notes due 29 July 2025 | XS2379567535 | 22/Mar/2022 | Listed | 29/Jul/2025 |
| ICBC STANDARD BANK PLC | Series 1890 - ZMW 21,500,000 Republic of Zambia FX and Credit Linked Notes due 8 July 2025 | XS2380547294 | 22/Mar/2022 | Listed | 08/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1891 - ZMW 28,500,000 Republic of Zambia FX and Credit Linked Notes due 8 July 2025 | US85312EDV20 | 22/Mar/2022 | Listed | 08/Jul/2025 |
| ICBC STANDARD BANK PLC | Series 1896 - Issue of ZMW 51,025,346 Republic of Zambia FX and Credit Linked Notes due 28 January 2031 | XS2384412693 | 22/Mar/2022 | Listed | 28/Jan/2031 |
| ICBC STANDARD BANK PLC | Series 1897 - UGX 12,000,000,000 Republic of Uganda FX and Credit Linked Notes due 8 March 2032 | XS2386982784 | 22/Mar/2022 | Listed | 08/Mar/2032 |
| ICBC STANDARD BANK PLC | Series 1898 - KES 549,208,809 Republic of Kenya FX and Credit Linked Notes due 20 August 2042 | XS2387451524 | 22/Mar/2022 | Listed | 20/Aug/2042 |
| ICBC STANDARD BANK PLC | Series 1899 - KES 547,208,959 Republic of Kenya FX and Credit Linked Notes due 20 August 2042 | XS2387451953 | 22/Mar/2022 | Listed | 20/Aug/2042 |
| ICBC STANDARD BANK PLC | Series 1900 - KES 918,511,639 Republic of Kenya FX and Credit Linked Notes due 20 August 2042 | XS2387453496 | 22/Mar/2022 | Listed | 20/Aug/2042 |
| ICBC STANDARD BANK PLC | Series 1901 - KES 517,288,361 Republic of Kenya FX and Credit Linked Notes due 20 August 2042 | US85312EDW03 | 22/Mar/2022 | Listed | 20/Aug/2042 |
| ICBC STANDARD BANK PLC | Series 1902 - ZMW 49,143,437 Republic of Zambia FX and Credit Linked Notes due 25 November 2031 | XS2388378718 | 22/Mar/2022 | Listed | 25/Nov/2031 |
| ICBC STANDARD BANK PLC | Series 1903 - Issue of EGP 62,000,000 Arab Republic of Egypt FX and Credit Linked Notes due 14 January 2031 | XS2389385118 | 22/Mar/2022 | Listed | 14/Jan/2031 |
| ICBC STANDARD BANK PLC | Series 1904 - UGX 20,000,000,000 Republic of Uganda FX and Credit Linked Notes due 21 September 2029 | XS2393064386 | 16/Nov/2021 | Listed | 21/Sep/2029 |
| ICBC STANDARD BANK PLC | Series 1912 - MZN 624,896,677 Republic of Mozambique FX and Credit Linked Notes due 24 September 2025 | XS2398642103 | 23/Nov/2021 | Listed | 24/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1915 - MZN 639,899,602 Republic of Mozambique FX and Credit Linked Notes due 13 November 2025 | XS2411189165 | 18/Mar/2022 | Listed | 13/Nov/2025 |
| ICBC STANDARD BANK PLC | Series 1918 - ZMW 57,250,000 Republic of Zambia FX and Credit Linked Notes due 4 December 2026 | XS2412963931 | 22/Mar/2022 | Listed | 04/Dec/2026 |
| ICBC STANDARD BANK PLC | Series 1927 - USD 6,000,000 Tanzania Shilling FX Linked Notes due 17 January 2025 | XS2432863525 | 22/Mar/2022 | Listed | 17/Jan/2025 |
| ICBC STANDARD BANK PLC | Series 1929 - MZN 974,099,240 Republic of Mozambique FX and Credit Linked Notes due 11 February 2027 | XS2446295631 | 22/Mar/2022 | Listed | 11/Feb/2027 |
| ICBC STANDARD BANK PLC | Series 1930 - USD 5,500,000 Ukrainian Hryvnia FX Linked Notes due 18 February 2025 | XS2445775047 | 22/Mar/2022 | Listed | 18/Feb/2025 |
| ICBC STANDARD BANK PLC | Series 1933 - Issue of USD 3,000,000 Mongolia Tugrik FX Linked Notes due 21 March 2025 | XS2460003440 | 22/Mar/2022 | Listed | 21/Mar/2025 |
| ICBC STANDARD BANK PLC | Series 1941 - MZN 716,474,794 Republic of Mozambique FX and Credit Linked Notes due 14 May 2025 | XS2482758047 | 15/Jun/2022 | Listed | 14/May/2025 |
| ICBC STANDARD BANK PLC | SERIES 1946 - Issue of GHS 12,838,739 Republic of Ghana FX and Credit Linked Notes due 25 June 2025 | XS2555708895 | 10/Nov/2022 | Listed | 25/Jun/2025 |
| ICBC STANDARD BANK PLC | Series 1955 - AOA 4,338,017,796 Republic of Angola FX and Credit Linked Notes due 13 March 2026 | XS2615320343 | 25/Apr/2023 | Listed | 13/Mar/2026 |
| ICBC STANDARD BANK PLC | Series 1956 - Issue of AZN 4,000,000 Republic of Azerbaijan FX and Credit Linked Notes due 29 January 2026 | XS2616806886 | 28/Apr/2023 | Listed | 29/Jan/2026 |
| ICBC STANDARD BANK PLC | Series 1957 - MZN 1,258,696,700 Republic of Mozambique FX and Credit Linked Notes due 12 May 2028 | XS2625194068 | 17/May/2023 | Listed | 12/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 1958 - AZN 10,000,000 Republic of Azerbaijan FX and Credit Linked Notes due 18 December 2025 | XS2624601188 | 18/May/2023 | Listed | 18/Dec/2025 |
| ICBC STANDARD BANK PLC | Series 1959 - MZN 51,000,000 Republic of Mozambique FX and Credit Linked Notes due 12 May 2028 | US85312EDZ34 | 17/May/2023 | Listed | 12/May/2028 |
| ICBC STANDARD BANK PLC | Series 1960 - Issue of XOF 6,250,000,000 Republic of Cote d'Ivoire FX and Credit Linked Notes due 16 July 2026 | XS2633056390 | 05/Jun/2023 | Listed | 16/Jul/2026 |
| ICBC STANDARD BANK PLC | Series 1971 - Issue of AZN 10,000,000 Republic of Azerbaijan FX and Credit Linked Notes due 23 April 2026 | XS2646690573 | 05/Jul/2023 | Listed | 23/Apr/2026 |
| ICBC STANDARD BANK PLC | Series 1974 - ZMW 78,000,000 Republic of Zambia FX and Credit Linked Notes due 30 June 2026 | XS2660428769 | 28/Jul/2023 | Listed | 30/Jun/2026 |
| ICBC STANDARD BANK PLC | Series 1978 - ZMW 100,000,000 Republic of Zambia FX and Credit Linked Notes due 24 August 2038 | XS2674670489 | 30/Aug/2023 | Listed | 24/Aug/2038 |
| ICBC STANDARD BANK PLC | Series 1979 - Issue of AZN 5,000,000 Republic of Azerbaijan FX and Credit Linked Notes due 11 May 2028 | US85312EE258 | 22/Sep/2023 | Listed | 11/May/2028 |
| ICBC STANDARD BANK PLC | Series 1980 - AZN 10,000,000 Republic of Azerbaijan FX and Credit Linked Notes due 11 May 2028 | XS2693764578 | 25/Sep/2023 | Listed | 11/May/2028 |
| ICBC STANDARD BANK PLC | Series 2005 - Issue of GHS 14,441,229 Republic of Ghana FX and Credit Linked Notes due 18 February 2027 | XS2700384683 | 10/Oct/2023 | Listed | 18/Feb/2027 |
| ICBC STANDARD BANK PLC | Series 2006 - Issue of GHS 14,451,882 Republic of Ghana FX and Credit Linked Notes due 17 February 2028 | XS2700384766 | 09/Oct/2023 | Listed | 17/Feb/2028 |
| ICBC STANDARD BANK PLC | Series 2007 - Issue of GHS 14,462,534 Republic of Ghana FX and Credit Linked Notes due 15 February 2029 | XS2700995561 | 10/Oct/2023 | Listed | 15/Feb/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 2008 - Issue of GHS 14,473,187 Republic of Ghana FX and Credit Linked Notes due 14 February 2030 | XS2701151446 | 10/Oct/2023 | Listed | 14/Feb/2030 |
| ICBC STANDARD BANK PLC | Series 2009 - Issue of GHS 12,874,524 Republic of Ghana FX and Credit Linked Notes due 13 February 2031 | XS2700991651 | 10/Oct/2023 | Listed | 13/Feb/2031 |
| ICBC STANDARD BANK PLC | Series 2010 - Issue of GHS 12,883,993 Republic of Ghana FX and Credit Linked Notes due 12 February 2032 | XS2701005899 | 10/Oct/2023 | Listed | 12/Feb/2032 |
| ICBC STANDARD BANK PLC | Series 2011 - Issue of GHS 12,893,461 Republic of Ghana FX and Credit Linked Notes due 10 February 2033 | XS2700983633 | 09/Oct/2023 | Listed | 10/Feb/2033 |
| ICBC STANDARD BANK PLC | Series 2012 - Issue of GHS 12,902,930 Republic of Ghana FX and Credit Linked Notes due 09 February 2034 | XS2700986065 | 10/Oct/2023 | Listed | 09/Feb/2034 |
| ICBC STANDARD BANK PLC | Series 2013 - issue of GHS 12,912,399 Republic of Ghana FX and Credit Linked Notes due 08 February 2035 | XS2700985844 | 09/Oct/2023 | Listed | 08/Feb/2035 |
| ICBC STANDARD BANK PLC | Series 2014 - Issue of GHS 12,921,868 Republic of Ghana FX and Credit Linked Notes due 07 February 2036 | XS2700992469 | 10/Oct/2023 | Listed | 07/Feb/2036 |
| ICBC STANDARD BANK PLC | Series 2015 - Issue GHS 12,931,337 Republic of Ghana FX and Credit Linked Notes due 05 February 2037 | XS2700992899 | 10/Oct/2023 | Listed | 05/Feb/2037 |
| ICBC STANDARD BANK PLC | Series 2016 - Issue of GHS 12,940,806 Republic of Ghana FX and Credit Linked Notes due 04 February 2038 | XS2700270759 | 09/Oct/2023 | Listed | 04/Feb/2038 |
| ICBC STANDARD BANK PLC | Series 2019 - Issue of ZMW 28,000,000 Republic of Zambia FX and Credit Linked Notes due 29 November 2033 | XS2729833645 | 04/Dec/2023 | Listed | 29/Nov/2033 |
| ICBC STANDARD BANK PLC | Series 2020 - ZMW 20,000,000 Republic of Zambia FX and Credit Linked Notes due 29 November 2038 | XS2729834379 | 01/Dec/2023 | Listed | 29/Nov/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 2023 - ZMW 50,000,000.00 Republic of Zambia FX and Credit Linked Notes due 28 December 2038 | XS2742451409 | 04/Jan/2024 | Listed | 28/Dec/2038 |
| ICBC STANDARD BANK PLC | Series 2024 - MZN 312,822,800 Republic of Mozambique FX and Credit Linked Notes due 15 January 2029 | XS2753930457 | 23/Jan/2024 | Listed | 15/Jan/2029 |
| ICBC STANDARD BANK PLC | Series 2025 - GHS 26,412,824 Republic of Ghana FX and Credit Linked Notes due 12 February 2032 | XS2753925705 | 23/Jan/2024 | Listed | 12/Feb/2032 |
| ICBC STANDARD BANK PLC | Series 2026 - MZN 130,000,000 Republic of Mozambique FX and Credit Linked Notes due 15 January 2029 | US85312EE332 | 22/Jan/2024 | Listed | 15/Jan/2029 |
| ICBC STANDARD BANK PLC | Series 2028 - NGN 1,477,000,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 8 February 2025 | XS2768145240 | 14/Feb/2024 | Listed | 08/Feb/2025 |
| ICBC STANDARD BANK PLC | Series 2031 - KES 241,600,000.00 Republic of Kenya FX and Credit Linked Notes due 11 August 2032 | US85312EE589 | 22/Feb/2024 | Listed | 11/Aug/2032 |
| ICBC STANDARD BANK PLC | Series 2032 - Issue of KES 933,400,000.00 Republic of Kenya FX and Credit Linked Notes due 11 August 2032 | XS2773047837 | 22/Feb/2024 | Listed | 11/Aug/2032 |
| ICBC STANDARD BANK PLC | Series 2034 - NGN 25,428,285,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 27 February 2025 | XS2782314616 | 08/Mar/2024 | Listed | 28/Feb/2025 |
| ICBC STANDARD BANK PLC | Series 2035 - NGN 7,797,524,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 27 February 2025 | US85312EE662 | 08/Mar/2024 | Listed | 27/Feb/2025 |
| ICBC STANDARD BANK PLC | Series 2036 - NGN 1,662,660,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 27 February 2025 | XS2784698321 | 13/Mar/2024 | Listed | 27/Feb/2025 |
| ICBC STANDARD BANK PLC | Series 2037 - Issue of NGN 2,181,640,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 27 February 2025 | US85312EE746 | 13/Mar/2024 | Listed | 27/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 2038 - EGP 829,550,000.00 Arab Republic of Egypt FX and Credit Linked Notes due 13 March 2025 | XS2785682530 | 20/Mar/2024 | Listed | 13/Mar/2025 |
| ICBC STANDARD BANK PLC | Series 2039 - EGP 159,625,000.00 Arab Republic of Egypt FX and Credit Linked Notes due 13 March 2025 | US85312EE829 | 14/Mar/2024 | Listed | 13/Mar/2025 |
| ICBC STANDARD BANK PLC | Series 2040 - EGP 337,000,000.00 Arab Republic of Egypt FX and Credit Linked Notes due 13 March 2025 | XS2786952981 | 19/Mar/2024 | Listed | 13/Mar/2025 |
| ICBC STANDARD BANK PLC | Series 2041 - Issue of EGP 1,292,125,000.00 Arab Republic of Egypt FX and Credit Linked Notes due 6 March 2025 | XS2787877021 | 20/Mar/2024 | Listed | 06/Mar/2025 |
| ICBC STANDARD BANK PLC | Series 2049 - UZS 13,125,000,000 Republic of Uzbekistan FX and Credit Linked Notes due 23 January 2029 | US85312EEA73 | 26/Mar/2024 | Listed | 23/Jan/2029 |
| ICBC STANDARD BANK PLC | Series 2050 - UZS 61,875,000,000.00 Republic of Uzbekistan FX and Credit Linked Notes due 23 January 2029 | XS2793672192 | 26/Mar/2024 | Listed | 23/Mar/2029 |
| ICBC STANDARD BANK PLC | Series 2051 - EGP 210,000,000.00 Arab Republic of Egypt FX and Credit Linked Notes due 20 March 2025 | XS2795565857 | 02/Apr/2024 | Listed | 20/Mar/2025 |
| ICBC STANDARD BANK PLC | Series 2052 - USD 60,000,000 Credit Linked Notes due 6 May 2025 | XS2795401319 | 28/Mar/2024 | Listed | 06/May/2025 |
| ICBC STANDARD BANK PLC | Series 2054 - NGN 1,167,615,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 23 February 2034 | XS2798893710 | 05/Apr/2024 | Listed | 23/Feb/2034 |
| ICBC STANDARD BANK PLC | Series 2055 - NGN 1,456,239,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 23 February 2034 | US85312EEB56 | 05/Apr/2024 | Listed | 23/Feb/2034 |
| ICBC STANDARD BANK PLC | Series 2056 - USD 20,000,000 Credit Linked Notes due 6 May 2025 | XS2798964081 | 03/Apr/2024 | Listed | 06/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 2059 - NGN 21,627,433,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 2 April 2025 | XS2800690435 | 08/Apr/2024 | Listed | 02/Apr/2025 |
| ICBC STANDARD BANK PLC | Series 2060 - NGN 12,373,022,941.00 Federal Republic of Nigeria FX and Credit Linked Notes due 31 March 2025 | XS2799472233 | 05/Apr/2024 | Listed | 31/Mar/2025 |
| ICBC STANDARD BANK PLC | Series 2061 - Issue of NGN 2,500,000,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 23 February 2034 | XS2802908074 | 12/Apr/2024 | Listed | 23/Feb/2034 |
| ICBC STANDARD BANK PLC | Series 2062 - NGN 1,863,000,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 2 April 2025 | XS2804500903 | 12/Apr/2024 | Listed | 02/Apr/2025 |
| ICBC STANDARD BANK PLC | Series 2063 - USD 12,000,000 Credit Linked Notes due 6 May 2025 | XS2808163021 | 29/Apr/2024 | Listed | 06/May/2025 |
| ICBC STANDARD BANK PLC | Series 2064 - USD 8,000,000 Credit Linked Notes due 6 May 2025 | XS2808438811 | 29/Apr/2024 | Listed | 06/May/2025 |
| ICBC STANDARD BANK PLC | Series 2065 - UZS 68,200,000,000.00 Republic of Uzbekistan FX and Credit Linked Notes due 15 April 2026 | US85312EEC30 | 01/May/2024 | Listed | 15/Apr/2026 |
| ICBC STANDARD BANK PLC | Series 2066 - UZS 106,800,000,000.00 Republic of Uzbekistan FX and Credit Linked Notes due 15 April 2026 | XS2812617038 | 01/May/2024 | Listed | 15/Apr/2026 |
| ICBC STANDARD BANK PLC | Series 2069 - EGP 251,000,000.00 Arab Republic of Egypt FX and Credit Linked Notes due 8 May 2025 | XS2823229609 | 16/May/2024 | Listed | 08/May/2025 |
| ICBC STANDARD BANK PLC | Series 2074 - USD 5,000,000 Republic of Angola FX Linked Notes due 20 May 2025 | XS2827679965 | 23/May/2024 | Listed | 20/May/2025 |
| ICBC STANDARD BANK PLC | Series 2075 - EGP 123,350,000.00 Arab Republic of Egypt FX and Credit Linked Notes due 21 November 2024 | XS2828678693 | 28/May/2024 | Listed | 21/Nov/2024 |
| ICBC STANDARD BANK PLC | Series 2076 - MZN 754,388,088 Republic of Mozambique FX and Credit Linked Notes due 24 May 2029 | XS2832523703 | 30/May/2024 | Listed | 24/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICBC STANDARD BANK PLC | Series 2087 - Issue of 3,145,860 Republic of Angola FX Linked Notes due 30 June 2025 | XS2852899553 | 28/Jun/2024 | Listed | 30/Jun/2025 |
| ICBC STANDARD BANK PLC | Series 2094 - Issue of EGP 187,240,000.00 Arab Republic of Egypt FX and Credit Linked Notes due 18 August 2027 | XS2902717979 | 16/Sep/2024 | Listed | 18/Aug/2027 |
| ICBC STANDARD BANK PLC | Series 2096 - EUR 5,000,000.00 Republic of Cote d'Ivoire FX Linked Notes due 15 September 2025 | XS2904557316 | 18/Sep/2024 | Listed | 15/Sep/2025 |
| ICBC STANDARD BANK PLC | Series 2100 - EGP 110,000,000.00 Arab Republic of Egypt FX and Credit Linked Notes due 20 March 2025 | XS2919126131 | 15/Oct/2024 | Listed | 20/Mar/2025 |
| ICBC STANDARD BANK PLC | Series 2103 - MZN 255,464,200.00 Republic of Mozambique FX and Credit Linked Notes due 25 October 2029 | XS2931260116 | 30/Oct/2024 | Listed | 25/Oct/2029 |
| ICBC STANDARD BANK PLC | Series CLN 2021 - Issue of TRY150,000,000.00 Republic of Turkiye FX and Credit Linked Notes due 07 October 2033 | XS2739701931 | 28/Dec/2023 | Listed | 07/Oct/2033 |
| ICBC STANDARD BANK PLC | Series CLN 2077 - MZN 188,500,000 Republic of Mozambique FX and Credit Linked Notes due 24 May 2029 | US85312EEE95 | 30/May/2024 | Listed | 24/May/2029 |
| ICBC STANDARD BANK PLC | Series CLN 2104 - Issue of EGP 264,914,148.00 Arab Republic of Egypt FX and Credit Linked Notes due 30 January 2025 | XS2934320743 | 05/Nov/2024 | Listed | 30/Jan/2025 |
| ICBC STANDARD BANK PLC | Series CLN 2107 - Issue of NGN 4,424,651,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 6 November 2025 | US85312EEG44 | 15/Nov/2024 | Listed | 06/Nov/2025 |
| ICBC STANDARD BANK PLC | SERIES NO 2029 - Issue of NGN 1,938,000,000.00 Federal Republic of Nigeria FX and Credit Linked Notes due 8 February 2025 | US85312EE415 | 14/Feb/2024 | Listed | 10/Feb/2025 |
| ICBC STANDARD BANK PLC | Series no 2030 - KES 3,286,000,000.00 Republic of Kenya FX and Credit Linked Notes due 11 August 2032 | XS2773044651 | 22/Feb/2024 | Listed | 11/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICD FUNDING LIMITED | Series 2 - Issue of U.S. $505,789,000 3.223 per cent. Notes due 2026 | XS2248081601 | 28/Oct/2020 | Listed | 28/Apr/2026 |
| ICD SUKUK COMPANY LIMITED | Series 2 - Issue of USD 1,000,000,000 Trust Certificates due 01st February 2027 | XS1558166861 | 01/Feb/2017 | Listed | 01/Feb/2027 |
| ICDPS SUKUK LIMITED | Series 6 - Issue of U.S. $100,000,000 Trust Certificates due 2028 | XS2734214088 | 21/Dec/2023 | Listed | 21/Dec/2028 |
| ICDPS SUKUK LIMITED | Series 7 - U.S.$500,000,000 Trust Certificates due 2029 | XS2760670013 | 14/Feb/2024 | Listed | 14/Feb/2029 |
| IDB TRUST SERVICES LIMITED | Series 41 - Issue of EUR 1,000,000,000 Trust Certificates due 2024 | XS2089242064 | 04/Dec/2019 | Listed | 04/Dec/2024 |
| IDB TRUST SERVICES LIMITED | Series 45 - Issue of EUR 300,000,000 0.315 per cent. Trust Certificates due 2027 | XS2104970137 | 16/Jan/2020 | Listed | 16/Jan/2027 |
| IDB TRUST SERVICES LIMITED | Series 48 - Issue of USD 2,000,000,000 Trust Certificates due 2025 | XS2124982971 | 26/Feb/2020 | Listed | 26/Feb/2025 |
| IDB TRUST SERVICES LIMITED | Series 49 - Issue of £90,000,000 0.964 per cent. Trust Certificates due 2029 | XS2181277893 | 28/May/2020 | Listed | 28/May/2029 |
| IDB TRUST SERVICES LIMITED | Series 50 - Issue of U.S. $1,500,000,000 Trust Certificates due 2025 | XS2194282195 | 25/Jun/2020 | Listed | 25/Jun/2025 |
| ILLIMITY BANK S.P.A. | Series 2 - Issue of EUR 200,000,000 Fixed Rate Reset Subordinated Notes due 7 October 2031 | XS2361258317 | 07/Jul/2021 | Listed | 07/Oct/2031 |
| INCAPS FUNDING I LIMITED | Class A Floating Rate Senior Notes due 2033 | US453247AA69 | 15/Aug/2003 | Listed | 01/Jun/2033 |
| INCAPS FUNDING I LIMITED | Class B-1 Floating Rate Senior Subordinate Notes Due 2033 | USG47351AC87 | 15/Aug/2003 | Listed | 01/Jun/2033 |
| INCAPS FUNDING I LIMITED | Class B-2 Fixed-Floating Rate Senior Subordinate Notes due 2033 | USG47351AD60 | 15/Aug/2003 | Listed | 01/Jun/2033 |
| INCAPS FUNDING I LIMITED | Class C Floating Rate Junior Subordinate Notes due 2033 | USG47351AE44 | 15/Aug/2003 | Listed | 01/Jun/2033 |
| INCAPS FUNDING I LIMITED | Subordinate Income Notes due 2033 | US453246AA86 | 15/Aug/2003 | Listed | 01/Jun/2033 |
| INDEPENDENCE V CDO, LTD. | 19100 Series 1 Preference Shares | KYG475421080 | 26/Apr/2004 | Listed | 06/Mar/2039 |
| INDEPENDENCE V CDO, LTD. | 5500 Series 2 Preference Shares | KYG475422070 | 26/Apr/2004 | Listed | 06/Mar/2039 |
| INDEPENDENCE V CDO, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2039 | USG47546AA77 | 26/Apr/2004 | Listed | 06/Mar/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INDEPENDENCE V CDO, LTD. | Class A-2B Second Priority Senior Secured Floating Rate Notes due 2039 | USG47546AC34 | 26/Apr/2004 | Listed | 06/Mar/2039 |
| INDEPENDENCE V CDO, LTD. | Class B Senior Secured Floating Rate Notes due 2039 | USG47546AD17 | 26/Apr/2004 | Listed | 06/Mar/2039 |
| INDEPENDENCE V CDO, LTD. | Class C Mezzanine Secured Floating Rate Notes due 2039 | USG47546AE99 | 26/Apr/2004 | Listed | 06/Mar/2039 |
| INMAN SQUARE FUNDING I LTD | Class A Combination Notes due 2039 | USG47817AG99 | 22/Dec/2004 | Listed | 20/Oct/2039 |
| INMAN SQUARE FUNDING I LTD | Class B Combination Notes due 2039 | USG47817AH72 | 22/Dec/2004 | Listed | 20/Oct/2039 |
| INMAN SQUARE FUNDING I LTD | Class C Combination Notes due 2039 | USG47817AJ39 | 22/Dec/2004 | Listed | 20/Oct/2039 |
| INMAN SQUARE FUNDING I LTD | Class D Combination Notes due 2039 | USG47817AK02 | 22/Dec/2004 | Listed | 20/Oct/2039 |
| INMAN SQUARE FUNDING I LTD | Class E Combination Notes due 2039 | USG47817AL84 | 22/Dec/2004 | Listed | 20/Oct/2039 |
| INMAN SQUARE FUNDING I LTD | Class I Senior Secured Floating Rate Notes due 2034 | USG47817AA20 | 22/Dec/2004 | Listed | 20/Oct/2034 |
| INMAN SQUARE FUNDING I LTD | Class II Senior Secured Fixed Rate Notes due 2039 | USG47817AE42 | 22/Dec/2004 | Listed | 20/Oct/2039 |
| INMAN SQUARE FUNDING I LTD | Class II Senior Secured Floating Rate Notes due 2039 | USG47817AB03 | 22/Dec/2004 | Listed | 20/Oct/2039 |
| INMAN SQUARE FUNDING I LTD | Class III Mezzanine Secured Fixed Rate Notes due 2039 | USG47817AC85 | 22/Dec/2004 | Listed | 20/Oct/2039 |
| INMAN SQUARE FUNDING I LTD | Class IV Mezzanine Secured Fixed Rate Notes due 2039 | USG47817AF17 | 22/Dec/2004 | Listed | 20/Oct/2039 |
| INMAN SQUARE FUNDING I LTD | Class IV Mezzanine Secured Floating Rate Notes due 2039 | USG47817AD68 | 22/Dec/2004 | Listed | 20/Oct/2039 |
| INMAN SQUARE FUNDING I LTD | Subordinated Notes due 2039 | USG47816AA47 | 22/Dec/2004 | Listed | 20/Oct/2039 |
| INMAN SQUARE FUNDING II, LTD. | Class I Senior Secured Floating Rate Notes due 2040 | USG4781XAA57 | 04/Oct/2005 | Listed | 06/Oct/2040 |
| INMAN SQUARE FUNDING II, LTD. | Class II Senior Secured Floating Rate Notes due 2040 | USG4781XAB31 | 04/Oct/2005 | Listed | 06/Oct/2040 |
| INMAN SQUARE FUNDING II, LTD. | Class III Mezzanine Secured Fixed Rate Notes due 2040 | USG4781XAE79 | 04/Oct/2005 | Listed | 06/Oct/2040 |
| INMAN SQUARE FUNDING II, LTD. | Class III Mezzanine Secured Floating Rate Notes due 2040 | USG4781XAC14 | 04/Oct/2005 | Listed | 06/Oct/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INMAN SQUARE FUNDING II, LTD. | Class IV Mezzanine Secured Floating Rate Notes due 2040 | USG4781XAD96 | 04/Oct/2005 | Listed | 06/Oct/2040 |
| INMAN SQUARE FUNDING II, LTD. | Class V Mezzanine Secured Floating Rate Notes due 2040 | USG4781YAA31 | 04/Oct/2005 | Listed | 06/Oct/2040 |
| INMAN SQUARE FUNDING II, LTD. | Subordinated Notes due 2040 | USG4781YAB14 | 04/Oct/2005 | Listed | 06/Oct/2040 |
| INMOBILIARIA COLONIAL SOCIMI, S.A. | Series 2 - Issue of EUR 50,000,000 1.875 per cent. Notes due 10 November 2026 | XS1516312581 | 10/Nov/2016 | Listed | 10/Nov/2026 |
| INMOBILIARIA COLONIAL SOCIMI, S.A. | Series 3 - Issue of EUR 500,000,000 1.625°/o Notes due 28th November 2025 | XS1725677543 | 28/Nov/2017 | Listed | 28/Nov/2025 |
| INMOBILIARIA COLONIAL SOCIMI, S.A. | Series 4 - EUR 570,000,000 2.500% Notes due 28 November 2029 | XS1725678194 | 28/Nov/2017 | Listed | 28/Nov/2029 |
| INMOBILIARIA COLONIAL SOCIMI, S.A. | Series 5 - Issue of EUR 650,000,000 2.000% Notes due 17th April 2026 | XS1808395930 | 17/Apr/2018 | Listed | 17/Apr/2026 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT | EUR 1,500,000,000 0.25 per cent Notes due 21 May 2029 | XS1998930926 | 21/May/2019 | Listed | 21/May/2029 |
| INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA | EUR 500,000,000 1.50 per cent. Unsecured Bonds due 2027 | XS2020581752 | 04/Jul/2019 | Listed | 04/Jul/2027 |
| INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA | EUR 500,000,000 2.75% Senior Unsecured Bonds due 2025 | XS2322423455 | 25/Mar/2021 | Listed | 25/Mar/2025 |
| INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA | EUR 700,000,000 3.75% Senior Unsecured Bonds due 2029 | XS2322423539 | 25/Mar/2021 | Listed | 25/Mar/2029 |
| INTERNATIONAL INVESTMENT BANK | Series 12 - Issue of RON 105,000,000 4.95 per cent. Notes due 27 January 2025 | XS2436688597 | 27/Jan/2022 | Suspended | 27/Jan/2025 |
| INTERNATIONAL INVESTMENT BANK | Series 13 - Issue of CZK 900,000,000 4.00 per cent. Notes due 27 January 2027 | XS2436689561 | 27/Jan/2022 | Suspended | 27/Jan/2027 |
| INTERNATIONAL INVESTMENT BANK | Series 5 - Issue of €30,000,000 0.95 per cent. Notes due 25 January 2041 | XS2289850153 | 25/Jan/2021 | Suspended | 25/Jan/2041 |
| INTERNATIONAL PERSONAL FINANCE PLC | Series 20 - Issue of PLN 72,000,000 Senior Unsecured Floating Rate Notes due 3 November 2026 | XS2707609538 | 03/Nov/2023 | Listed | 03/Nov/2026 |
| INTERNATIONAL PERSONAL FINANCE PLC | Series 21 - Issue of EUR 11,600,000 11.5 per cent. Fixed Rate Notes due 2026 | XS2733606540 | 18/Dec/2023 | Listed | 18/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO BANK IRELAND PLC | 115 - USD Swap Curve Linked Notes due 15 December 2024 | XS0182197789 | 15/Dec/2003 | Listed | 15/Dec/2024 |
| INTESA SANPAOLO BANK IRELAND PLC | 180 - Series 180 CMS linked Notes due April 2025 | XS0217659456 | 20/Apr/2005 | Listed | 20/Apr/2025 |
| INTESA SANPAOLO S P A | 4 - Issue of EUR 41,289,000 Floating Rate Noes due 29 September 2025 | XS1685354653 | 02/Oct/2017 | Listed | 29/Sep/2025 |
| INTESA SANPAOLO S P A | Series 1 - Issue of 135,228,000 EUR Fix to Floater Rate Notes due to 28 September 2026 | XS1490787113 | 29/Sep/2016 | Listed | 28/Sep/2026 |
| INTESA SANPAOLO S P A | Series 1 - Issue of 133,000 Intesa Sanpaolo S.p.A. Bonus Cap Plus Certificates con Premi Semestrali su Azione Eni S.p.A. Scadenza 31.05.2027 | XS2611695334 | 31/May/2023 | Listed | 31/May/2027 |
| INTESA SANPAOLO S P A | Series 1 - Issue of EUR 91,000,000 Fixed Rate Notes due 16 July 2026 | XS1854164024 | 17/Jul/2018 | Listed | 16/Jul/2026 |
| INTESA SANPAOLO S P A | Series 1 - Issue of USD 20,000,000 Inflation USA Linked Structured Notes due 21 May 2025 | XS1996424997 | 22/May/2019 | Listed | 21/May/2025 |
| INTESA SANPAOLO S P A | Series 1 - MAX LONG CAP DIGITAL CERTIFICATES on EURO ISTOXX® 50 ARTIFICIAL INTELLIGENCE TILTED NR DECREMENT 5% (EUR - PRICE) Index | XS2793188462 | 21/May/2024 | Listed | 21/May/2030 |
| INTESA SANPAOLO S P A | Series 1 - STANDARD LONG BARRIER PLUS CERTIFICATES on S&P 500® Index due 29.05.2026 | XS2469362938 | 31/May/2022 | Listed | 29/May/2026 |
| INTESA SANPAOLO S P A | Series 10 - Issue of EUR 22,000,000 Floating Rate Notes due 09.01.2025 | XS2171245819 | 25/May/2020 | Listed | 09/Jan/2025 |
| INTESA SANPAOLO S P A | Series 10 - STANDARD LONG BARRIER PLUS CERTIFICATES on EURO STOXX® SELECT DIVIDEND 30 Index due 31.05.2027 | XS2613549000 | 31/May/2023 | Listed | 31/May/2027 |
| INTESA SANPAOLO S P A | Series 11 - 58,390,200 STANDARD LONG DIGITAL CERTIFICATES on EURO STOXX® BANKS Index due 29.09.2028 | XS2613553960 | 31/May/2023 | Listed | 29/Sep/2028 |
| INTESA SANPAOLO S P A | Series 11 - Issue of LONG BENCHMARK CERTIFICATES on Basket of Funds due 13.05.2027 | XS2480034482 | 13/May/2022 | Listed | 13/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO S P A | Series 11 - STANDARD LONG BARRIER PLUS CERTIFICATES on EURO STOXX 50® Index due 31.05.2028 | XS2806610312 | 31/May/2024 | Listed | 31/May/2028 |
| INTESA SANPAOLO S P A | Series 11 - USD 24,000,000 Fixed Rate Notes due 05.06.2026 | XS2141592365 | 08/Jun/2020 | Listed | 05/Jun/2026 |
| INTESA SANPAOLO S P A | Series 12 - 45,262,000 EUR Zero Coupon Notes due to 25th May 2026 | XS1394283078 | 25/May/2016 | Listed | 25/May/2026 |
| INTESA SANPAOLO S P A | Series 12 - Issue of 20,000 STANDARD LONG DIGITAL CERTIFICATES QUANTO on NIKKEI 225® Index due 31.05.2030 | XS2806610585 | 31/May/2024 | Listed | 31/May/2030 |
| INTESA SANPAOLO S P A | Series 12 - Issue of LONG BENCHMARK CERTIFICATES on Basket of Funds due 10.05.2027 | XS2620882279 | 10/May/2023 | Listed | 10/May/2027 |
| INTESA SANPAOLO S P A | Series 12 - Issue of USD 300,000,000 Fixed to Floating Rate Notes due 20 March 2029 | XS1963242752 | 21/Mar/2019 | Listed | 20/Mar/2029 |
| INTESA SANPAOLO S P A | Series 12 - Issue of USD 81,448,000 Fixed to Floating Rate Notes due 22.01.2028 | XS1751479426 | 23/Jan/2018 | Listed | 22/Jan/2028 |
| INTESA SANPAOLO S P A | Series 121 - Issue of €500,000,000 1.625 per cent. Fixed Rate Senior Non-Preferred Notes due 21 April 2025 | XS2067213913 | 21/Oct/2019 | Listed | 21/Apr/2025 |
| INTESA SANPAOLO S P A | Series 13 - Intesa Sanpaolo S.p.A. Benchmark Certificates in EUR su “Basket di Fondi” - Scadenza 09.05.2028 | XS2819064960 | 09/May/2024 | Listed | 09/May/2028 |
| INTESA SANPAOLO S P A | Series 13 - Issue of 1,000 STANDARD LONG BARRIER PLUS WORST OF CERTIFICATES on EURO STOXX 50® and FTSE® MIB® Indices due 03.09.2029 | XS2624552381 | 01/Jun/2023 | Listed | 03/Sep/2029 |
| INTESA SANPAOLO S P A | Series 13 - Issue of 39,093,000 EUR Fix to Floater Rate Notes due 07 June 2027 | XS1588019817 | 07/Jun/2017 | Listed | 07/Jun/2027 |
| INTESA SANPAOLO S P A | Series 13 - STANDARD LONG DIGITAL CERTIFICATES with MEMORY EFFECT on EURO STOXX® BANKS Index due 30.06.2027 | XS2480901110 | 30/Jun/2022 | Listed | 30/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO S P A | Series 14 - Issue of 111,926,000 EUR Fix to Floater Rate Notes due 10 May 2026 | XS1379091546 | 11/May/2016 | Listed | 10/May/2026 |
| INTESA SANPAOLO S P A | Series 14 - Issue of USD 40,000,000 Fixed Rate Notes due 21.05.2026 "Banca IMI S.p.A. Collezione Cedola Crescente Dollaro USA Opera IV" | XS1996367238 | 22/May/2019 | Listed | 21/May/2026 |
| INTESA SANPAOLO S P A | Series 14 - MAX LONG CAP CERTIFICATES on EURO iSTOXX® 50 Artificial Intelligence Tilted NR Decrement 5% (EUR - PRICE) Index due 29.06.2029 | XS2480902605 | 30/Jun/2022 | Listed | 29/Jun/2029 |
| INTESA SANPAOLO S P A | Series 14 - MAX LONG CAP DIGITAL CERTIFICATES on EURO ISTOXX® 50 DIGITAL SECURITY TILTED NR DECREMENT 4.5% (EUR - PRICE) Index due 26.06.2030 | XS2814868530 | 26/Jun/2024 | Listed | 26/Jun/2030 |
| INTESA SANPAOLO S P A | Series 14 - MAX LONG CAP DIGITAL CERTIFICATES on EURO STOXX® SELECT DIVIDEND 30 Index due 01.10.2029 | XS2625065920 | 29/Jun/2023 | Listed | 01/Oct/2029 |
| INTESA SANPAOLO S P A | Series 15 - Issue of 97,657,000 EUR Fix to Floater Rate Notes due to 17 May 2027 | XS1608207566 | 18/May/2017 | Listed | 17/May/2027 |
| INTESA SANPAOLO S P A | Series 15 - Issue of 100,000 Intesa Sanpaolo S.p.A. Bonus Cap Plus Certificates con Premi Semestrali su Azione Enel S.p.A. Scadenza 30.06.2027 | XS2624010224 | 30/May/2023 | Listed | 30/Jun/2027 |
| INTESA SANPAOLO S P A | Series 15 - Issue of 115,083 MAX LONG CAP DIGITAL CERTIFICATES on EURO STOXX® SELECT DIVIDEND 30 Index due 27.06.2030 | XS2823687814 | 28/Jun/2024 | Listed | 27/Jun/2030 |
| INTESA SANPAOLO S P A | Series 15 - STANDARD LONG BARRIER DIGITAL PLUS CERTIFICATES on RWE AG Share due 30.06.2026 | XS2480900575 | 30/Jun/2022 | Listed | 30/Jun/2026 |
| INTESA SANPAOLO S P A | Series 16 - Issue of 57,096,000 USD Fix to Floater Rate Notes due to 17 May 2025 | XS1608207640 | 18/May/2017 | Listed | 17/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO S P A | Series 16 - STANDARD LONG BARRIER DIGITAL PLUS CERTIFICATES QUANTO with MEMORY EFFECT on AMAZON.COM INC. Share due 28.06.2028 | XS2823329904 | 28/Jun/2024 | Listed | 28/Jun/2028 |
| INTESA SANPAOLO S P A | Series 16 - STANDARD LONG BARRIER PLUS CERTIFICATES on Basket of Shares due 30.06.2026 | XS2480898068 | 30/Jun/2022 | Listed | 30/Jun/2026 |
| INTESA SANPAOLO S P A | Series 16 - STANDARD LONG BARRIER PLUS CERTIFICATES on EURO STOXX® SELECT DIVIDEND 30 Index due 30.06.2027 | XS2623997884 | 30/Jun/2023 | Listed | 30/Jun/2027 |
| INTESA SANPAOLO S P A | Series 17 - 58,893,900 certificates STANDARD LONG DIGITAL CERTIFICATES QUANTO with MEMORY EFFECT on NIKKEI 225® Index due 30.06.2028 | XS2623998007 | 30/Jun/2023 | Listed | 30/Jun/2028 |
| INTESA SANPAOLO S P A | Series 17 - Issue of EUR 1,000,000,000 Fixed Rate Convertible Bonds due 07 February 2025 | IT0005067076 | 07/Nov/2014 | Listed | 07/Feb/2025 |
| INTESA SANPAOLO S P A | Series 17 - MAX LONG CAP DIGITAL CERTIFICATES on EURO iSTOXX® 50 ESG NR DECREMENT 4.75% (EUR - PRICE) Index due 30.06.2027 | XS2480922546 | 30/Jun/2022 | Listed | 30/Jun/2027 |
| INTESA SANPAOLO S P A | Series 17 - STANDARD LONG DIGITAL CERTIFICATES on Basket of Shares due 28.06.2029 | XS2823333252 | 28/Jun/2024 | Listed | 28/Jun/2029 |
| INTESA SANPAOLO S P A | Series 18 - 270,000 Intesa Sanpaolo S.p.A. Digital Standard Certificates con Effetto Memoria su Indice EURO STOXX® BANKS - PROTEZIONE 100% - Scadenza 28.06.2027 | XS2823333500 | 28/Jun/2024 | Listed | 28/Jun/2027 |
| INTESA SANPAOLO S P A | Series 18 - EUR 264,000,000 Fixed to Floating Rate Notes due 24.06.2029 | XS2013682609 | 25/Jun/2019 | Listed | 24/Jun/2029 |
| INTESA SANPAOLO S P A | Series 18 - Issue of 185,000 certificates STANDARD LONG DIGITAL CERTIFICATES with MEMORY EFFECT on EURO STOXX 50® Index due 30.06.2025 | XS2624009994 | 30/Jun/2023 | Listed | 30/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO S P A | Series 18 - Issue of EUR 56,800,000 Fixed to Floating Rate Notes due 24 May 2028 | XS1822868698 | 25/May/2018 | Listed | 24/May/2028 |
| INTESA SANPAOLO S P A | Series 18 - MAX LONG CAP CERTIFICATES on EURO STOXX® BANKS Index due 22.11.2027 | XS2485556299 | 21/Jul/2022 | Listed | 22/Nov/2027 |
| INTESA SANPAOLO S P A | Series 19 - 28,500 STANDARD LONG DIGITAL CERTIFICATES QUANTO with MEMORY EFFECT on S&P 500® Index due 29.06.2029 | XS2624010810 | 30/Jun/2023 | Listed | 29/Jun/2029 |
| INTESA SANPAOLO S P A | Series 19 - ISSUE OF 190,000 MAX LONG CAP CERTIFICATES on EURO ISTOXX® 50 ARTIFICIAL INTELLIGENCE TILTED NR DECREMENT 5% (EUR - PRICE) Index due 30.06.2031 | XS2823333765 | 28/Jun/2024 | Listed | 30/Jun/2031 |
| INTESA SANPAOLO S P A | Series 19 - Issue of USD 53,722,000 Fixed to Floating Rate Notes due 24 May 2026 | XS1822866643 | 25/May/2018 | Listed | 24/May/2026 |
| INTESA SANPAOLO S P A | Series 19 - STANDARD LONG DIGITAL CERTIFICATES on FTSE® MIB® Index due 13.07.2028 | XS2490456329 | 13/Jul/2022 | Listed | 13/Jul/2028 |
| INTESA SANPAOLO S P A | Series 2 - 48,000 STANDARD LONG DIGITAL CERTIFICATES on FTSE® MIB® Index due 31.05.2030 | XS2803385322 | 31/May/2024 | Listed | 31/May/2030 |
| INTESA SANPAOLO S P A | Series 2 - Issue of 315,000 Intesa Sanpaolo S.p.A. Digital Standard Certificates con Premi Semestrali ed Effetto Memoria su Indice EURO STOXX® Select Dividend 30 - PROTEZIONE 100% - Scadenza 30.05.2025 | XS2611697389 | 31/May/2023 | Listed | 30/May/2025 |
| INTESA SANPAOLO S P A | Series 2 - SWITCH BARRIER DIGITAL CERTIFICATES with CONSOLIDATION EFFECT on EURO STOXX 50® Index due 29.05.2026 | XS2469363829 | 31/May/2022 | Listed | 29/May/2026 |
| INTESA SANPAOLO S P A | Series 2 - USD 57,000,000 Fixed Rate Notes due 23.10.2026 | XS2066560421 | 24/Oct/2019 | Listed | 23/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO S P A | Series 20 - 44,500 MAX LONG CAP CERTIFICATES on FTSE® MIB® Index due 28.06.2030 | XS2624012436 | 30/Jun/2023 | Listed | 28/Jun/2030 |
| INTESA SANPAOLO S P A | Series 20 - MAX LONG CAP CERTIFICATES on EURO ISTOXX® 50 SHARING ECONOMY TILTED NR DECREMENT 5% (EUR - PRICE) Index due 28.06.2034 | XS2823333849 | 28/Jun/2024 | Listed | 28/Jun/2034 |
| INTESA SANPAOLO S P A | Series 21 - Issue of STANDARD LONG AUTOCALLABLE BARRIER DIGITAL PLUS CERTIFICATES on ENEL S.p.A. Share due 28.06.2028 | XS2823334060 | 28/Jun/2024 | Listed | 28/Jun/2028 |
| INTESA SANPAOLO S P A | Series 21 - STANDARD LONG DIGITAL CERTIFICATES on 3 Month EURIBOR® Interest Rate due 30.06.2025 | XS2624011461 | 30/Jun/2023 | Listed | 30/Jun/2025 |
| INTESA SANPAOLO S P A | Series 22 - ISSUE OF 2,500 MAX LONG CERTIFICATES on SOLACTIVE CYBER SECURITY 15% RISK CONTROL 4% DECREMENT NET (EUR) Index due 22.06.2027 | XS2628672342 | 22/Jun/2023 | Listed | 22/Jun/2027 |
| INTESA SANPAOLO S P A | Series 22 - Issue of Euro 1000000000 Fixed Rate Covered Bonds (Obbligazioni Bancarie Garantite) due 14 September 2026 | IT0005215147 | 14/Sep/2016 | Listed | 14/Sep/2026 |
| INTESA SANPAOLO S P A | Series 22 - STANDARD LONG DIGITAL CERTIFICATES on 3 Month EURIBOR® Interest Rate due 28.06.2027 | XS2823908418 | 28/Jun/2024 | Listed | 28/Jun/2027 |
| INTESA SANPAOLO S P A | Series 23 - Issue of 83,000 MAX LONG CAP DIGITAL CERTIFICATES on STOXX® GLOBAL SELECT DIVIDEND 100 (EUR - PRICE) Index due 10.07.2029 | XS2625060707 | 10/Jul/2023 | Listed | 10/Jul/2029 |
| INTESA SANPAOLO S P A | Series 23 - Issue of Euro 1,250,000,000 Fixed Rate Covered Bonds (Obbligazioni Bancarie Garantite) due 4 October 2027 | IT0005283491 | 04/Oct/2017 | Listed | 04/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO S P A | Series 24 - Issue of 23,500 Certificates MAX LONG CAP DIGITAL CERTIFICATES on STOXX® EUROPE 600 HEALTH CARE (EUR – PRICE) Index due 27.12.2028 | XS2628397536 | 29/Jun/2023 | Listed | 27/Dec/2028 |
| INTESA SANPAOLO S P A | Series 24 - Issue of 49,500 MAX LONG CAP DIGITAL CERTIFICATES on EURO ISTOXX® 50 ARTIFICIAL INTELLIGENCE TILTED NR DECREMENT 5% (EUR - PRICE) Index due 28.12.2028 | XS2824762582 | 28/Jun/2024 | Listed | 28/Dec/2028 |
| INTESA SANPAOLO S P A | Series 25 - Issue of 40,700 STANDARD LONG BARRIER PLUS CERTIFICATES on EURO STOXX® OIL & GAS (EUR – PRICE) Index due 29.06.2027 | XS2628397882 | 29/Jun/2023 | Listed | 29/Jun/2027 |
| INTESA SANPAOLO S P A | Series 25 - Issue of EUR 500,000,000 Fixed Rate Covered Bonds (Obbligazioni Bancarie Carantlte) due 15th January 2030 | IT0005320665 | 15/Jan/2018 | Listed | 15/Jan/2030 |
| INTESA SANPAOLO S P A | Series 25 - STANDARD LONG BARRIER PLUS CERTIFICATES on S&P 500® Index due 28.06.2028 | XS2824762400 | 28/Jun/2024 | Listed | 28/Jun/2028 |
| INTESA SANPAOLO S P A | Series 26 - Issue of 144,300 STANDARD LONG DIGITAL CERTIFICATES on 3 Month EURIBOR Interest Rate due 16.01.2026 | XS2828686951 | 16/Jul/2024 | Listed | 16/Jan/2026 |
| INTESA SANPAOLO S P A | Series 26 - Issue of EUR 90,000,000 Fixed Rate Covered Bonds (Obbligazloni Bancarie Garantlte) due 23 February 2033 | IT0005325151 | 23/Feb/2018 | Listed | 23/Feb/2033 |
| INTESA SANPAOLO S P A | Series 27 - Issue of Euro 160,000,000 Fixed Rate Covered Bonds (Obbligazioni Bancarie Garantite) due 25 February 2033 | IT0005325334 | 26/Feb/2018 | Listed | 25/Feb/2033 |
| INTESA SANPAOLO S P A | Series 27 - STANDARD LONG DIGITAL CERTIFICATES on 3 Month EURIBOR Interest Rate due 12.01.2026 | XS2838999931 | 12/Jul/2024 | Listed | 12/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO S P A | Series 28 - Issue of EUR 700,000,000 Floating Rate Covered Bonds (Obbligazioni Bancaire Garantite) due 16 October 2028 | IT0005347973 | 16/Oct/2018 | Listed | 16/Oct/2028 |
| INTESA SANPAOLO S P A | Series 28 - STANDARD LONG AUTOCALLABLE BARRIER DIGITAL WORST OF CERTIFICATES QUANTO with MEMORY EFFECT on EURO STOXX 50®, S&P 500® and NIKKEI 225® Indices due 19.07.2027 | XS2805532806 | 19/Jul/2024 | Listed | 19/Jul/2027 |
| INTESA SANPAOLO S P A | Series 29 - STANDARD LONG DIGITAL CERTIFICATES QUANTO with MEMORY EFFECT on NIKKEI 225 Index due 30.07.2027 | XS2842193331 | 31/Jul/2024 | Listed | 30/Jul/2027 |
| INTESA SANPAOLO S P A | Series 3 - Issue of 50,000 STANDARD LONG DIGITAL CERTIFICATES on EURO STOXX® BANKS Index due 30.05.2031 | XS2803385595 | 31/May/2024 | Listed | 30/May/2031 |
| INTESA SANPAOLO S P A | Series 3 - STANDARD LONG BARRIER DIGITAL PLUS CERTIFICATES on Airbus SE Share due 29.05.2026 | XS2469373117 | 31/May/2022 | Listed | 29/May/2026 |
| INTESA SANPAOLO S P A | Series 3 - STANDARD LONG DIGITAL CERTIFICATES with MEMORY EFFECT on EURO STOXX 50® Index due 31.05.2029 | XS2611698510 | 31/May/2023 | Listed | 31/May/2029 |
| INTESA SANPAOLO S P A | Series 30 - Issue of 140,000 STANDARD LONG DIGITAL CERTIFICATES with MEMORY EFFECT on EURO STOXX® SELECT DIVIDEND 30 Index due 31.07.2031 | XS2842193414 | 31/Jul/2024 | Listed | 31/Jul/2031 |
| INTESA SANPAOLO S P A | Series 31 - Issue of Euro 500,000,000 Fixed Rate Covered Bonds (Obbligazioni Bancarie Garantite) due 25 September 2025 | IT0005364663 | 25/Feb/2019 | Listed | 25/Sep/2025 |
| INTESA SANPAOLO S P A | Series 31 - MAX LONG CAP CERTIFICATES on FTSE MIB Index due 31.07.2031 | XS2842193687 | 31/Jul/2024 | Listed | 31/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO S P A | Series 32 - STANDARD LONG DIGITAL CERTIFICATES on 3 Month EURIBOR Interest Rate due 30.07.2027 | XS2842189735 | 31/Jul/2024 | Listed | 30/Jul/2031 |
| INTESA SANPAOLO S P A | Series 33 - STANDARD LONG BARRIER PLUS CERTIFICATES on BANCO SANTANDER S.A. Share due 31.07.2028 | XS2842189909 | 31/Jul/2024 | Listed | 31/Jul/2028 |
| INTESA SANPAOLO S P A | Series 34 - Issue of 45,000 STANDARD LONG AUTOCALLABLE BARRIER DIGITAL CERTIFICATES with MEMORY EFFECT on CRÉDIT AGRICOLE SA Share due 31.07.2028 | XS2842192523 | 31/Jul/2024 | Listed | 31/Jul/2028 |
| INTESA SANPAOLO S P A | Series 35 - STANDARD LONG BARRIER DIGITAL PLUS CERTIFICATES with MEMORY EFFECT on MERCEDES-BENZ GROUP AG Share due 31.07.2028 | XS2842192879 | 31/Jul/2024 | Listed | 31/Jul/2028 |
| INTESA SANPAOLO S P A | Series 36 - STANDARD LONG DIGITAL CERTIFICATES on Basket of Shares due 31.07.2029 | XS2842193257 | 31/Jul/2024 | Listed | 31/Jul/2029 |
| INTESA SANPAOLO S P A | Series 37 - MAX LONG CAP DIGITAL CERTIFICATES on EURO ISTOXX® 50 FUTURE HEALTHCARE TILTED NR DECREMENT 5% (EUR - PRICE) Index due 06.08.2030 | XS2838987415 | 06/Aug/2024 | Listed | 06/Aug/2030 |
| INTESA SANPAOLO S P A | Series 4 - 46,198,900 STANDARD LONG DIGITAL CERTIFICATES on LBMA Gold Price Index due 31.05.2027 | XS2469369271 | 31/May/2022 | Listed | 31/May/2027 |
| INTESA SANPAOLO S P A | Series 4 - 65,300 Intesa Sanpaolo S.p.A. Equity Protection Performance Certificates con Partecipazione 2 su Indice EURO iSTOXX® 50 Digital Security Tilted NR Decrement 4.5% - PROTEZIONE 100% - Scadenza 3 | XS2803385751 | 31/May/2024 | Listed | 31/May/2034 |
| INTESA SANPAOLO S P A | Series 4 - MAX LONG CAP CERTIFICATES on EURO ISTOXX® 50 BROAD INFRASTRUCTURE TILTED NR DECREMENT 4.5% (EUR - PRICE) Index due 31.05.2030 | XS2611702130 | 31/May/2023 | Listed | 31/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO S P A | Series 5 - Issue of 228,800 MAX LONG CAP DIGITAL CERTIFICATES on EURO STOXX® Select Dividend 30 Index due 31.05.2027 | XS2469378264 | 31/May/2022 | Listed | 31/May/2027 |
| INTESA SANPAOLO S P A | Series 5 - Issue of EUR 45,000,000 Fixed to Floating Rate Notes due 24/01/2027 | XS1937018841 | 25/Jan/2019 | Listed | 24/Jan/2027 |
| INTESA SANPAOLO S P A | Series 5 - STANDARD LONG DIGITAL CERTIFICATES on 3 Month EURIBOR® Interest Rate due 31.05.2027 | XS2803385918 | 31/May/2024 | Listed | 31/May/2027 |
| INTESA SANPAOLO S P A | Series 5 - SWITCH DIGITAL CERTIFICATES with CONSOLIDATION EFFECT and MEMORY EFFECT on FTSE® MIB® Index due 31.05.2030 | XS2611702999 | 31/May/2023 | Listed | 31/May/2030 |
| INTESA SANPAOLO S P A | Series 572 - Issue of 5,000 STANDARD LONG DIGITAL CERTIFICATES WITH MEMORY EFFECT on EURO STOXX 50® Index due 26 June 2026 | XS1842116375 | 26/Jun/2018 | Listed | 26/Jun/2026 |
| INTESA SANPAOLO S P A | Series 6 - 60,424,000 EUR Fix to Floater Rate Notes due 17.02.2025 | XS1534969511 | 17/Feb/2017 | Listed | 17/Feb/2025 |
| INTESA SANPAOLO S P A | Series 6 - MAX LONG CAP CERTIFICATES on EURO iSTOXX® 50 Sharing Economy Tilted NR Decrement 5% (EUR - PRICE) Index due 31.05.2032 | XS2469406222 | 31/May/2022 | Listed | 31/May/2032 |
| INTESA SANPAOLO S P A | Series 6 - STANDARD LONG BARRIER PLUS CERTIFICATES on AIRBUS SE Share due 31.05.2028 | XS2803386056 | 31/May/2024 | Listed | 31/May/2028 |
| INTESA SANPAOLO S P A | Series 6 - STANDARD LONG DIGITAL CERTIFICATES on 3 Month EURIBOR® Interest Rate due 30.05.2025 | XS2612296686 | 31/May/2023 | Listed | 30/May/2025 |
| INTESA SANPAOLO S P A | Series 6 - USD 85,000,000 Fixed to Floating Rate Notes due 24 January 2025 | XS1937019062 | 25/Jan/2019 | Listed | 24/Jan/2025 |
| INTESA SANPAOLO S P A | Series 7 - 57,500 Intesa Sanpaolo S.p.A. Cash Collect Plus Certificates con Premi Mensili ed Effetto Memoria su Azione Volkswagen AG - Scadenza 31.05.2028 | XS2803386726 | 31/May/2024 | Listed | 31/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO S P A | Series 7 - Issue of 45,676,000 EUR Fixed to Floating Rate Notes due 24th November 2027 | XS1720194981 | 27/Nov/2017 | Listed | 24/Nov/2027 |
| INTESA SANPAOLO S P A | Series 7 - MAX LONG CAP CERTIFICATES on SOLACTIVE CYBER SECURITY 15% RISK CONTROL 4% DECREMENT NET (EUR) Index due 08.12.2027 | XS2467721424 | 08/Jun/2022 | Listed | 08/Dec/2027 |
| INTESA SANPAOLO S P A | Series 7 - MAX LONG CAP DIGITAL CERTIFICATES on EURO ISTOXX® 50 LOW CARBON NR DECREMENT 3.75% (EUR - PRICE) Index due 05.12.2028 | XS2612749577 | 05/Jun/2023 | Listed | 05/Dec/2028 |
| INTESA SANPAOLO S P A | Series 79 - 50 STANDARD LONG BARRIER PLUS CERTIFICATES on Telecom Italia S.p.A. Share due 30 April 2025 | XS1619645226 | 31/May/2017 | Listed | 30/Apr/2025 |
| INTESA SANPAOLO S P A | Series 8 - EUR 50,000,000 Fixed to Floating Rate Notes due 31 January 2030 | XS2109438387 | 03/Feb/2020 | Listed | 31/Jan/2030 |
| INTESA SANPAOLO S P A | Series 8 - Issue of 307 STANDARD LONG BARRIER PROTECTED PLUS CERTIFICATES on 3 Month EURIBOR® Interest Rate due 14.06.2027 | XS2614727670 | 14/Jun/2023 | Listed | 14/Jun/2027 |
| INTESA SANPAOLO S P A | Series 8 - Issue of 53,748,000 USD Fixed to Floating Rate Notes due 24th November 2025 | XS1720195285 | 27/Nov/2017 | Listed | 24/Nov/2025 |
| INTESA SANPAOLO S P A | Series 8 - Issue of STANDARD LONG DIGITAL CERTIFICATES QUANTO on Basket of Shares due 31.05.2029 | XS2803387021 | 31/May/2024 | Listed | 31/May/2029 |
| INTESA SANPAOLO S P A | Series 8 - STANDARD LONG BARRIER PLUS CERTIFICATES QUANTO on NIKKEI 225® Index due 15.06.2026 | XS2472164487 | 14/Jun/2022 | Listed | 15/Jun/2026 |
| INTESA SANPAOLO S P A | Series 8 - USD Fixed Rate Notes due 11 March 2025 | XS1958657105 | 12/Mar/2019 | Listed | 11/Mar/2025 |
| INTESA SANPAOLO S P A | Series 9 - Fixed Rate Notes due 11.03.2029 | XS1958656982 | 12/Mar/2019 | Listed | 11/Mar/2029 |
| INTESA SANPAOLO S P A | Series 9 - Issue of 221,292,000 EUR Fix to Floater Rate Notes due to 26.01.2026 | XS1341083555 | 27/Jan/2016 | Listed | 26/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTESA SANPAOLO S P A | Series 9 - Issue of 68,870,000 EUR Fix to Floater Rate Notes due 25.01.2027 | XS1551929760 | 26/Jan/2017 | Listed | 25/Jan/2027 |
| INTESA SANPAOLO S P A | Series 9 - MAX LONG CERTIFICATES on STOXX® GLOBAL SELECT DIVIDEND 100 (EUR PRICE) Index due 14.12.2028 | XS2472164727 | 14/Jun/2022 | Listed | 14/Dec/2028 |
| INTESA SANPAOLO S P A | Series 9 - STANDARD LONG AUTOCALLABLE BARRIER PLUS CERTIFICATES on SOCIÉTÉ GÉNÉRALE SA Share due 05.06.2026 | XS2811643761 | 05/Jun/2024 | Listed | 05/Jun/2026 |
| INVESCO PHYSICAL MARKETS PUBLIC LIMITED COMPANY | Series 1 - Series 1 Issue of 736,000 Secured Gold-Linked Certificates due 2100 | IE00B579F325 | 22/Jun/2009 | Listed | 31/Dec/2100 |
| INVESCO PHYSICAL MARKETS PUBLIC LIMITED COMPANY | Series 2 - Issue of 173,260 Secured Silver-Linked Certificates due 2100 | IE00B43VDT70 | 15/Apr/2011 | Listed | 31/Dec/2100 |
| INVESCO PHYSICAL MARKETS PUBLIC LIMITED COMPANY | Series 3 - Secured Platinum-Linked Certificates due 2100 | IE00B40QP990 | 15/Apr/2011 | Listed | 31/Dec/2100 |
| INVESCO PHYSICAL MARKETS PUBLIC LIMITED COMPANY | Series 4 - Secured Palladium-Linked Certificates due 2100 | IE00B4LJS984 | 15/Apr/2011 | Listed | 31/Dec/2100 |
| INVESTEC BANK LIMITED | Series IBLIM01 - Issue of U.S.$2,000,000 Investec USD MSCI World Outperformance Note due 9 December 2024 | XS2417688301 | 08/Dec/2021 | Listed | 09/Dec/2024 |
| INVESTEC BANK LIMITED | Series IBLIX02 - Issue of $15,000,000 S&P500 Value Index Kick out Notes with Capital at Risk due March 2026 | XS2308171623 | 31/Mar/2021 | Listed | 02/Apr/2026 |
| INVESTEC BANK LIMITED | Series IBLIX03 - Issue of $10,000,000 S&P500 Value Index Kick out Notes with Capital at Risk due May 2026 | XS2330045969 | 18/May/2021 | Listed | 19/May/2026 |
| INVESTEC BANK LIMITED | Series IBLIX04 - Issue of U.S.$8,000,000 Investec USD S&P 500 Value Index Digital Plus with Capital at Risk due May 2026 | XS2339490869 | 07/May/2021 | Listed | 04/May/2026 |
| INVESTEC BANK LIMITED | Series IBLIX05 - Issue of £16,000,000 Investec GBP FTSE 100 Autocall Kick out Notes with Capital at Risk due May 2026 | XS2341209216 | 21/May/2021 | Listed | 21/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC BANK LIMITED | Series IBLIX06 - U.S. $25,000,000 Investec USD MSCI Emerging Market Digital Plus with Capital at Risk due July 2025 | XS2345987833 | 23/Jul/2021 | Listed | 23/Jul/2025 |
| INVESTEC BANK LIMITED | Series IBLIX08 - $30,000,000 NFB MSCI Global Capped Digital Plus Kick out Notes with Capital at Risk due December 2026 | XS2407029326 | 07/Dec/2021 | Listed | 10/Dec/2026 |
| INVESTEC BANK PLC. | Series 1059 - Issue of EUR Upside Notes without Capital at Risk due 2025 | XS2125055959 | 31/Mar/2020 | Listed | 31/Mar/2025 |
| INVESTEC BANK PLC. | Series 1096 - Issue of EUR 3,340,000 Index Linked Upside Notes with Capital at Risk (Retail) | XS2161053546 | 08/Jul/2020 | Listed | 30/Jun/2025 |
| INVESTEC BANK PLC. | Series 1097 - Issue of EUR 915,000 Index Linked Upside Notes with Capital at Risk (Institutional) due June 30, 2025 | XS2161832584 | 08/Jul/2020 | Listed | 30/Jun/2025 |
| INVESTEC BANK PLC. | Series 1101 - Issue of EUR 4,200,000 Index Linked Upside Notes without Capital at Risk (Retail) 02 July 2026 | XS2167911002 | 08/Jul/2020 | Listed | 02/Jul/2026 |
| INVESTEC BANK PLC. | Series 1102 - Issue of EUR 230,000 Index Linked Upside Notes without Capital at Risk (Institutional) due July 2026 | XS2167911184 | 08/Jul/2020 | Listed | 02/Jul/2026 |
| INVESTEC BANK PLC. | Series 1113S - Issue of EUR 800,000 Impala Kick Out Notes with Capital at Risk due 2026 | XS2177020034 | 26/Jun/2020 | Listed | 10/Jul/2026 |
| INVESTEC BANK PLC. | Series 1168 - Issue of EUR 5,800,000 5 Year Fixed Rate Notes without Capital at Risk | XS2250524258 | 30/Nov/2020 | Listed | 27/Nov/2025 |
| INVESTEC BANK PLC. | Series 1173 - Issue of EUR 1,810,000 Index Linked Upside Notes with Capital at Risk | XS2267084056 | 01/Apr/2021 | Listed | 30/Sep/2026 |
| INVESTEC BANK PLC. | Series 1174 - Issue of EUR 2,288,000 Index Linked Upside Notes with Capital at Risk. | XS2267084130 | 01/Apr/2021 | Listed | 30/Sep/2026 |
| INVESTEC BANK PLC. | Series 1176 - Issue of EUR 32,250,000 5 Year Fixed Rate Notes without Capital at Risk | XS2267085376 | 22/Dec/2020 | Listed | 22/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC BANK PLC. | Series 1177 - Issue of EUR 1,000,000 5 Year Fixed Rate Notes without Capital at Risk | XS2267101082 | 18/Dec/2020 | Listed | 18/Dec/2025 |
| INVESTEC BANK PLC. | Series 1178 - Issue of EUR 7,000,000 5 Year Fixed Rate Notes without Capital at Risk | XS2267100860 | 18/Dec/2020 | Listed | 18/Dec/2025 |
| INVESTEC BANK PLC. | Series 1179 - Issue of EUR 4,000,000 5 Year Fixed Rate Notes without Capital at Risk | XS2267100944 | 18/Dec/2020 | Listed | 18/Dec/2025 |
| INVESTEC BANK PLC. | Series 1181 - Issue of EUR 25,500,000 5 Year Fixed Rate Notes without Capital at Risk | XS2267101249 | 18/Dec/2020 | Listed | 18/Dec/2025 |
| INVESTEC BANK PLC. | Series 1184 - Issue of EUR 2,307,000 Index Linked Upside Notes with Capital at Risk | XS2267873565 | 01/Apr/2021 | Listed | 30/Sep/2026 |
| INVESTEC BANK PLC. | Series 1185 - Issue of EUR 798,000 Index Linked Upside Notes with Capital at Risk | XS2267873649 | 01/Apr/2021 | Listed | 30/Sep/2026 |
| INVESTEC BANK PLC. | Series 1188 - Issue of EUR 4,200,000 5 Year Fixed Rate Notes without Capital at Risk | XS2297625167 | 26/Mar/2021 | Listed | 26/Mar/2026 |
| INVESTEC BANK PLC. | Series 895 - Issue of EUR 4,000,000 Multi Underlying Notes due 01 October 2025 | XS2036253321 | 27/Sep/2019 | Listed | 01/Oct/2025 |
| INVESTEC BANK PLC. | Series 897 - Issue of EUR 4,000,000 Multi Underlying Upside Notes without Capital at Risk (Institutional) due 1 October 2025 | XS2036253750 | 27/Sep/2019 | Listed | 01/Oct/2025 |
| INVESTEC BANK PLC. | Series 911 - Issue of EUR 1,300,000 Multi Underlying Upside Notes with Capital at Risk (Retail) | XS2044468069 | 12/Dec/2019 | Listed | 16/Jun/2025 |
| INVESTEC BANK PLC. | Series 911B - Issue of EUR 500,000 Multi Underlying Upside Notes with Capital at Risk (Institutional), | XS2058730230 | 12/Dec/2019 | Listed | 16/Jun/2025 |
| INVESTEC BANK PLC. | Series 912 - Issue of EUR 750,000 Multi Underlying Upside Notes with Capital at Risk (Retail). | XS2044468143 | 12/Dec/2019 | Listed | 16/Jun/2025 |
| INVESTEC BANK PLC. | Series 912B - Issue of EUR 500,000 Multi Underlying Upside Notes with Capital at Risk (Institutional). | XS2058730313 | 12/Dec/2019 | Listed | 16/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC BANK PLC. | Series 942 - Issue of EUR 500,000 Multi Underlying Upside Notes without Capital at Risk (Institutional) | XS2057172343 | 16/Dec/2019 | Listed | 16/Dec/2025 |
| INVESTEC BANK PLC. | Series 943 - Issue of EUR 2,500,000.00 Multi Underlying Upside Notes without Capital at Risk | XS2057172426 | 16/Dec/2019 | Listed | 16/Dec/2025 |
| INVESTEC BANK PLC. | Series 992 - Issue of EUR 1,300,000 Multi Underlying Upside Notes without Capital at Risk (Retail) | XS2094563546 | 09/Apr/2020 | Listed | 22/Mar/2026 |
| INVESTEC BANK PLC. | Series 993 - Issue of EUR 900,000 Multi Underlying Upside Notes without Capital at Risk (Institutional) due March 2026 | XS2094564866 | 09/Apr/2020 | Listed | 22/Mar/2026 |
| INVESTEC BANK PLC. | Series 994 - Issue of EUR 600,000 Multi Underlying Upside Notes with Capital at Risk (Retail) due September 2025 | XS2094564940 | 09/Apr/2020 | Listed | 24/Sep/2025 |
| INVESTEC BANK PLC. | Series 995 - Issue of EUR 400,000 Multi Underlying Upside Notes with Capital at Risk (Institutional) | XS2094567539 | 09/Apr/2020 | Listed | 24/Sep/2025 |
| INVESTEC BANK PLC. | Series 996 - Issue of EUR 300,000 Multi Underlying Upside Notes with Capital at Risk (Retail) 24 September 2025 | XS2094567612 | 09/Apr/2020 | Listed | 24/Sep/2025 |
| INVESTEC BANK PLC. | Series 997 - Issue of EUR 200,000 Multi Underlying Upside Notes with Capital at Risk (Institutional) due 24 September 2025 | XS2094567703 | 09/Apr/2020 | Listed | 24/Sep/2025 |
| IOWA STUDENT LOAN LIQUIDITY CORPORATION | Class A-3 Notes | US462592AC02 | 12/Sep/2005 | Listed | 25/Sep/2037 |
| IOWA STUDENT LOAN LIQUIDITY CORPORATION | Class B Notes | US462592AD84 | 12/Sep/2005 | Listed | 25/Sep/2037 |
| IPANEMA CAPITAL P.L.C. | 2016-36 - Issue of USD 60000000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1378861113 | 31/Mar/2016 | Listed | 23/Mar/2040 |
| IPANEMA CAPITAL P.L.C. | 2016-37 - Issue of CZK 575000000 Floating Rate Secured Senior Notes (the "Notes") due 10 January 2040 | XS1378854175 | 31/Mar/2016 | Listed | 10/Jan/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| IPANEMA CAPITAL P.L.C. | 2016-44 - EUR 29,000,000 Floating Rate Secured Senior Notes (the "Notes") due 10 May 2040 | XS1378860818 | 31/Mar/2016 | Listed | 10/May/2040 |
| IPANEMA CAPITAL P.L.C. | 2016-48 - Issue of CZK 575,000,000 Floating Rate Secured Senior Notes (the "Notes") due 10 January 2040 | XS1378860735 | 31/Mar/2016 | Listed | 10/Jan/2040 |
| IPANEMA CAPITAL P.L.C. | Series 2016-29 - Issue of EUR 29,000,000 Floating Rate Secured Senior Notes (the "Notes") due 10 January 2040 | XS1378860909 | 31/Mar/2016 | Listed | 10/Jan/2040 |
| IPANEMA CAPITAL P.L.C. | Series 2016-31 - Issue of EUR 34,000,000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1378861543 | 31/Mar/2016 | Listed | 23/Mar/2040 |
| IPANEMA CAPITAL P.L.C. | Series 2016-33 - Issue of EUR 55000000 Floating Rate Secured Senior Notes (the "Notes") due 10 May 2040 | XS1378861626 | 31/Mar/2016 | Listed | 10/May/2040 |
| IPANEMA CAPITAL P.L.C. | Series 2016-34 - Issue of EUR 23,500,000 Floating Rate Secured Senior Notes (the "Notes") 23 June 2040 | XS1378861899 | 31/Mar/2016 | Listed | 23/Jun/2040 |
| IPANEMA CAPITAL P.L.C. | Series 2016-40 - Issue of PLN 11500000 Floating Rate Secured Senior Notes (the "Notes") due 10 January 2040 | XS1378860222 | 31/Mar/2016 | Listed | 10/Jan/2040 |
| IPANEMA CAPITAL P.L.C. | Series 2016-41 - EUR 21,000,000 Floating Rate Secured Senior Notes (the "Notes") due 10 January 2040 | XS1378860578 | 31/Mar/2016 | Listed | 10/Jan/2040 |
| IPANEMA CAPITAL P.L.C. | Series 2016-47 - Issue of USD 80000000 Floating Rate Secured Senior Notes (the "Notes") due 10 January 2040 | XS1378861469 | 31/Mar/2016 | Listed | 10/Jan/2040 |
| IPANEMA CAPITAL P.L.C. | Series 2017-49 - Issue of HUF 6,000,000,000 Floating Rate Secured Senior Notes (the "Notes") due 10 January 2040 | XS1541157142 | 01/Feb/2017 | Listed | 10/Jan/2040 |
| IREN S.P.A. | Series 10 - Issue of €500,000,000 3.625 per cent. Green Notes due 23 September 2033 | XS2906211946 | 23/Sep/2024 | Listed | 23/Sep/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| IREN S.P.A. | Series 3 - Issue of GBP 500,000,000 1.50 per cent. Green Notes due 24th October 2027 | XS1704789590 | 24/Oct/2017 | Listed | 24/Oct/2027 |
| IREN S.P.A. | Series 4 - Eur 476,000,000, 1.95 per cent. Green Notes due 19th September 2025 | XS1881533563 | 19/Sep/2018 | Listed | 19/Sep/2025 |
| IREN S.P.A. | Series 5 - Issue of EUR 500,000,000 0.875% per cent. Green Notes due 14 October 2029 | XS2065601937 | 14/Oct/2019 | Listed | 14/Oct/2029 |
| IREN S.P.A. | Series 6 - €484,000,000 1.00 per cent. Notes due 1 July 2030 | XS2197356186 | 01/Jul/2020 | Listed | 01/Jul/2030 |
| IREN S.P.A. | Series 7 - €500,000,000 0.250 per cent. Green Notes due 17 January 2031 | XS2275029085 | 17/Dec/2020 | Listed | 17/Jan/2031 |
| IREN S.P.A. | Series 8 - €40,000,000 2.875 per cent. Green Notes due 5 August 2028 | XS2512307229 | 05/Aug/2022 | Listed | 05/Aug/2028 |
| IREN S.P.A. | Series 9 - Issue of €500,000,000 3.875 per cent. Green Notes due 22 July 2032 | XS2752472436 | 22/Jan/2024 | Listed | 22/Jul/2032 |
| IRIS SPV PLC | Series 38/2012 - EUR 485,000,000 Partly-Paid Notes due 2038 | XS0846356854 | 22/Nov/2012 | Listed | 12/Jul/2038 |
| ISCHUS CDO I LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2040 | USG4950WAA20 | 27/Jan/2005 | Listed | 05/Jan/2040 |
| ISCHUS CDO I LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2040 | USG4950WAB03 | 27/Jan/2005 | Listed | 05/Jan/2040 |
| ISCHUS CDO I LTD. | Class B Third Priority Senior Secured Floating Rate Notes due 2040 | USG4950WAC85 | 27/Jan/2005 | Listed | 05/Jan/2040 |
| ISCHUS CDO I LTD. | Class C-1 Mezzanine Secured Floating Rate Notes due 2040 | USG4950WAD68 | 27/Jan/2005 | Listed | 05/Jan/2040 |
| ISCHUS CDO I LTD. | Class C-2 Mezzanine Secured Fixed Rate Notes due 2040 | USG4950WAE42 | 27/Jan/2005 | Listed | 05/Jan/2040 |
| ISCHUS SYNTHETIC ABS CDO 2006-2 LTD | Class A-1LB Floating Rate Notes due October 2045 | USG49749AB36 | 22/Aug/2007 | Listed | 12/Oct/2045 |
| ISCHUS SYNTHETIC ABS CDO 2006-2 LTD | Class A-2L Floating Rate Notes due October 2045 | USG49749AC19 | 22/Aug/2007 | Listed | 12/Oct/2045 |
| ISCHUS SYNTHETIC ABS CDO 2006-2 LTD | Class A-3L Floating Rate Notes due October 2045 | USG49749AD91 | 22/Aug/2007 | Listed | 12/Oct/2045 |
| ISCHUS SYNTHETIC ABS CDO 2006-2 LTD | Class B-1L Floating Rate Notes due October 2045 | USG49749AE74 | 22/Aug/2007 | Listed | 12/Oct/2045 |
| ISCHUS SYNTHETIC ABS CDO 2006-2 LTD | Class B-2L Floating Rate Notes due October 2045 | XS0280543603 | 22/Aug/2007 | Listed | 12/Oct/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ISDB TRUST SERVICES NO.2 SARL | Series 54 - Issue of U.S. $2,500,000,000 Trust Certificates due 2026 | XS2318745937 | 31/Mar/2021 | Listed | 31/Mar/2026 |
| ISDB TRUST SERVICES NO.2 SARL | Series 57 - Issue of U.S. $1,800,000,000 Trust Certificates due 2026 | XS2399836936 | 21/Oct/2021 | Listed | 21/Oct/2026 |
| ISDB TRUST SERVICES NO.2 SARL | Series 58 - U.S. $1,750,000,000 Trust Certificates due 2027 | XS2470609798 | 28/Apr/2022 | Listed | 28/Apr/2027 |
| ISDB TRUST SERVICES NO.2 SARL | Series 59 - Issue of U.S. $1,000,000,000 Trust Certificates due 2027 | XS2545634557 | 27/Oct/2022 | Listed | 27/Oct/2027 |
| ISDB TRUST SERVICES NO.2 SARL | Series 60 - Issue of EUR 150,000,000 Trust Certificates due 2026 | XS2594773876 | 01/Mar/2023 | Listed | 01/Mar/2026 |
| ISDB TRUST SERVICES NO.2 SARL | Series 61 - Issue of U.S. $2,000,000,000 Trust Certificates due 2028 | XS2589321020 | 14/Mar/2023 | Listed | 14/Mar/2028 |
| ISDB TRUST SERVICES NO.2 SARL | Series 63 - U.S. $2,100,000,000 Trust Certificates due 2028 | XS2679288519 | 03/Oct/2023 | Listed | 03/Oct/2028 |
| ISDB TRUST SERVICES NO.2 SARL | Series 64 - Issue of EUR 300,000,000 Trust Certificates due 2028 | XS2879057003 | 13/Aug/2024 | Listed | 14/Nov/2028 |
| ISDB TRUST SERVICES NO.2 SARL | Series 64 - Issue of EUR 700,000,000 Trust Certificates due 2028 | XS2708355115 | 14/Nov/2023 | Listed | 14/Nov/2028 |
| ISDB TRUST SERVICES NO.2 SARL | Series 65 - Issue of U.S. $2,000,000,000 Trust Certificates due 2029 | XS2817911170 | 15/May/2024 | Listed | 15/May/2029 |
| ISDB TRUST SERVICES NO.2 SARL | Series 66 - Issue of EUR 100,000,000 Trust Certificates due 2031 | XS2836461819 | 05/Jun/2024 | Listed | 05/Jun/2031 |
| ISDB TRUST SERVICES NO.2 SARL | Series 68 - Issue of U.S. $1,250,000,000 Trust Certificates due 2029 | XS2907959071 | 15/Oct/2024 | Listed | 15/Oct/2029 |
| ISDB TRUST SERVICES NO.2 SARL | Series 69 - Issue of EUR 500,000,000 Trust Certificates due 2029 | XS2932797306 | 05/Nov/2024 | Listed | 05/Nov/2029 |
| ISLANDSBANKI HF. | Series 12 - Issue of SEK 750,000,000 Floating Rate Tier 2 Notes due 23 November 2027 | XS1722683072 | 23/Nov/2017 | Listed | 23/Nov/2027 |
| ISLANDSBANKI HF. | Series 2 - Issue of €300,000,000 Series 2022-2 3.000% Covered Bonds due 20 September 2027 | XS2530443659 | 20/Sep/2022 | Listed | 20/Sep/2027 |
| ISLANDSBANKI HF. | Series 2022-1 - Issue of €300,000,000 Series 2022-1 Floating Rate Covered Bonds due 29 June 2027 | XS2496201653 | 29/Jun/2022 | Listed | 29/Jun/2027 |
| ISLANDSBANKI HF. | Series 33 - Issue of SEK 450,000,000 Floating Rate Notes due March 2025 | XS2325591365 | 29/Mar/2021 | Listed | 26/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ISLANDSBANKI HF. | Series 34 - Issue of NOK 750,000,000 Floating Rate Notes due March 2025 | XS2325336092 | 26/Mar/2021 | Listed | 26/Mar/2025 |
| ISLANDSBANKI HF. | Series 37 - Issue of EUR 300,000,000 0.750 per cent. Senior Preferred Sustainability Notes due 25 March 2025 | XS2411447043 | 25/Jan/2022 | Listed | 25/Mar/2025 |
| ISLANDSBANKI HF. | Series 40 - Issue of SEK 533,000,000 Senior Preferred Floating Rate Notes due November 2024 | XS2557201394 | 18/Nov/2022 | Listed | 18/Nov/2024 |
| ISLANDSBANKI HF. | Series 41 - Issue of NOK 1,400,000,000 Senior Preferred Floating Rate Notes due November 2025 | NO0012755802 | 18/Nov/2022 | Listed | 18/Nov/2025 |
| ISLANDSBANKI HF. | Series 44 - Issue of SEK 500,000,000 Senior Preferred Floating Rate Notes due April 2026 | XS2611087557 | 13/Apr/2023 | Listed | 13/Apr/2026 |
| ISLANDSBANKI HF. | Series 47 - Issue of SEK 500,000,000 Senior Preferred Floating Rate Notes due November 2026 | XS2715286394 | 08/Nov/2023 | Listed | 08/Nov/2026 |
| ISLANDSBANKI HF. | Series 49 - Issue of SEK 500,000,000 Green Floating Rate Notes due January 2027 | XS2751578050 | 25/Jan/2024 | Listed | 25/Jan/2027 |
| ISLANDSBANKI HF. | Series 50 - Issue of NOK 500,000,000 Green Floating Rate Notes due January 2027 | NO0013132159 | 25/Jan/2024 | Listed | 25/Jan/2027 |
| ISLANDSBANKI HF. | Series 51 - Issue of EUR 300,000,000 4.625 per cent. Senior Preferred Notes due 27 March 2028 | XS2792180197 | 27/Mar/2024 | Listed | 27/Mar/2028 |
| ISLANDSBANKI HF. | Series 52 - Issue of NOK 200,000,000 Floating Rate Notes due July 2027 | NO0013271072 | 02/Jul/2024 | Listed | 02/Jul/2027 |
| ISLANDSBANKI HF. | Series 53 - Issue of SEK 300,000,000 Senior Preferred Floating Rate Notes due July 2027 | XS2853540560 | 02/Jul/2024 | Listed | 02/Jul/2027 |
| ITALIAN WINE BRANDS S.P.A. | Euro 128,570,371.5 Senior Unsecured Fixed Rate Notes due 13 May 2027 | XS2331288212 | 13/May/2021 | Listed | 13/May/2027 |
| ITAS MUTUA | EUR 60000000 Fixed Rate Dated Subordinated Notes due 30 July 2025 | XS1268593255 | 30/Jul/2015 | Listed | 30/Jul/2025 |
| IXION PLC | Series 23 - Series 23 Floating Rate Portfolio Credit Linked Secured Notes due 2046 | US46601TAY82 | 06/Jun/2007 | Listed | 25/Jan/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| IXION PLC | Series 26 - Series 26 Floating Rate Portfolio Credit Linked Secured Notes due 2045 | US46601TBB70 | 06/Jun/2007 | Listed | 25/Sep/2045 |
| IXION PLC | Series 27 - Series 27 Floating Rate Portfolio Credit Linked Secured Notes due 2045 | US46601TBC53 | 06/Jun/2007 | Listed | 25/Sep/2045 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | Series 2016-1 - Issue of NOK 1300000000 3.050% Fixed Rate Notes due 15 January 2031 | XS1344905788 | 15/Jan/2016 | Listed | 15/Jan/2031 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | Series 2016-2 - Issue of NOK 1000000000 2.720% Fixed Rate Notes due 30 March 2028 | XS1386405077 | 30/Mar/2016 | Listed | 30/Mar/2028 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | Series 2016-5 - Issue of €50,000,000 0.912% Fixed Rate Notes due 26 October 2026 | XS1506386405 | 26/Oct/2016 | Listed | 26/Oct/2026 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | Series 2018-5 - Issue of NOK 1,000,000,000 3.030% Fixed Rate Notes due 09th July 2030 secured by a Funding Agreement | XS1853269931 | 09/Jul/2018 | Listed | 09/Jul/2030 |
| JAMESTOWN RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €100,000 Class X1 residential mortgage backed notes due January 2063 | XS2859877172 | 24/Jul/2024 | Listed | 28/Jan/2063 |
| JAMESTOWN RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €12,287,000 Class D residential mortgage backed floating rate notes due January 2063 | XS2859873932 | 24/Jul/2024 | Listed | 28/Jan/2063 |
| JAMESTOWN RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €14,042,000 Class E residential mortgage backed floating rate notes due January 2063 | XS2859874070 | 24/Jul/2024 | Listed | 28/Jan/2063 |
| JAMESTOWN RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €16,569,000 Class R residential mortgage backed fixed rate notes due January 2063 | XS2859876877 | 24/Jul/2024 | Listed | 28/Jan/2063 |
| JAMESTOWN RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X2 residential mortgage backed notes due January 2063 | XS2859877339 | 24/Jul/2024 | Listed | 28/Jan/2063 |
| JAMESTOWN RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €2,106,000 Class G residential mortgage backed floating rate notes due January 2063 | XS2859874237 | 24/Jul/2024 | Listed | 28/Jan/2063 |
| JAMESTOWN RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €3,159,000 Class F residential mortgage backed floating rate notes due January 2063 | XS2859874153 | 24/Jul/2024 | Listed | 28/Jan/2063 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JAMESTOWN RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €31,595,000 Class C residential mortgage backed floating rate notes due January 2063 | XS2859873775 | 24/Jul/2024 | Listed | 28/Jan/2063 |
| JAMESTOWN RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €36,510,000 Class B residential mortgage backed floating rate notes due January 2063 | XS2859873429 | 24/Jul/2024 | Listed | 28/Jan/2063 |
| JAMESTOWN RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €505,523,000 Class A residential mortgage backed floating rate notes due January 2063 | XS2859872884 | 24/Jul/2024 | Listed | 28/Jan/2063 |
| JAMESTOWN RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €96,891,000 Class Z residential mortgage backed fixed rate notes due January 2063 | XS2859874401 | 24/Jul/2024 | Listed | 28/Jan/2063 |
| JEFFERIES FINANCIAL GROUP INC. | Series 11 - Issue of EUR 10,000,000 Variable Rate Notes due 09th February 2032 | XS1559529380 | 09/Feb/2017 | Listed | 09/Feb/2032 |
| JEFFERIES FINANCIAL GROUP INC. | Series 15 - Issue of EUR 15,000,000 Fixed Rate Callable Notes due 19 January 2043 | XS1748862379 | 19/Jan/2018 | Listed | 19/Jan/2043 |
| JEFFERIES FINANCIAL GROUP INC. | Series 22 - Issue of EUR 9,000,000 Fixed Rate Callable Notes due 06 September 2039 | XS2050524706 | 06/Sep/2019 | Listed | 06/Sep/2039 |
| JEFFERIES FINANCIAL GROUP INC. | Series 23 - Issue of EUR 75,000,000 Variable Rate Notes due 20 September 2034 | XS2054600981 | 20/Sep/2019 | Listed | 20/Sep/2034 |
| JEFFERIES FINANCIAL GROUP INC. | Series 26 - Issue of EUR 100,000,000 Fixed Rate Callable Notes due 21 November 2042 | XS2082472809 | 21/Nov/2019 | Listed | 21/Nov/2042 |
| JEFFERIES FINANCIAL GROUP INC. | Series 27 - Issue of EUR 30,000,000 Variable Rate Notes due 23 December 2039 | XS2095879479 | 23/Dec/2019 | Listed | 23/Dec/2039 |
| JEFFERIES FINANCIAL GROUP INC. | Series 29 - Issue of EUR 55,000,000 Fixed Rate Callable Notes due 4 May 2040 | XS2160996133 | 04/May/2020 | Listed | 04/May/2040 |
| JEFFERIES FINANCIAL GROUP INC. | Series 31 - Issue of EUR 50,000,000 Variable Rate Notes due 29 October 2037 | XS2250525818 | 29/Oct/2020 | Listed | 29/Oct/2037 |
| JEFFERIES FINANCIAL GROUP INC. | Series 32 - Issue of EUR 13,000,000 Callable Fixed Rate Notes due 5 February 2036 | XS2294481614 | 05/Feb/2021 | Listed | 05/Feb/2036 |
| JEFFERIES FINANCIAL GROUP INC. | Series 33 - Issue of EUR 13,000,000 Variable Rate Notes due 5 May 2036 | XS2338192128 | 05/May/2021 | Listed | 05/May/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JEFFERIES FINANCIAL GROUP INC. | Series 34 - Issue of EUR 20,000,000 Callable Fixed Rate Notes due 15 October 2041 | XS2399243364 | 15/Oct/2021 | Listed | 15/Oct/2041 |
| JEFFERIES FINANCIAL GROUP INC. | Series 35 - Issue of EUR 5,000,000 Fixed Rate Callable Notes due 18 November 2041 | XS2410359058 | 18/Nov/2021 | Listed | 18/Nov/2041 |
| JEFFERIES FINANCIAL GROUP INC. | Series 39 - Issue of EUR 100,000,000 Callable Fixed Rate Notes due 13 May 2052 | XS2479987302 | 13/May/2022 | Listed | 13/May/2052 |
| JEFFERIES FINANCIAL GROUP INC. | Series 40 - Issue of EUR 39,000,000 Floating Rate Notes due June 2026 | XS2636443959 | 19/Jun/2023 | Listed | 19/Jun/2026 |
| JEFFERIES FINANCIAL GROUP INC. | Series 42 - Issue of 10,000,000 Callable Fixed Rate Notes due 16 October 2033 | XS2704594717 | 16/Oct/2023 | Listed | 16/Oct/2033 |
| JEFFERIES FINANCIAL GROUP INC. | Series 43 - Issue of EUR 20,000,000 Callable Fixed Rate Notes due 14 February 2031 | XS2765027276 | 14/Feb/2024 | Listed | 14/Feb/2031 |
| JEFFERIES FINANCIAL GROUP INC. | Series 44 - Issue of EUR 750,000,000 3.875 per cent. Fixed Rate Senior Unsecured Notes due 16 April 2026 | XS2801964284 | 16/Apr/2024 | Listed | 16/Apr/2026 |
| JEFFERIES FINANCIAL GROUP INC. | Series 45 - Issue of EUR 500,000,000 4.000 per cent. Fixed Rate Senior Unsecured Notes due 16 April 2029 | XS2801963716 | 16/Apr/2024 | Listed | 16/Apr/2029 |
| JOHN DEERE BANK S.A. | Series 14 - Issue of EUR 600,000,000 2.500 per cent. Fixed Rate Notes due 2026 (Series 14) | XS2531438351 | 14/Sep/2022 | Listed | 14/Sep/2026 |
| JOHN DEERE BANK S.A. | Series 15 - Issue of GBP 400,000,000 5.125 per cent. Fixed Rate Notes due 2028 | XS2703627021 | 18/Oct/2023 | Listed | 18/Oct/2028 |
| JOHN DEERE BANK S.A. | Series 16 - Issue of EUR 600,000,000 3.300 per cent. Fixed Rate Notes due 2029 | XS2845057780 | 01/Jul/2024 | Listed | 15/Oct/2029 |
| JOHN DEERE CAPITAL CORPORATION | Series 17 - Issue of EUR 900,000,000 3.450 per cent. Fixed Rate Notes due 2032 | XS2856698126 | 16/Jul/2024 | Listed | 16/Jul/2032 |
| JOHN DEERE CASH MANAGEMENT | Series 10 - Issue of EUR 650,000,000 1.650 per cent. Notes due 13 June 2039 | XS2010331101 | 13/Jun/2019 | Listed | 13/Jun/2039 |
| JOHN DEERE CASH MANAGEMENT | Series 12 - Issue of EUR 600,000,000 1.850 per cent. Notes due 2028 | XS2150006307 | 02/Apr/2020 | Listed | 02/Apr/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JOHN DEERE CASH MANAGEMENT | Series 13 - Issue of EUR 600,000,000 2.200 per cent. Notes due 2032 | XS2150006562 | 02/Apr/2020 | Listed | 02/Apr/2032 |
| JP MORGAN CHASE AND CO. | Series 1 - Issue of EUR 1,750,000,000 Fixed-to-Floating Rate Notes due 2032 | XS2075811948 | 04/Nov/2019 | Listed | 04/Nov/2032 |
| JP MORGAN CHASE AND CO. | Series 10 - Issue of EUR 500,000,000 Floating Rate Notes due 2028 | XS2838379639 | 06/Jun/2024 | Listed | 06/Jun/2028 |
| JP MORGAN CHASE AND CO. | Series 2 - Issue of EUR 1,250,000,000 Fixed-to-Floating Rate Notes due 2028 | XS2123320033 | 24/Feb/2020 | Listed | 24/Feb/2028 |
| JP MORGAN CHASE AND CO. | Series 2012-2704 - Issue of USD 50000000 15 Year USD Callable Zero-Coupon Note, due July 2027 (the "Securities") | XS0809857112 | 15/Oct/2012 | Listed | 26/Jul/2027 |
| JP MORGAN CHASE AND CO. | Series 2013-1652 - Issue of AUD 30000000 20 Year AUD Callable Zero-Coupon Note, due March 2033 (the Securities) | XS0897277827 | 02/May/2013 | Listed | 08/Mar/2033 |
| JP MORGAN CHASE AND CO. | Series 3 - EUR 1,500,000,000 Fixed-to-Floating Rate Notes due 2033 | XS2300175655 | 17/Feb/2021 | Listed | 17/Feb/2033 |
| JP MORGAN CHASE AND CO. | Series 4 - GBP 1,250,000,000 Fixed-to-Floating Rate Notes due 2026 | XS2335966631 | 28/Apr/2021 | Listed | 28/Apr/2026 |
| JP MORGAN CHASE AND CO. | Series 5 - GBP 750,000,000 Fixed-to-Floating Rate Notes due 2033 | XS2335966557 | 28/Apr/2021 | Listed | 28/Apr/2033 |
| JP MORGAN CHASE AND CO. | Series 6 - EUR 2,500,000,000 Fixed-to-Floating Rate Notes due 2030 | XS2461234622 | 23/Mar/2022 | Listed | 23/Mar/2030 |
| JP MORGAN CHASE AND CO. | Series 7 - EUR 2,000,000,000 Fixed-to-Floating Rate Notes due 2031 | XS2717291970 | 13/Nov/2023 | Listed | 13/Nov/2031 |
| JP MORGAN CHASE AND CO. | Series 8 - Issue of EUR 2,000,000,000 Fixed-to-Floating Rate Notes due 2034 | XS2791972248 | 21/Mar/2024 | Listed | 21/Mar/2034 |
| JP MORGAN CHASE AND CO. | Series 9 - Issue of EUR 1,250,000,000 Fixed-to-Floating Rate Notes due 2028 | XS2838379712 | 06/Jun/2024 | Listed | 06/Jun/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10077 - AUD 25,000,000 7-Year Callable Fixed Coupon Notes, due 28 January 2029 | XS1450778003 | 31/Jan/2022 | Listed | 28/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2014-XIV DESIGNATED ACTIVITY COMPANY | EUR 58,000,000 Subordinated Notes due 2028 | XS1114474114 | 21/Oct/2014 | Listed | 15/Jan/2028 |
| JUBILEE CLO 2015-XV DESIGNATED ACTIVITY COMPANY | EUR 46000000 Subordinated Notes due 2028 | XS1223424174 | 04/Jun/2015 | Listed | 12/Jul/2028 |
| JUBILEE CLO 2015-XVI DESIGNATED ACTIVITY COMPANY | EUR 43200000 Subordinated Notes due 2029 | XS1117280468 | 15/Dec/2015 | Listed | 15/Dec/2029 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class F Deferrable Junior Floating Rate Notes due 2030 | XS1706230700 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 2,250,000 Class X Senior Secured Floating Rate Notes due 2030 | XS1706237549 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 21,375,000 Class D Deferrable Mezzanine Floating Rate Notes due 2030 - IM Non-Voting Exchangeable Notes | XS1706232151 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 21,375,000 Class D Deferrable Mezzanine Floating Rate Notes due 2030 - IM Non-Voting Notes | XS1706232318 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 21,375,000 Class D Deferrable Mezzanine Floating Rate Notes due 2030 - IM Voting Notes | XS1706232409 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 231,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 - IM Non-Voting Exchangeable Notes | XS1706235253 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 231,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 - IM Non-Voting Notes | XS1706235337 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 231,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 - IM Voting Notes | XS1706235501 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 28,125,000 Class C Deferrable Mezzanine Floating Rate Notes due 2030 - IM Non-Voting Exchangeable Notes | XS1706233043 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 28,125,000 Class C Deferrable Mezzanine Floating Rate Notes due 2030 - IM Non-Voting Notes | XS1706233399 | 13/Dec/2017 | Listed | 25/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 28,125,000 Class C Deferrable Mezzanine Floating Rate Notes due 2030 - IM Voting Notes | XS1706233555 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 28,125,000 Class E Deferrable Junior Floating Rate Notes due 2030 | XS1706231427 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 - IM Non-Voting Notes | XS1706234363 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 - IM Non-Voting Exchangeable Notes | XS1706234108 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 - IM Voting Notes | XS1706234520 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 42,800,000 Subordinated Notes due 2030 | XS1706229793 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 66,375,000 Class B Senior Secured Floating Rate Notes due 2030 - IM Non-Voting Exchangeable Notes | XS1706236061 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 66,375,000 Class B Senior Secured Floating Rate Notes due 2030 - IM Non-Voting Notes | XS1706236491 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XIX DESIGNATED ACTIVITY COMPANY | EUR 66,375,000 Class B Senior Secured Floating Rate Notes due 2030 - IM Voting Notes | XS1706236814 | 13/Dec/2017 | Listed | 25/Jul/2030 |
| JUBILEE CLO 2017-XVIII DESIGNATED ACTIVITY COMPANY | EUR 45,400,000 Subordinated Notes due 2030 | XS1619575001 | 05/Jul/2017 | Listed | 15/Jan/2030 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - IM Non-Voting Notes | XS1826049766 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - IM Voting Notes | XS1826049683 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 20311 - IM Non-Voting Exchangeable Notes | XS1826050186 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €10,800,000 Class F Deferrable Junior Floating Rate Notes due 2031 | XS1826052638 | 19/Jul/2018 | Listed | 19/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €12,800,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Exchangeable Notes | XS1826051150 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €12,800,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2031 - IM Voting Notes | XS1826051077 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €12,800,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due2031 - IM Non-Voting Exchangeable Notes | XS1826051234 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Exchangeable Notes | XS1834756907 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 Deferrable Mezzanine Floating Rate Notes due 2031 - IM Voting Notes | XS1834756816 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 Deferrable Mezzanine Floating Rate Notes due2031 - IM Non-Voting Exchangeable Notes | XS1834757038 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €16,200,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - IM Non-Voting Exchangeable Notes | XS1826050699 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €16,200,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - IM Non-Voting Notes | XS1826050343 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €16,200,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - IM Voting Notes | XS1826050426 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2031 | XS1826048958 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Exchangeable Notes | XS1826051820 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Notes | XS1826051747 | 19/Jul/2018 | Listed | 19/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - IM Voting Notes | XS1826051663 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €236,000, 000 Class A Senior Secured Floating Rate Notes due 2031 - IM Voting Notes | XS1826049097 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2031 - IM Non-Voting Notes | XS1826049253 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2031- IM Non-Voting Exchangeable Notes | XS1826049410 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 - IM Non-Voting Exchangeable Notes | XS1834758432 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 - IM Non-Voting Notes | XS1834758606 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 - IM Voting Notes | XS1834758515 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €26,300,000 Class E Deferrable Junior Floating Rate Notes due 2031 | XS1826052471 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE CLO 2018-XX DESIGNATED ACTIVITY COMPANY | €37,600,000 Subordinated Notes due 2031 | XS1826052802 | 19/Jul/2018 | Listed | 19/Jul/2031 |
| JUBILEE PLACE 2020-1 B.V. | € 100,000 100.00 per cent. Class S1 Mortgage due October 2057 | XS2253110139 | 25/Nov/2020 | Listed | 17/Oct/2057 |
| JUBILEE PLACE 2020-1 B.V. | € 100,000 100.00 per cent. Class S2 Mortgage due October 2057 | XS2253110212 | 25/Nov/2020 | Listed | 17/Oct/2057 |
| JUBILEE PLACE 2020-1 B.V. | € 173,210,000 99.819 per cent. Class A Mortgage Backed Floating Notes due October 2057 | XS2253109123 | 25/Nov/2020 | Listed | 17/Oct/2057 |
| JUBILEE PLACE 2020-1 B.V. | € 2,978,000 88.487 per cent. Class E Mortgage Backed Floating Notes due October 2057 | XS2253109800 | 25/Nov/2020 | Listed | 17/Oct/2057 |
| JUBILEE PLACE 2020-1 B.V. | € 4,467,000 92.627 per cent. Class D Mortgage Backed Floating Notes due October 2057 | XS2253109636 | 25/Nov/2020 | Listed | 17/Oct/2057 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE PLACE 2020-1 B.V. | € 8,437,000 100.00 per cent. Class X Mortgage due October 2057 | XS2253109982 | 25/Nov/2020 | Listed | 17/Oct/2057 |
| JUBILEE PLACE 2020-1 B.V. | €10,919,000 98.075 per cent. Class B Mortgage Backed Floating Notes due October 2057 | XS2253109479 | 25/Nov/2020 | Listed | 17/Oct/2057 |
| JUBILEE PLACE 2020-1 B.V. | €6,948,000 95.285 per cent. Class C Mortgage Backed Floating Notes due October 2057 | XS2253109552 | 25/Nov/2020 | Listed | 17/Oct/2057 |
| JUBILEE PLACE 2021-1 B.V. | €100,000 100.00 per cent. Class S1 Notes due July 2058 | XS2324408645 | 08/Apr/2021 | Listed | 17/Jul/2058 |
| JUBILEE PLACE 2021-1 B.V. | €100,000 100.00 per cent. Class S2 Notes due July 2058 | XS2324408991 | 08/Apr/2021 | Listed | 17/Jul/2058 |
| JUBILEE PLACE 2021-1 B.V. | €14,456,000 100.00 per cent. Class X Notes due July 2058 | XS2324407597 | 08/Apr/2021 | Listed | 17/Jul/2058 |
| JUBILEE PLACE 2021-1 B.V. | €15,179,000.00 99.104 per cent. Class B due July 2058 | XS2324405971 | 08/Apr/2021 | Listed | 17/Jul/2058 |
| JUBILEE PLACE 2021-1 B.V. | €254,435,000.00 100.00 per cent. Class A Notes due July 2058 | XS2324404818 | 08/Apr/2021 | Listed | 17/Jul/2058 |
| JUBILEE PLACE 2021-1 B.V. | €3,614,000 93.604 per cent. Class E Notes due July 2058 | XS2324407241 | 08/Apr/2021 | Listed | 17/Jul/2058 |
| JUBILEE PLACE 2021-1 B.V. | €6,505,000 97.152 per cent. Class D Notes due July 2058 | XS2324407084 | 08/Apr/2021 | Listed | 17/Jul/2058 |
| JUBILEE PLACE 2021-1 B.V. | €9,396,000 98.665 per cent. Class C Notes due July 2058 | XS2324406359 | 08/Apr/2021 | Listed | 17/Jul/2058 |
| JUBILEE PLACE 3 B.V. | €10,655,000 100.00 per cent. Class C Notes due January 2059 | XS2415466247 | 21/Jan/2022 | Listed | 17/Jan/2059 |
| JUBILEE PLACE 3 B.V. | €100,000 100.00 per cent. Class S1 Notes due January 2059 | XS2415467302 | 21/Jan/2022 | Listed | 17/Jan/2059 |
| JUBILEE PLACE 3 B.V. | €100,000 100.00 per cent. Class S2 Notes due January 2059 | XS2415467484 | 21/Jan/2022 | Listed | 17/Jan/2059 |
| JUBILEE PLACE 3 B.V. | €13,114,000 99.482 per cent. Class X1 Notes due January 2059 | XS2415466916 | 21/Jan/2022 | Listed | 17/Jan/2059 |
| JUBILEE PLACE 3 B.V. | €18,851,000 100.00 per cent. Class B Notes due January 2059 | XS2415465942 | 21/Jan/2022 | Listed | 17/Jan/2059 |
| JUBILEE PLACE 3 B.V. | €287,689,000 100.458 per cent. Class A Notes due January 2059 | XS2415465603 | 21/Jan/2022 | Listed | 17/Jan/2059 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE PLACE 3 B.V. | €3,278,000 96.842 per cent. Class X2 Notes due January 2059 | XS2415467138 | 21/Jan/2022 | Listed | 17/Jan/2059 |
| JUBILEE PLACE 3 B.V. | €3,279,000 92.177 per cent. Class E Notes due January 2059 | XS2415466593 | 21/Jan/2022 | Listed | 17/Jan/2059 |
| JUBILEE PLACE 3 B.V. | €7,377,000 99.041 per cent. Class D Notes due January 2059 | XS2415466320 | 21/Jan/2022 | Listed | 17/Jan/2059 |
| JUBILEE PLACE 4 B.V. | Issue of € 100,000 Class S1 Notes due 17 July 2059 | XS2489357405 | 23/Jun/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 4 B.V. | Issue of € 100,000 Class S2 Notes due 17 July 2059 | XS2489357660 | 23/Jun/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 4 B.V. | Issue of € 4,420,000 Class F Mortgage-Backed Floating Rate Notes due 17 July 2059 | XS2489357074 | 23/Jun/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 4 B.V. | Issue of € 7,072,000 Class D Mortgage-Backed Floating Rate Notes due 17 July 2059 | XS2489356852 | 23/Jun/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 4 B.V. | Issue of € 8,840,000 Class E Mortgage-Backed Floating Rate Notes due 17 July 2059 | XS2489356936 | 23/Jun/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 4 B.V. | Issue of € 9,274,000 Class C Mortgage-Backed Floating Rate Notes due 17 July 2059 | XS2489356779 | 23/Jun/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 4 B.V. | Issue of €21,216,000 Class B Mortgage-Backed Floating Rate Notes due 17 July 2059 | XS2489355961 | 23/Jun/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 5 B.V. | € 100,000 Class S2 Notes due 2059 | XS2544913903 | 01/Nov/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 5 B.V. | €10,687,000 Class C mortgage-backed floating rate notes due 2059 | XS2544913226 | 01/Nov/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 5 B.V. | €100,000 Class S1 Notes due 2059 | XS2544913812 | 01/Nov/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 5 B.V. | €14,574,000 Class G mortgage-backed notes due 2059 | XS2544913739 | 01/Nov/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 5 B.V. | €21,375,000 Class B mortgage-backed floating rate notes due 2059 | XS2544913143 | 01/Nov/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 5 B.V. | €3,886,000 Class F mortgage-backed floating rate notes due 2059 | XS2544913655 | 01/Nov/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 5 B.V. | €4,469,000 Class E mortgage-backed floating rate notes due 2059 | XS2544913572 | 01/Nov/2022 | Listed | 17/Jul/2059 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE PLACE 5 B.V. | €6,219,000 Class D mortgage-backed floating rate notes due 2059 | XS2544913499 | 01/Nov/2022 | Listed | 17/Jul/2059 |
| JUBILEE PLACE 6 B.V. | EUR 100,000 Class S1 notes due 2060 | XS2800015898 | 24/Apr/2024 | Listed | 17/Sep/2060 |
| JUBILEE PLACE 6 B.V. | EUR 100,000 Class S2 notes due 2060 | XS2800015971 | 24/Apr/2024 | Listed | 17/Sep/2060 |
| JUBILEE PLACE 6 B.V. | EUR 16,518,000 Class B mortgage-backed floating rate notes due 2060 | XS2799979567 | 24/Apr/2024 | Listed | 17/Sep/2060 |
| JUBILEE PLACE 6 B.V. | EUR 2,500,000 Class X2 notes due 2060 | XS2801116786 | 24/Apr/2024 | Listed | 17/Sep/2060 |
| JUBILEE PLACE 6 B.V. | EUR 250,855,000 Class A mortgage-backed floating rate notes due 2060 | XS2799978320 | 24/Apr/2024 | Listed | 17/Sep/2060 |
| JUBILEE PLACE 6 B.V. | EUR 4,200,000 Class X1 notes due 2060 | XS2800015468 | 24/Apr/2024 | Listed | 17/Sep/2060 |
| JUBILEE PLACE 6 B.V. | EUR 4,900,000 Class D mortgage-backed floating rate notes due 2060 | XS2800014818 | 24/Apr/2024 | Listed | 17/Sep/2060 |
| JUBILEE PLACE 6 B.V. | EUR 6,999,000 Class C mortgage-backed floating rate notes due 2060 | XS2800014735 | 24/Apr/2024 | Listed | 17/Sep/2060 |
| JUBILEE PLACE 6 B.V. | EUR 700,000 Class E mortgage-backed notes due 2060 | XS2800015039 | 24/Apr/2024 | Listed | 17/Sep/2060 |
| JUPITER FINANCE LIMITED | Series No 2005-04 - Series No. 2005-04 Class C Secured Floating Rate Portfolio Linked Notes due 2025 | XS0225794444 | 04/Oct/2005 | Listed | 15/Jul/2035 |
| JUPITER MORTGAGE NO.1 PLC | £1,143,584,000 Class A Mortgage Backed Floating Rate Notes due 2055 | XS2737622139 | 19/Jan/2024 | Listed | 20/Jul/2055 |
| JUPITER MORTGAGE NO.1 PLC | £132,985,000 Class B Mortgage Backed Floating Rate Notes due 2055 | XS2737622212 | 19/Jan/2024 | Listed | 20/Jul/2055 |
| JUPITER MORTGAGE NO.1 PLC | £18,997,000 Class X Floating Rate Notes due 2055 | XS2737623293 | 19/Jan/2024 | Listed | 20/Jul/2055 |
| JUPITER MORTGAGE NO.1 PLC | £23,747,000 Class F Mortgage Backed Floating Rate Notes due 2055 | XS2737622642 | 19/Jan/2024 | Listed | 20/Jul/2055 |
| JUPITER MORTGAGE NO.1 PLC | £33,246,000 Class E Mortgage Backed Floating Rate Notes due 2055 | XS2737622568 | 19/Jan/2024 | Listed | 20/Jul/2055 |
| JUPITER MORTGAGE NO.1 PLC | £42,745,000 Class D Mortgage Backed Floating Rate Notes due 2055 | XS2737622485 | 19/Jan/2024 | Listed | 20/Jul/2055 |
| JUPITER MORTGAGE NO.1 PLC | £47,495,000 Class Z Mortgage Backed Floating Rate Notes due 2055 | XS2737618889 | 19/Jan/2024 | Listed | 20/Jul/2055 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUPITER MORTGAGE NO.1 PLC | £75,991,000 Class C Mortgage Backed Floating Rate Notes due 2055 | XS2737622303 | 19/Jan/2024 | Listed | 20/Jul/2055 |
| JUTURNA (EUROPEAN LOAN CONDUIT NO.16) PLC | 5.0636% Commercial Mortgage Backed Fixed Rate Guaranteed Notes due 2033 | XS0172827783 | 17/Jul/2003 | Listed | 10/Aug/2033 |
| JYSKE BANK A-S | 118 - €500,000,000 Non - Preferred Senior Fixed Rate Resettable Notes due 6 September 2030 callable 6 September 2029 | XS2831594697 | 06/Jun/2024 | Listed | 06/Sep/2030 |
| JYSKE BANK A-S | Perpetual Capped Fixed-Floating Rate Capital Securities | XS0212590557 | 16/Mar/2005 | Listed | |
| JYSKE BANK A-S | SEK1,000,000,000 Floating Rate Perpetual Non-cumulative Additional Tier 1 Capital Notes | XS1843442119 | 09/Apr/2019 | Listed | |
| JYSKE BANK A-S | Series 197 - Issue of €200,000,000 Subordinated Fixed Rate Resettable Tier 2 Notes due 2031 | XS2109391214 | 28/Jan/2020 | Listed | 28/Jan/2031 |
| JYSKE BANK A-S | Series 198 - Issue of €500,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 15 October 2025 callable 15 October 2024 | XS2243666125 | 15/Oct/2020 | Listed | 15/Oct/2025 |
| JYSKE BANK A-S | Series 199 - Issue of SEK 1,000,000,000 Tier 2 Subordinated Floating Rate Notes due March 2031 | XS2322705356 | 24/Mar/2021 | Listed | 24/Mar/2031 |
| JYSKE BANK A-S | Series 200 - Issue of NOK 1,000,000,000 Tier 2 Subordinated Floating Rate Notes due March 2031 | NO0010960446 | 24/Mar/2021 | Listed | 24/Mar/2031 |
| JYSKE BANK A-S | Series 201 - Issue of €200,000,000 Perpetual Non-cumulative Resettable Additional Tier 1 Capital Notes | XS2348324687 | 04/Jun/2021 | Listed | |
| JYSKE BANK A-S | Series 202 - Issue of €500,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2 September 2026 | XS2382849888 | 02/Sep/2021 | Listed | 02/Sep/2026 |
| JYSKE BANK A-S | Series 203 - €500,000,000 Preferred Senior Fixed Rate Resettable Notes due 17 February 2028 callable 17 February 2027 | XS2409134371 | 17/Nov/2021 | Listed | 17/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JYSKE BANK A-S | Series 204 - Issue of SEK 1,800,000,000 Preferred Senior Floating Rate Notes due April 2025 | XS2468437160 | 12/Apr/2022 | Listed | 12/Apr/2025 |
| JYSKE BANK A-S | Series 205 - Issue of SEK 1,200,000,000 Preferred Senior Fixed to Floating Rate Notes due April 2025 | XS2468436949 | 12/Apr/2022 | Listed | 12/Apr/2025 |
| JYSKE BANK A-S | Series 206 - DKK 400,000,000 Tier 2 Subordinated Floating Rate Notes due August 2032 | XS2527850510 | 31/Aug/2022 | Listed | 28/Aug/2033 |
| JYSKE BANK A-S | Series 207 - Issue of SEK 600,000,000 Tier 2 Subordinated Floating Rate Notes due August 2032 | XS2527850601 | 31/Aug/2022 | Listed | 31/Aug/2032 |
| JYSKE BANK A-S | Series 208 - Issue of NOK 400,000,000 Tier 2 Subordinated Floating Rate Notes due August 2032 | NO0012654534 | 31/Aug/2022 | Listed | 31/Aug/2032 |
| JYSKE BANK A-S | Series 209 - Issue of €500,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 11 April 2026 | XS2544400786 | 11/Oct/2022 | Listed | 11/Apr/2026 |
| JYSKE BANK A-S | Series 210 - Issue of €500,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 16 November 2027 callable 16 November 2026 | XS2555918270 | 16/Nov/2022 | Listed | 16/Nov/2027 |
| JYSKE BANK A-S | Series 211 - SEK 1,000,000,000 Non-Preferred Senior Fixed to Floating Rate Notes due February 2027 callable 2 February 2026 | XS2582406935 | 02/Feb/2023 | Listed | 02/Feb/2027 |
| JYSKE BANK A-S | Series 212 - Issue of SEK 1,250,000,000 Non-Preferred Senior Floating Rate Notes due February 2027 callable February 2026 | XS2582407156 | 02/Feb/2023 | Listed | 02/Feb/2027 |
| JYSKE BANK A-S | Series 213 - Issue of NOK 200,000,000 Non-Preferred Senior Fixed to Floating Rate Notes due February 2027 callable from 9 February 2026 | NO0012834938 | 09/Feb/2023 | Listed | 09/Feb/2027 |
| JYSKE BANK A-S | Series 214 - Issue of €500,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 26 October 2028 callable 26 October 2027 | XS2615271629 | 26/Apr/2023 | Listed | 26/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JYSKE BANK A-S | Series 215 - Issue of €500,000,000 Non-Preferred Senior Fixed Rate Resettable Green Notes due 10 November 2029 callable 10 November 2028 | XS2715957358 | 10/Nov/2023 | Listed | 10/Nov/2029 |
| JYSKE BANK A-S | Series 216 - €500,000,000 Subordinated Fixed Rate Resettable Tier 2 Notes due 2035 | XS2754488851 | 01/Feb/2024 | Listed | 01/May/2035 |
| JYSKE BANK A-S | Series 217 - €300,000,000 Perpetual Non-cumulative Resettable Additional Tier 1 Capital Notes | XS2764397829 | 13/Feb/2024 | Listed | |
| JYSKE BANK A-S | Series 219 - Issue of €500,000,000 Preferred Senior Fixed Rate Resettable Notes due 5 May 2029 callable 5 May 2028 | XS2931945211 | 05/Nov/2024 | Listed | 05/May/2029 |
| JYSKE REALKREDIT A/S | Series GCB - Issue of EUR 500,000,000 0.375 Per Cent. Covered Bonds due 01 April 2025 | XS1961126775 | 12/Mar/2019 | Listed | 01/Apr/2025 |
| JYSKE REALKREDIT A/S | Series GCB - Issue of EUR 750000000 0.50% Covered Bonds (Danish SDO (Srerligt Drekkede Obligationer)) due 01st October 2026 | XS1514010310 | 03/Nov/2016 | Listed | 01/Oct/2026 |
| KEMBLE WATER FINANCE LIMITED | £10,000,000 5.30% senior secured notes due 2025 (the “Series 1 Notes") | GB00BJ5CP196 | 05/Apr/2019 | Listed | 29/Nov/2025 |
| KEMBLE WATER FINANCE LIMITED | £100,000,000 5.30% senior secured notes due 2025 (the “Series 1A Notes") | GB00BJ5CP204 | 05/Apr/2019 | Listed | 29/Nov/2025 |
| KEMBLE WATER FINANCE LIMITED | £149,800,000 5.39% senior secured notes due 2026 (the “Series 3 Notes") | GB00BJ5CP428 | 05/Apr/2019 | Listed | 01/Apr/2026 |
| KEMBLE WATER FINANCE LIMITED | £200,000,000 5.30% senior secured notes due 2025 (the “Series 2 Notes") | GB00BJ5CP311 | 05/Apr/2019 | Listed | 20/Dec/2025 |
| KEMBLE WATER FINANCE LIMITED | £50,000,000 5.26% senior secured notes due 2027 | GB00BMY28L29 | 08/Jan/2021 | Listed | 23/Jul/2027 |
| KEMBLE WATER FINANCE LIMITED | £50,000,000 5.27% senior secured notes due 2028 | GB00BMTVG095 | 08/Jan/2021 | Listed | 14/Aug/2028 |
| KENTMERE NO.3 PLC | £10,919,000 Class Z Mortgage Backed Zero Rate Notes due January 2051 - 144A | XS2902694582 | 25/Oct/2024 | Listed | 28/Jan/2051 |
| KENTMERE NO.3 PLC | £10,919,000 Class Z Mortgage Backed Zero Rate Notes due January 2051 - Reg S | XS2902694152 | 25/Oct/2024 | Listed | 28/Jan/2051 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| KENTMERE NO.3 PLC | £221,407,000 Class A Mortgage Backed Floating Rate Notes due January 2051 - 144A | XS2902694665 | 25/Oct/2024 | Listed | 28/Jan/2051 |
| KENTMERE NO.3 PLC | £221,407,000 Class A Mortgage Backed Floating Rate Notes due January 2051 - Reg S | XS2902691646 | 25/Oct/2024 | Listed | 28/Jan/2051 |
| KENTMERE NO.3 PLC | £3,484,000 Class R Mortgage Backed Zero Rate Notes due January 2051 - 144A | XS2902694400 | 25/Oct/2024 | Listed | 28/Jan/2051 |
| KENTMERE NO.3 PLC | £3,484,000 Class R Mortgage Backed Zero Rate Notes due January 2051- Reg S | XS2902694236 | 25/Oct/2024 | Listed | 28/Jan/2051 |
| KENTMERE NO.4 PLC | £1,044,000 Class R Mortgage Backed Zero Rate Notes due January 2039 | XS2920582686 | 25/Oct/2024 | Listed | 28/Jan/2039 |
| KENTMERE NO.4 PLC | £3,342,000 Class Z Mortgage Backed Zero Rate Notes due January 2039 | XS2920582504 | 25/Oct/2024 | Listed | 28/Jan/2039 |
| KENTMERE NO.4 PLC | £66,289,000 Class A Mortgage Backed Floating Rate Notes due January 2039 | XS2920582413 | 25/Oct/2024 | Listed | 28/Jan/2039 |
| KEYCORP STUDENT LOAN TRUST 2006-A | Floating Rate Class I-A-2 Notes due 2038 | US49327HAB15 | 19/Dec/2006 | Listed | 29/Mar/2038 |
| KEYCORP STUDENT LOAN TRUST 2006-A | Floating Rate Class I-B Notes due 2039 | US49327HAC97 | 19/Dec/2006 | Listed | 27/Dec/2039 |
| KEYCORP STUDENT LOAN TRUST 2006-A | Floating Rate Class II-A-2 Notes due 2025 | US49327HAE53 | 19/Dec/2006 | Listed | 27/Jun/2025 |
| KEYCORP STUDENT LOAN TRUST 2006-A | Floating Rate Class II-A-3 Notes due 2029 | US49327HAF29 | 19/Dec/2006 | Listed | 27/Jun/2029 |
| KEYCORP STUDENT LOAN TRUST 2006-A | Floating Rate Class II-A-4 Notes due 2035 | US49327HAG02 | 19/Dec/2006 | Listed | 27/Sep/2035 |
| KEYCORP STUDENT LOAN TRUST 2006-A | Floating Rate Class II-B Notes due 2041 | US49327HAH84 | 19/Dec/2006 | Listed | 27/Dec/2041 |
| KEYCORP STUDENT LOAN TRUST 2006-A | Floating Rate Class II-C Notes due 2042 | US49327HAJ41 | 19/Dec/2006 | Listed | 27/Mar/2042 |
| KIRKBY RMBS PLC | GBP 131,500,000 Class B Notes due 2045 | XS1789787725 | 08/May/2018 | Listed | 22/Feb/2045 |
| KIRKBY RMBS PLC | GBP 43,800,000 Class C Notes due 2045 | XS1789788616 | 08/May/2018 | Listed | 22/Feb/2045 |
| KIRKBY RMBS PLC | GBP 701,300,000 Class A Notes due 2045 | XS1789787303 | 08/May/2018 | Listed | 22/Feb/2045 |

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|---|---|---|---|---|---|
| KLEROS PREFERRED FUNDING VIII, LTD. | Class A-1A First Priority Senior Secured Delayed Draw Floating Rate Notes due 2052 | USG52953AA73 | 10/Sep/2007 | Listed | 12/Aug/2052 |
| KLEROS PREFERRED FUNDING VIII, LTD. | Class A-1B Second Priority Senior Secured Floating Rate Notes due 2052 | USG52953AB56 | 10/Sep/2007 | Listed | 12/Aug/2052 |
| KLEROS PREFERRED FUNDING VIII, LTD. | Class A-2 Third Priority Senior Secured Floating Rate Notes due 2052 | USG52953AC30 | 10/Sep/2007 | Listed | 12/Aug/2052 |
| KLEROS PREFERRED FUNDING VIII, LTD. | Class A-3 Fourth Priority Senior Secured Floating Rate Notes due 2052 | USG52953AD13 | 10/Sep/2007 | Listed | 12/Aug/2052 |
| KLEROS PREFERRED FUNDING VIII, LTD. | Class B Fifth Priority Senior Secured Floating Rate Notes due 2052 | USG52953AF60 | 10/Sep/2007 | Listed | 12/Aug/2052 |
| KLEROS PREFERRED FUNDING VIII, LTD. | Class C Sixth Priority Mezzanine Secured Deferrable Floating Rate Notes due 2052 | USG52953AG44 | 10/Sep/2007 | Listed | 12/Aug/2052 |
| KLEROS PREFERRED FUNDING VIII, LTD. | Class D Seventh Priority Mezzanine Deferrable Floating Rate Notes due 2052 | USG52953AH27 | 10/Sep/2007 | Listed | 12/Aug/2052 |
| KLEROS REAL ESTATE CDO II, LTD. | Class A-1A First Priority Senior Secured Floating Rate Notes due November 2046 | USG5298EAA04 | 10/Nov/2006 | Listed | 01/Nov/2046 |
| KLEROS REAL ESTATE CDO II, LTD. | Class A-1B Second Priority Senior Secured Floating Rate Notes due November 2046 | USG5298EAF90 | 10/Nov/2006 | Listed | 01/Nov/2046 |
| KLEROS REAL ESTATE CDO II, LTD. | Class A-2 Third Priority Senior Secured Floating Rate Notes due November 2046 | USG5298EAB86 | 10/Nov/2006 | Listed | 01/Nov/2046 |
| KLEROS REAL ESTATE CDO II, LTD. | Class B Fourth Priority Senior Secured Floating Rate Notes due November 2046 | USG5298EAC69 | 10/Nov/2006 | Listed | 01/Nov/2046 |
| KLEROS REAL ESTATE CDO II, LTD. | Class C Fifth Priority Senior Secured Floating Rate Notes due November 2046 | USG5298EAD43 | 10/Nov/2006 | Listed | 01/Nov/2046 |
| KNOLLWOOD CDO LIMITED | 14250 Preference Shares | KYG530341075 | 05/Mar/2004 | Listed | 08/Jan/2039 |
| KNOLLWOOD CDO LIMITED | Class A-1 First Priority Senior Secured Floating Rate Notes due 2039 | USG53036AA07 | 05/Mar/2004 | Listed | 08/Jan/2039 |
| KNOLLWOOD CDO LIMITED | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2039 | USG53036AB89 | 05/Mar/2004 | Listed | 08/Jan/2039 |
| KNOLLWOOD CDO LIMITED | Class B Third Priority Senior Secured Floating Rate Notes due 2039 | USG53036AC62 | 05/Mar/2004 | Listed | 08/Jan/2039 |

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|---|---|---|---|---|---|
| KNOLLWOOD CDO LIMITED | Class C Mezzanine Secured Floating Rate Notes due 2039 | USG53036AD46 | 05/Mar/2004 | Listed | 08/Jan/2039 |
| KOC HOLDING A.S. | US$7500,000,00 6.500 per cent. Notes due 2025 - 144A | US49989AAC36 | 11/Mar/2019 | Listed | 11/Mar/2025 |
| KOC HOLDING A.S. | US$7500,000,00 6.500 per cent. Notes due 2025 - RegS | XS1961766596 | 11/Mar/2019 | Listed | 11/Mar/2025 |
| KODIAK CDO II, LTD. | Class A-1 Senior Secured Floating Rate Notes Due 2042 | USG53066AA75 | 06/Jul/2007 | Listed | 07/Nov/2042 |
| KODIAK CDO II, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2042 | USG53066AB58 | 06/Jul/2007 | Listed | 07/Nov/2042 |
| KODIAK CDO II, LTD. | Class A-3 Senior Secured Floating Rate Notes Due 2042 | USG53066AC32 | 06/Jul/2007 | Listed | 07/Nov/2042 |
| KODIAK CDO II, LTD. | Class B-1 Senior Secured Floating Rate Notes due 2042 | USG53066AD15 | 06/Jul/2007 | Listed | 07/Nov/2042 |
| KODIAK CDO II, LTD. | Class B-2 Senior Secured Fixed - Floating Rate Notes due 2042 | USG53066AE97 | 06/Jul/2007 | Listed | 07/Nov/2042 |
| KODIAK CDO II, LTD. | Class C-1 Secured Deferrable Floating Rate Notes Due 2042 | USG53066AF62 | 06/Jul/2007 | Listed | 07/Nov/2042 |
| KODIAK CDO II, LTD. | Class C-2 Secured Deferrable Fixed - Floating Rate Notes due 2042 | USG53066AG46 | 06/Jul/2007 | Listed | 07/Nov/2042 |
| KODIAK CDO II, LTD. | Class D Secured Deferrable Floating Rate Notes Due 2042 | USG53066AH29 | 06/Jul/2007 | Listed | 07/Nov/2042 |
| KODIAK CDO II, LTD. | Class E Secured Deferrable Floating Rate Notes Due 2042 | USG53066AJ84 | 06/Jul/2007 | Listed | 07/Nov/2042 |
| KODIAK CDO II, LTD. | Class F Secured Deferrable Floating Rate Notes Due 2042 | USG5306RAA17 | 06/Jul/2007 | Listed | 07/Nov/2042 |
| KOJAMO PLC | EUR 500,000,000 1.625 per cent. Notes Due 2025 | XS1785356251 | 07/Mar/2018 | Listed | 07/Mar/2025 |
| KOJAMO PLC | Series 1 - Issue of EUR 500,000,000 1.875 per cent. Notes due 27 May 2027 | XS2179959817 | 27/May/2020 | Listed | 27/May/2027 |
| KOJAMO PLC | Series 2 - Issue of EUR 550,000,000 0.875 per cent. Green Bonds due 28 May 2029 | XS2345877497 | 28/May/2021 | Listed | 28/May/2029 |
| KOJAMO PLC | Series 3 - Issue of EUR 300,000,000 2.000 per cent. Green Bonds due 31 March 2026 | XS2463711643 | 31/Mar/2022 | Listed | 31/Mar/2026 |

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| KONINKLIJKE KPN N.V. | Series 30 - Issue of €700,000,000 0.875% Sustainability-Linked Notes due 15 November 2033 | XS2406890066 | 15/Nov/2021 | Listed | 15/Nov/2033 |
| KONINKLIJKE KPN N.V. | Series 31 - Issue of €600,000,000 3.875% Notes due 3 July 2031 | XS2638080452 | 03/Jul/2023 | Listed | 03/Jul/2031 |
| KONINKLIJKE KPN N.V. | Series 32 - Issue of €1,000,000,000 3.875% Notes due 16 February 2036 | XS2764455619 | 16/Feb/2024 | Listed | 16/Feb/2036 |
| KOROMO UK 1 PLC | GDP 500,000,000 Class A Floating Rate Notes | XS2889379587 | 26/Sep/2024 | Listed | 23/Oct/2034 |
| KRONBORG DESIGNATED ACTIVITY COMPANY | EUR 458,000,000 Secured Asset-Backed Variable Funding Notes due 2029 | IE00BKX45Q96 | 25/Mar/2014 | Listed | 26/Sep/2030 |
| KSA SUKUK LIMITED | Series 2 - Issue of U.S. $4,500,000,000 3.628 per cent. Trust Certificates due 20 April 2027 | US48266XAB10 | 20/Apr/2017 | Listed | 20/Apr/2027 |
| KSA SUKUK LIMITED | Series 2 - Issue of U.S. $4,500,000,000 3.628 per cent. Trust Certificates due 20 April 2027 | XS1599284202 | 20/Apr/2017 | Listed | 20/Apr/2027 |
| KT ONE COMPANY LIMITED | U.S.$200,000,000 Tier 1 Capital Certificates | XS2028862998 | 16/Jul/2019 | Listed | |
| KT21 T2 COMPANY LIMITED | U.S.$350,000,000 Fixed Rate Resettable Sustainability Tier 2 Certificates due 2031 | XS2384355520 | 16/Sep/2021 | Listed | 16/Dec/2031 |
| KVIKA BANKI HF. | Series 3 - Issue of SEK 275,000,000 Floating Rate Senior Preferred Notes due May 2026 | XS2620969043 | 11/May/2023 | Listed | 11/May/2026 |
| KVIKA BANKI HF. | Series 4 - Issue of NOK 800,000,000 Floating Rate Notes due May 2026 | XS2620969639 | 11/May/2023 | Listed | 11/May/2026 |
| KVIKA BANKI HF. | Series 5 - Issue of SEK 500,000,000 Green Floating Rate Notes due November 2026 | XS2722142127 | 23/Nov/2023 | Listed | 23/Nov/2026 |
| LACERTA ABS CDO 2006-1, LTD. | Class A-1 Floating Rate Senior Secured Notes due 2046 | USG53358AA80 | 15/Feb/2007 | Listed | 15/Feb/2046 |
| LACERTA ABS CDO 2006-1, LTD. | Class A-2 Floating Rate Senior Secured Notes due 2046 | USG53358AB63 | 15/Feb/2007 | Listed | 15/Feb/2046 |
| LACERTA ABS CDO 2006-1, LTD. | Class B Floating Rate Deferrable Interest Secured Notes due 2046 | USG53358AC47 | 15/Feb/2007 | Listed | 15/Feb/2046 |
| LACERTA ABS CDO 2006-1, LTD. | Class C Floating Rate Deferrable Interest Secured Notes due 2046 | USG53358AD20 | 15/Feb/2007 | Listed | 15/Feb/2046 |

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|---|---|---|---|---|---|
| LACERTA ABS CDO 2006-1, LTD. | Class D Floating Rate Deferrable Interest Secured Notes due 2046 | USG53357AB80 | 15/Feb/2007 | Listed | 15/Feb/2046 |
| LACERTA ABS CDO 2006-1, LTD. | Class E Floating Rate Deferrable Interest Secured Notes due 2046 | USG53357AC63 | 15/Feb/2007 | Listed | 15/Feb/2046 |
| LACERTA ABS CDO 2006-1, LTD. | Subordinated Notes due 2046 | USG53357AA08 | 15/Feb/2007 | Listed | 15/Feb/2046 |
| LAGUNA ABS CDO, LTD. | Class A1J Senior Secured Floating Rate Notes due November 3 2044 | USG53500AB37 | 16/Nov/2004 | Listed | 03/Nov/2044 |
| LAGUNA ABS CDO, LTD. | Class A1ST Senior Secured Floating Rate Notes due November 3 2044 | USG53500AA53 | 16/Nov/2004 | Listed | 03/Nov/2044 |
| LAGUNA ABS CDO, LTD. | Class A2 Senior Secured Floating Rate Notes due November 3 2044 | USG53500AC10 | 16/Nov/2004 | Listed | 03/Nov/2044 |
| LAGUNA ABS CDO, LTD. | Class A3 Senior Secured Deferrable Interest Floating Rate Notes due November 3 2044 | USG53476AA87 | 16/Nov/2004 | Listed | 03/Nov/2044 |
| LAGUNA SECA FUNDING I, LTD. | Class A-1 VFN Senior Secured Floating Rate Notes due 2047 | USG53512AA00 | 24/Sep/2007 | Listed | 10/Apr/2047 |
| LAGUNA SECA FUNDING I, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2047 | USG53512AB82 | 24/Sep/2007 | Listed | 10/Apr/2047 |
| LAGUNA SECA FUNDING I, LTD. | Class A-3 Senior Secured Floating Rate Notes due 2047 | USG53512AC65 | 24/Sep/2007 | Listed | 10/Apr/2047 |
| LAGUNA SECA FUNDING I, LTD. | Class A-4 Senior Secured Floating Rate Notes due 2047 | USG53512AD49 | 24/Sep/2007 | Listed | 10/Apr/2047 |
| LAGUNA SECA FUNDING I, LTD. | Class B Mezzanine Secured Deferrable Floating Rate Notes due 2047 | USG53512AE22 | 24/Sep/2007 | Listed | 10/Apr/2047 |
| LAGUNA SECA FUNDING I, LTD. | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2047 | USG53512AF96 | 24/Sep/2007 | Listed | 10/Apr/2047 |
| LAGUNA SECA FUNDING I, LTD. | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2047 | USG53512AG79 | 24/Sep/2007 | Listed | 10/Apr/2047 |
| LAGUNA SECA FUNDING I, LTD. | Subordinated Notes | USG53510AA44 | 24/Sep/2007 | Listed | 10/Apr/2047 |
| LAMAR FUNDING LIMITED | USD 1000000000 3.958 per cent Guaranteed Notes due 2025 | XS1117297355 | 07/May/2015 | Listed | 07/May/2025 |
| LAND SECURITIES CAPITAL MARKETS PLC | 11 - £350,000,000 4.625 per cent. Class A19 Green Notes due 2036 | XS2906222125 | 23/Sep/2024 | Listed | 23/Sep/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LAND SECURITIES CAPITAL MARKETS PLC | 7 Sub Class A15 - Issue of GBP 500,000,000 2.750 per cent. Class A 15 Notes due 22 September 2059 | XS1687484771 | 22/Sep/2017 | Listed | 22/Sep/2059 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 1 - 5.376 per cent.Class A6 Notes due 30 September 2029- Br | XS0204780125 | 03/Nov/2004 | Listed | 30/Sep/2029 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 1 - 5.376 per cent.Class A6 Notes due 30 September 2029-Reg | XS0204737117 | 03/Nov/2004 | Listed | 30/Sep/2029 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 1 - 5.391 per cent.Class A5 Notes due 31 March 2027-Br | XS0204779465 | 03/Nov/2004 | Listed | 31/Mar/2027 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 1 - 5.391 per cent.Class A5 Notes due 31 March 2027-Reg - Global Cert | XS0204736572 | 03/Nov/2004 | Listed | 31/Mar/2027 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 1 - 5.391 per cent.Class A5 Notes due 31 March 2027-Reg - Individual Note Cert | XS0204780042 | 03/Nov/2004 | Listed | 31/Mar/2027 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 1 - 5.396 per cent.Class A7 Notes due 31 July 2032 - Br | XS0204780554 | 03/Nov/2004 | Listed | 31/Jul/2032 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 1 - 5.396 per cent.Class A7 Notes due 31 July 2032 - Reg | XS0204737893 | 03/Nov/2004 | Listed | 31/Jul/2032 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 10 - Issue of £300,000,000 4.750 per cent. Class A18 Notes due 2033 | XS2764803677 | 18/Mar/2024 | Listed | 19/Sep/2033 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 5 - Series 5 Class A11 5.125per cent Notes due 07 February 2036 | XS0286155071 | 07/Feb/2007 | Listed | 07/Feb/2036 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 6 - GBP 300,000,000 2.399 per cent. Class A13 Notes due 2031 | XS1559392490 | 08/Feb/2017 | Listed | 08/Feb/2031 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 7 Sub-Class A14 - Issue of £500,000,000 2.625 per cent. Class A14 Notes due 22 September 2039 | XS1687484698 | 22/Sep/2017 | Listed | 22/Sep/2039 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 8 - Issue of £350,000,000 2.375 per cent. Class A16 Notes due 29 March 2029 | XS1801843092 | 29/Mar/2018 | Listed | 29/Mar/2029 |
| LAND SECURITIES CAPITAL MARKETS PLC | Series 9 - £400,000,000 4.875 per cent. Class A17 Notes due 2034 | XS2597544290 | 15/Mar/2023 | Listed | 15/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LANDMARK CAPITAL S.A. | Series 2019-1002 - USD15,000,000 Repackaging Note Credit Linked to Royal Bank of Scotland Group PLC and linked to CK Hutchison Finance (16) Limited collateral due 2028 | XS1947570930 | 12/Mar/2019 | Listed | 11/Apr/2028 |
| LANDMARK MORTGAGE SECURITIES NO. 1 PLC | EUR25700000 Class B Mortgage Backed Floating Rate Notes due 2038 | XS0260675888 | 25/Jul/2006 | Listed | 17/Jun/2038 |
| LANDMARK MORTGAGE SECURITIES NO. 1 PLC | EUR5000000 Class Cc Mortgage Backed Floating Rate Notes due 2038 | XS0261199284 | 25/Jul/2006 | Listed | 17/Jun/2038 |
| LANDMARK MORTGAGE SECURITIES NO. 1 PLC | EUR74500000 Class Ac Mortgage Backed Floating Rate Notes due 2038 with detachable coupons due 2011 | XS0260674725 | 25/Jul/2006 | Listed | 17/Jun/2038 |
| LANDMARK MORTGAGE SECURITIES NO. 1 PLC | GBP117000000 Class Aa Mortgage Backed Floating Rate Notes due 2038 with detachable coupons due 2011 | XS0258051191 | 25/Jul/2006 | Listed | 17/Jun/2038 |
| LANDMARK MORTGAGE SECURITIES NO. 1 PLC | GBP4100000 Class Ca Mortgage Backed Floating Rate Notes due 2038 | XS0258052165 | 25/Jul/2006 | Listed | 17/Jun/2038 |
| LANDMARK MORTGAGE SECURITIES NO. 1 PLC | GBP6000000 Class D Mortgage Backed Floating Rate Notes due 2038 | XS0258052751 | 25/Jul/2006 | Listed | 17/Jun/2038 |
| LANDMARK MORTGAGE SECURITIES NO. 3 PLC | GBP 14045000 Class E Mortgage Backed Floating Rate Notes due April 2044 | XS1110755144 | 15/Oct/2014 | Listed | 17/Apr/2044 |
| LANDMARK MORTGAGE SECURITIES NO. 3 PLC | GBP 14175000 Class C Mortgage Backed Floating Rate Notes due April 2044 | XS1110745004 | 15/Oct/2014 | Listed | 17/Apr/2044 |
| LANDMARK MORTGAGE SECURITIES NO. 3 PLC | GBP 293125000 Class A Mortgage Backed Floating Rate Notes due April 2044 | XS1110731806 | 15/Oct/2014 | Listed | 17/Apr/2044 |
| LANDMARK MORTGAGE SECURITIES NO. 3 PLC | GBP 35350000 Class B Mortgage Backed Floating Rate Notes due April 2044 | XS1110738132 | 15/Oct/2014 | Listed | 17/Apr/2044 |
| LANDMARK MORTGAGE SECURITIES NO. 3 PLC | GBP 7350000 Class D Mortgage Backed Floating Rate Notes due April 2044 | XS1110750699 | 15/Oct/2014 | Listed | 17/Apr/2044 |
| LANDMARK MORTGAGE SECURITIES NO.2 PLC | Class Aa Mortgage Backed Floating Rate Notes Due 2039 | XS0287189004 | 13/Mar/2007 | Listed | 17/Jun/2039 |
| LANDMARK MORTGAGE SECURITIES NO.2 PLC | Class Ac Mortgage Backed Floating Rate Notes Due 2039 | XS0287192727 | 13/Mar/2007 | Listed | 17/Jun/2039 |
| LANDMARK MORTGAGE SECURITIES NO.2 PLC | Class Ba Mortgage Backed Floating Rate Notes Due 2039 | XS0287192131 | 13/Mar/2007 | Listed | 17/Jun/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LANDMARK MORTGAGE SECURITIES NO.2 PLC | Class Bc Mortgage Backed Floating Rate Notes Due 2039 | XS0287193451 | 13/Mar/2007 | Listed | 17/Jun/2039 |
| LANDMARK MORTGAGE SECURITIES NO.2 PLC | Class C Mortgage Backed Floating Rate Notes Due 2039 | XS0287192214 | 13/Mar/2007 | Listed | 17/Jun/2039 |
| LANDMARK MORTGAGE SECURITIES NO.2 PLC | Class D Mortgage Backed Floating Rate Notes Due 2039 | XS0287192644 | 13/Mar/2007 | Listed | 17/Jun/2039 |
| LANDMARK MORTGAGE SECURITIES NO.2 PLC | Class E Mortgage Backed Floating Rate Notes Due 2039 | XS0287905623 | 13/Mar/2007 | Listed | 17/Jun/2039 |
| LANDSBANKINN HF. | Series 20 - EUR 200,000,000 0.375 per cent. Green Notes due 2025 | XS2306621934 | 25/Feb/2021 | Listed | 23/May/2025 |
| LANDSBANKINN HF. | Series 2022-1 - Issue of EUR 250,000,000 Series 2022-1 Floating Rate Covered Bonds due December 2025 | XS2566125006 | 14/Dec/2022 | Listed | 14/Dec/2025 |
| LANDSBANKINN HF. | Series 2023-1 - EUR 300,000,000 Series 2023-1 4.250 per cent. Fixed Rate Covered Bonds (Premium) due March 2028 | XS2597768485 | 16/Mar/2023 | Listed | 16/Mar/2028 |
| LANDSBANKINN HF. | Series 21 - Issue of EUR 300,000,000 0.750 per cent. Senior Preferred Green Notes due 2026 | XS2411726438 | 25/Nov/2021 | Listed | 25/May/2026 |
| LANDSBANKINN HF. | Series 22 - Issue of SEK 850,000,000 Senior Preferred Floating Rate Notes due January 2025 | XS2434386327 | 20/Jan/2022 | Listed | 20/Jan/2025 |
| LANDSBANKINN HF. | Series 23 - NOK 452,000,000 Senior Preferred Floating Rate Notes due January 2025 | XS2434370834 | 20/Jan/2022 | Listed | 20/Jan/2025 |
| LANDSBANKINN HF. | Series 26 - Issue of NOK 350,000,000 Senior Preferred Floating Rate Notes due August 2025 | XS2522688980 | 18/Aug/2022 | Listed | 18/Aug/2025 |
| LANDSBANKINN HF. | Series 27 - Issue of NOK 1,000,000,000 Senior Preferred Floating Rate Notes due August 2025 | XS2671007644 | 21/Aug/2023 | Listed | 21/Aug/2025 |
| LANDSBANKINN HF. | Series 28 - Issue of SEK 450,000,000 Floating Rate Notes due August 2025 (the "Notes") | XS2671896418 | 25/Aug/2023 | Listed | 25/Aug/2025 |
| LANDSBANKINN HF. | Series 29 - Issue of EUR 300,000,000 6.375 per cent. Senior Preferred Green Notes due 2027 | XS2679765037 | 12/Sep/2023 | Listed | 12/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LANDSBANKINN HF. | Series 30 - Issue of EUR 300,000,000 5.000 per cent. Senior Preferred Green Notes due 2028 | XS2779814750 | 13/Mar/2024 | Listed | 13/Mar/2028 |
| LANDSBANKINN HF. | Series 31 - Issue of NOK 250,000,000 Senior Non-Preferred Floating Rate Notes due September 2028 | XS2900360038 | 13/Sep/2024 | Listed | 13/Sep/2028 |
| LANDSBANKINN HF. | Series 32 - Issue of SEK 1,000,000,000 Senior Non-Preferred Floating Rate Notes due September 2028 | XS2900360111 | 13/Sep/2024 | Listed | 13/Sep/2028 |
| LANDSBANKINN HF. | Series 33 - Issue of EUR 300,000,000 3.750 per cent. Senior Preferred Green Notes due 2029 | XS2913946989 | 08/Oct/2024 | Listed | 08/Oct/2029 |
| LANEBROOK MORTGAGE TRANSACTION 2020-1 PLC | Class A2 Mortgage Backed Floating Rate Notes due 2057 | XS2214330255 | 30/Sep/2020 | Listed | 12/Jun/2057 |
| LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC | £10,290,000 Class X1 Mortgage Backed Floating Rate Notes due July 2058 | XS2382920853 | 22/Sep/2021 | Listed | 20/Jul/2058 |
| LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC | £13,720,000 Class C Mortgage Backed Floating Rate Notes due July 2058 | XS2382919848 | 22/Sep/2021 | Listed | 20/Jul/2058 |
| LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC | £15,435,000 Class B Mortgage Backed Floating Rate Notes due July 2058 | XS2382919251 | 22/Sep/2021 | Listed | 20/Jul/2058 |
| LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC | £3,430,000 Class E Mortgage Backed Floating Rate Notes due July 2058 | XS2382920697 | 22/Sep/2021 | Listed | 20/Jul/2058 |
| LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC | £301,840, 000 Class A Mortgage Backed Floating Rate Notes due July 2058 | XS2382919178 | 22/Sep/2021 | Listed | 20/Jul/2058 |
| LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC | £5,145,000 Class X2 Mortgage Backed Floating Rate Notes due July 2058 | XS2382921315 | 22/Sep/2021 | Listed | 20/Jul/2058 |
| LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC | £8,575,000 Class D Mortgage Backed Floating Rate Notes due July 2058 | XS2382920184 | 22/Sep/2021 | Listed | 20/Jul/2058 |
| LANEBROOK MORTGAGE TRANSACTION 2022-1 PLC | Issue of £1,710,000 Class X1 mortgage backed floating rate notes due July 2059 | XS2528658458 | 12/Oct/2022 | Listed | 20/Jul/2059 |
| LANEBROOK MORTGAGE TRANSACTION 2022-1 PLC | Issue of £1,710,000 Class X2 mortgage backed floating rate notes due July 2059 | XS2528658532 | 12/Oct/2022 | Listed | 20/Jul/2059 |
| LANEBROOK MORTGAGE TRANSACTION 2022-1 PLC | Issue of £17,140,000 Class B mortgage backed floating rate notes due July 2059 | XS2528657724 | 12/Oct/2022 | Listed | 20/Jul/2059 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LANEBROOK MORTGAGE TRANSACTION 2022-1 PLC | Issue of £299,980,000 Class A mortgage backed floating rate notes due July 2059 | XS2528657641 | 12/Oct/2022 | Listed | 20/Jul/2059 |
| LANEBROOK MORTGAGE TRANSACTION 2022-1 PLC | Issue of £5,139,000 Class F mortgage backed floating rate notes due July 2059 | XS2528658375 | 12/Oct/2022 | Listed | 20/Jul/2059 |
| LANEBROOK MORTGAGE TRANSACTION 2022-1 PLC | Issue of £5,140,000 Class E mortgage backed floating rate notes due July 2059 | XS2528658292 | 12/Oct/2022 | Listed | 20/Jul/2059 |
| LANEBROOK MORTGAGE TRANSACTION 2022-1 PLC | Issue of £6,860,000 Class D mortgage backed floating rate notes due July 2059 | XS2528658029 | 12/Oct/2022 | Listed | 20/Jul/2059 |
| LANEBROOK MORTGAGE TRANSACTION 2022-1 PLC | Issue of £8,570,000 Class C mortgage backed floating rate notes due July 2059 | XS2528657997 | 12/Oct/2022 | Listed | 20/Jul/2059 |
| LANEBROOK MORTGAGE TRANSACTION 2023-1 PLC | £10,020,000 Class C mortgage backed floating rate notes due August 2060 | XS2658278887 | 21/Nov/2023 | Listed | 20/Aug/2060 |
| LANEBROOK MORTGAGE TRANSACTION 2023-1 PLC | £150,620,000 Class A2 mortgage backed floating rate notes due August 2060 | XS2658278457 | 21/Nov/2023 | Listed | 20/Aug/2060 |
| LANEBROOK MORTGAGE TRANSACTION 2023-1 PLC | £2,000,000 Class X1 floating rate notes due August 2060 | XS2658280354 | 21/Nov/2023 | Listed | 20/Aug/2060 |
| LANEBROOK MORTGAGE TRANSACTION 2023-1 PLC | £2,000,000 Class X2 floating rate notes due August 2060 | XS2658280784 | 21/Nov/2023 | Listed | 20/Aug/2060 |
| LANEBROOK MORTGAGE TRANSACTION 2023-1 PLC | £20,030,000 Class B mortgage backed floating rate notes due August 2060 | XS2658278705 | 21/Nov/2023 | Listed | 20/Aug/2060 |
| LANEBROOK MORTGAGE TRANSACTION 2023-1 PLC | £200,000,000 Class A1 mortgage backed floating rate notes due August 2060 | XS2658278028 | 21/Nov/2023 | Listed | 20/Aug/2060 |
| LANEBROOK MORTGAGE TRANSACTION 2023-1 PLC | £6,010,000 Class E mortgage backed floating rate notes due August 2060 | XS2658279349 | 21/Nov/2023 | Listed | 20/Aug/2060 |
| LANEBROOK MORTGAGE TRANSACTION 2023-1 PLC | £6,010,000 Class F mortgage backed floating rate notes due August 2060 | XS2658280198 | 21/Nov/2023 | Listed | 20/Aug/2060 |
| LANEBROOK MORTGAGE TRANSACTION 2023-1 PLC | £8,010,000 Class D mortgage backed floating rate notes due August 2060 | XS2658279182 | 21/Nov/2023 | Listed | 20/Aug/2060 |
| LANEBROOK MORTGAGE TRANSACTION 2024-1 PLC | £11,147,000 Class D mortgage backed floating rate notes due March 2061 | XS2810268875 | 14/May/2024 | Listed | 18/Mar/2061 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LANEBROOK MORTGAGE TRANSACTION 2024-1 PLC | £13,934,000 Class C mortgage backed floating rate notes due March 2061 | XS2810268792 | 14/May/2024 | Listed | 18/Mar/2061 |
| LANEBROOK MORTGAGE TRANSACTION 2024-1 PLC | £2,786,000 Class X1 floating rate notes due March 2061 | XS2810269097 | 14/May/2024 | Listed | 18/Mar/2061 |
| LANEBROOK MORTGAGE TRANSACTION 2024-1 PLC | £2,787,000 Class X2 floating rate notes due March 2061 | XS2810269170 | 14/May/2024 | Listed | 18/Mar/2061 |
| LANEBROOK MORTGAGE TRANSACTION 2024-1 PLC | £36,228,000 Class B mortgage backed floating rate notes due March 2061 | XS2810268529 | 14/May/2024 | Listed | 18/Mar/2061 |
| LANEBROOK MORTGAGE TRANSACTION 2024-1 PLC | £490,478,000 Class A mortgage backed floating rate notes due March 2061 | XS2810268446 | 14/May/2024 | Listed | 18/Mar/2061 |
| LANEBROOK MORTGAGE TRANSACTION 2024-1 PLC | £5,573,000 Class E mortgage backed floating rate notes due March 2061 | XS2810268958 | 14/May/2024 | Listed | 18/Mar/2061 |
| LANSDOWNE MORTGAGE SECURITIES NO 1 P.L.C | Class A2 Mortgage Backed Floating Rate Notes due 2045 | XS0250832614 | 18/Apr/2006 | Listed | 15/Jun/2045 |
| LANSDOWNE MORTGAGE SECURITIES NO 1 P.L.C | Class B1 Mortgage Backed Floating Rate Notes due 2045 | XS0250834404 | 18/Apr/2006 | Listed | 15/Jun/2045 |
| LANSDOWNE MORTGAGE SECURITIES NO 1 P.L.C | Class B2 Mortgage Backed Floating Rate Notes due 2045 | XS0250835120 | 18/Apr/2006 | Listed | 15/Jun/2045 |
| LANSDOWNE MORTGAGE SECURITIES NO 1 P.L.C | Class C Mortgage Backed Floating Rate Notes due 2045 | XS0250835559 | 18/Apr/2006 | Listed | 15/Jun/2045 |
| LANSDOWNE MORTGAGE SECURITIES NO 1 P.L.C | Class M1 Mortgage Backed Floating Rate Notes due 2045 | XS0250833695 | 18/Apr/2006 | Listed | 15/Jun/2045 |
| LANSDOWNE MORTGAGE SECURITIES NO 1 P.L.C | Class M2 Mortgage Backed Floating Rate Notes due 2045 | XS0250834073 | 18/Apr/2006 | Listed | 15/Jun/2045 |
| LANSDOWNE MORTGAGE SECURITIES NO 1 P.L.C | Class X Mortgage Backed Fixed Rate Note due 2045 | XS0250833000 | 18/Apr/2006 | Listed | 15/Jun/2045 |
| LANSDOWNE MORTGAGE SECURITIES NO.2 PLC | Class A2 Mortgage Backed Floating Rate Notes due 2048 | XS0277482286 | 06/Dec/2006 | Listed | 16/Sep/2048 |
| LANSDOWNE MORTGAGE SECURITIES NO.2 PLC | Class B Mortgage Backed Floating Rate Notes due 2048 | XS0277483417 | 06/Dec/2006 | Listed | 16/Sep/2048 |
| LANSDOWNE MORTGAGE SECURITIES NO.2 PLC | Class M1 Mortgage Backed Floating Rate Notes due 2048 | XS0277482526 | 06/Dec/2006 | Listed | 16/Sep/2048 |
| LANSDOWNE MORTGAGE SECURITIES NO.2 PLC | Class M2 Mortgage Backed Floating Rate Notes due 2048 | XS0277482955 | 06/Dec/2006 | Listed | 16/Sep/2048 |
| LANSDOWNE MORTGAGE SECURITIES NO.2 PLC | Class X Mortgage Backed Fixed Rate Notes due 2048 | XS0277482443 | 06/Dec/2006 | Listed | 16/Sep/2048 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LEASYS S.P.A. | Series 10 LEASYS – 10 10/2024 - Issue of €50,000,000 Floating Rate Notes due October 2025 | XS2914770115 | 08/Oct/2024 | Listed | 08/Oct/2025 |
| LEASYS S.P.A. | Series 11 10/2024 - Issue of €500,000,000 3.375 per cent. Fixed Rate Notes due 25 January 2029 | XS2925845393 | 25/Oct/2024 | Listed | 25/Jan/2029 |
| LEASYS S.P.A. | Series 2 LEASYS – 2 11/2023 - Issue of €600,000,000 4.625 per cent. Fixed Rate Notes due 16 February 2027 | XS2720896047 | 16/Nov/2023 | Listed | 16/Feb/2027 |
| LEASYS S.P.A. | Series 3 LEASYS – 3 12/2023 - Issue of €100,000,000 3.838 per cent. Fixed Rate Notes due 5 January 2027 | XS2741898865 | 05/Jan/2024 | Listed | 05/Jan/2027 |
| LEASYS S.P.A. | Series 4 LEASYS – 4 02/2024 - Issue of €40,000,000 4.256 per cent. Fixed Rate Notes due 26 February 2029 | XS2772270703 | 26/Feb/2024 | Listed | 26/Feb/2029 |
| LEASYS S.P.A. | Series 5 - Issue of €500,000,000 3.875 per cent. Fixed Rate Notes due 1 March 2028 | XS2775056067 | 01/Mar/2024 | Listed | 01/Mar/2028 |
| LEASYS S.P.A. | Series 6 - Issue of €450,000,000 Floating Rate Notes due April 2026 | XS2798983545 | 08/Apr/2024 | Listed | 08/Apr/2026 |
| LEASYS S.P.A. | Series 7 LEASYS – 7 07/2024 - Issue of €500,000,000 3.875 per cent. Fixed Rate Notes due 12 October 2027 | XS2859392248 | 12/Jul/2024 | Listed | 12/Oct/2027 |
| LEASYS S.P.A. | Series 8 LEASYS - 8 07/2024 - Issue of €150,000,000 3.976 per cent. Fixed Rate Notes due 14 July 2025 | XS2861559107 | 12/Jul/2024 | Listed | 14/Jul/2025 |
| LEASYS S.P.A. | Series 9 LEASYS - 9 07/2024 - Issue of €65,000,000 Zero Coupon Notes due 14 July 2025 | XS2861725716 | 12/Jul/2024 | Listed | 14/Jul/2025 |
| LEASYS S.P.A. | Series 9 LEASYS – 9 10/2024 - Issue of €80,000,000 3.174 per cent. Fixed Rate Notes due 9 October 2025 | XS2914770461 | 08/Oct/2024 | Listed | 09/Oct/2025 |
| LEASYS S.P.A. | Series I LEASYS - I 07/2023 - Issue of 750,000,000 4.500 per cent. Fixed Rate Notes due 26 July 2026 | XS2656537664 | 26/Jul/2023 | Listed | 26/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LEHMAN BROTHERS TREASURY CO B.V. | Series 10635 - Series 10635 Floating Rate Notes due June 2031 | XS0361015471 | 16/May/2008 | Suspended | 30/Jun/2031 |
| LEHMAN BROTHERS TREASURY CO B.V. | Series 3483 - Series 3483 GEFIVOL Linked Notes due December 2030 | XS0237558662 | 01/Aug/2008 | Suspended | 12/Dec/2030 |
| LEHMAN BROTHERS TREASURY CO B.V. | Series 4103 - Series 4103 Artemis Capital CDO of CDO Varibable Rate Credit Linked Synthetic Port Nts 07July 2033 | XS0249942870 | 30/Jan/2008 | Suspended | 07/Jul/2033 |
| LENOX CDO, LTD. | Class A-2 Third Priority Senior Secured Floating Rate Notes due 2043 | USG5462PAB34 | 27/Feb/2006 | Listed | 14/Nov/2043 |
| LENOX CDO, LTD. | Class B-1 Fourth Priority Senior Secured Floating Rate Notes due 2043 | USG5462PAC17 | 27/Feb/2006 | Listed | 14/Nov/2043 |
| LENOX CDO, LTD. | Class B-2 Fourth Priority Senior Secured Fixed Rate Notes due 2043 | USG5462PAG21 | 27/Feb/2006 | Listed | 14/Nov/2043 |
| LENOX CDO, LTD. | Class C Fifth Priority Senior Secured Floating Rate Notes due 2043 | USG5462PAD99 | 27/Feb/2006 | Listed | 14/Nov/2043 |
| LENOX CDO, LTD. | Class D Sixth Priority Mezzanine Secured Deferrable Floating Rate Notes due 2043 | USG5462PAE72 | 27/Feb/2006 | Listed | 14/Nov/2043 |
| LENOX CDO, LTD. | Class E-1 Seventh Priority Mezzanine Secured Deferrable Floating Rate Notes due 2043 | USG5462PAH04 | 27/Feb/2006 | Listed | 14/Nov/2043 |
| LENOX CDO, LTD. | Class E-2 Seventh Priority Mezzanine Secured Deferrable Fixed Rate Notes due 2043 | USG5462PAJ69 | 27/Feb/2006 | Listed | 14/Nov/2043 |
| LEXINGTON CAPITAL FUNDING II, LTD. | Class A-1 First Priority Senior Secured Floating Rate Delayed Draw Notes Due 2046 | USG54701AA82 | 15/Sep/2006 | Listed | 05/Oct/2046 |
| LEXINGTON CAPITAL FUNDING II, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2046 | USG54701AC49 | 15/Sep/2006 | Listed | 05/Oct/2046 |
| LEXINGTON CAPITAL FUNDING II, LTD. | Class B Third Priority Senior Secured Floating Rate Notes Due 2046 | USG54701AD22 | 15/Sep/2006 | Listed | 05/Oct/2046 |
| LEXINGTON CAPITAL FUNDING II, LTD. | Class C Fourth Priority Senior Secured Floating Rate Notes due 2046 | USG54701AE05 | 15/Sep/2006 | Listed | 05/Oct/2046 |
| LEXINGTON CAPITAL FUNDING II, LTD. | Class D Fifth Priority Mezzanine Secured Deferrable Floating Rate Notes Due 2046 | USG54701AF79 | 15/Sep/2006 | Listed | 05/Oct/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LEXINGTON CAPITAL FUNDING II, LTD. | Class E Sixth Priority Mezzanine Secured Deferrable Floating Rate Notes due 2046 | USG54701AG52 | 15/Sep/2006 | Listed | 05/Oct/2046 |
| LEXINGTON CAPITAL FUNDING II, LTD. | Class F Seventh Priority Mezzanine Secured Deferrable Floating Rate Notes due 2046 | USG54700AA00 | 15/Sep/2006 | Listed | 05/Oct/2046 |
| LEXINGTON CAPITAL FUNDING V LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2051 | USG54708AA36 | 16/Jul/2007 | Listed | 10/Apr/2051 |
| LEXINGTON CAPITAL FUNDING V LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2051 | USG54708AC91 | 16/Jul/2007 | Listed | 10/Apr/2051 |
| LEXINGTON CAPITAL FUNDING V LTD. | Class A-3 Third Priority Senior Secured Floating Rate Notes due 2051 | USG54708AD74 | 16/Jul/2007 | Listed | 10/Apr/2051 |
| LEXINGTON CAPITAL FUNDING V LTD. | Class B Fourth Priority Senior Secured Floating Rate Notes due 2051 | USG54708AE57 | 16/Jul/2007 | Listed | 10/Apr/2051 |
| LEXINGTON CAPITAL FUNDING V LTD. | Class C Fifth Priority Mezzanine Secured Deferrable Floating Rate Notes due 2051 | USG54708AF23 | 16/Jul/2007 | Listed | 10/Apr/2051 |
| LEXINGTON CAPITAL FUNDING V LTD. | Class D Sixth Priority Mezzanine Secured Deferrable Floating Rate Notes due 2051 | USG54708AG06 | 16/Jul/2007 | Listed | 10/Apr/2051 |
| LEXINGTON CAPITAL FUNDING V LTD. | Class E Seventh Priority Mezzanine Secured Deferrable Floating Rate Notes due 2051 | USG54708AH88 | 16/Jul/2007 | Listed | 10/Apr/2051 |
| LIBRETTO CAPITAL PLC | Series No 2007-03 - Series No2007-03 Repackaged Adams Square Funding II Limited Income Notes due 2047 | XS0291106382 | 30/Mar/2007 | Listed | 08/Mar/2047 |
| LIGHTPOINT PAN-EUROPEAN CLO 2007-1 PLC | Subordinated Notes due 2026 | XS0329871411 | 30/Nov/2007 | Listed | 05/Feb/2026 |
| LNR CDO 2002-1 LTD | $21,000,000 Class E-FL Floating Rate Notes due July 2037 | USG5545WAJ20 | 29/Jul/2002 | Listed | 24/Jul/2037 |
| LNR CDO 2002-1 LTD | $22,000,000 Class E-FX 7.781% Notes due July 2037 | USG5545WAG80 | 29/Jul/2002 | Listed | 24/Jul/2037 |
| LNR CDO 2002-1 LTD | $25,000,000 Class C 6.313% Notes due July 2037 | USG5545WAC76 | 29/Jul/2002 | Listed | 24/Jul/2037 |
| LNR CDO 2002-1 LTD | $25,000,000 Class F-FX 6.400% Notes due July 2037 | USG5545WAL75 | 29/Jul/2002 | Listed | 24/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LNR CDO 2002-1 LTD | $27,041,000 Class F-FL Floating Rate Notes due July 2037 | USG5545WAK92 | 29/Jul/2002 | Listed | 24/Jul/2037 |
| LNR CDO 2002-1 LTD | $33,059,000 Class E-FXD 7.502% Notes due July 2037 | USG5545WAH63 | 29/Jul/2002 | Listed | 24/Jul/2037 |
| LNR CDO 2002-1 LTD | $40,150,000 Class D FX 6.727% Notes due July 2037 | USG5545WAF08 | 29/Jul/2002 | Listed | 24/Jul/2037 |
| LNR CDO 2002-1 LTD | $45,000,000 Class D-FL Floating Rate Notes due July 2037 | USG5545WAD59 | 29/Jul/2002 | Listed | 24/Jul/2037 |
| LNR CDO 2002-1 LTD | $80,000,000 Class B Floating Rate Notes due July 2037 | USG5545WAB93 | 29/Jul/2002 | Listed | 24/Jul/2037 |
| LNR CDO 2003-1 LTD | Class B Floating Rate Notes due July 2036 | USG5545XAB76 | 19/Aug/2003 | Listed | 23/Jul/2036 |
| LNR CDO 2003-1 LTD | Class C-FL Floating Rate Notes due July 2036 | USG5545XAD33 | 19/Aug/2003 | Listed | 23/Jul/2036 |
| LNR CDO 2003-1 LTD | Class C-FX 5.010 per cent Notes due July 2036 | USG5545XAC59 | 19/Aug/2003 | Listed | 23/Jul/2036 |
| LNR CDO 2003-1 LTD | Class D-FL Floating Rate Notes due July 2036 | USG5545XAF80 | 19/Aug/2003 | Listed | 23/Jul/2036 |
| LNR CDO 2003-1 LTD | Class D-FX 5.614 per cent Notes due July 2036 | USG5545XAE16 | 19/Aug/2003 | Listed | 23/Jul/2036 |
| LNR CDO 2003-1 LTD | Class E-FL Floating Rate Notes due July 2036 | USG5545XAH47 | 19/Aug/2003 | Listed | 23/Jul/2036 |
| LNR CDO 2003-1 LTD | Class E-FX 6.525 per cent Notes due July 2036 | USG5545XAG63 | 19/Aug/2003 | Listed | 23/Jul/2036 |
| LNR CDO 2003-1 LTD | Class F-FL Floating Rate Notes due July 2036 | USG5545XAK75 | 19/Aug/2003 | Listed | 23/Jul/2036 |
| LNR CDO 2003-1 LTD | Class F-FX 7.374 per cent Notes due July 2036 | USG5545XAJ03 | 19/Aug/2003 | Listed | 23/Jul/2036 |
| LNR CDO 2003-1 LTD | Class G 7.682 per cent Notes due July 2036 | USG5545XAL58 | 19/Aug/2003 | Listed | 23/Jul/2036 |
| LNR CDO IV LTD. | Class A Floating Rate Notes due May 2043 | USG5606MAA92 | 16/Jun/2006 | Listed | 28/May/2043 |
| LNR CDO IV LTD. | Class B-FL Floating Rate Notes due May 2043 | USG5606MAB75 | 16/Jun/2006 | Listed | 28/May/2043 |
| LNR CDO IV LTD. | Class B-FX Floating Rate Notes due May 2043 | USG5606MAC58 | 16/Jun/2006 | Listed | 28/May/2043 |
| LNR CDO IV LTD. | Class C-FL Floating Rate Notes due May 2043 | USG5606MAD32 | 16/Jun/2006 | Listed | 28/May/2043 |
| LNR CDO IV LTD. | Class C-FX Floating Rate Notes due May 2043 | USG5606MAE15 | 16/Jun/2006 | Listed | 28/May/2043 |
| LNR CDO IV LTD. | Class D-FL Fixed Rate Notes due May 2043 | USG5606MAF89 | 16/Jun/2006 | Listed | 28/May/2043 |
| LNR CDO IV LTD. | Class D-FX Floating Rate Notes due May 2043 | USG5606MAG62 | 16/Jun/2006 | Listed | 28/May/2043 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LNR CDO IV LTD. | Class E Floating Rate Notes due May 2043 | USG5606MAH46 | 16/Jun/2006 | Listed | 28/May/2043 |
| LNR CDO IV LTD. | Class F-FL Fixed Rate Notes due May 2043 | USG5606MAJ02 | 16/Jun/2006 | Listed | 28/May/2043 |
| LNR CDO IV LTD. | Class F-FX Floating Rate Notes due May 2043 | USG5606MAL57 | 16/Jun/2006 | Listed | 28/May/2043 |
| LONGPORT FUNDING LIMITED | Class A-1A Senior Floating Rate Notes due 2035 | USG56354AB29 | 21/Feb/2003 | Listed | 30/Jan/2035 |
| LONGPORT FUNDING LIMITED | Class A-1B Senior Secured Floating Rate Notes due 2035 | USG56354AD84 | 21/Feb/2003 | Listed | 30/Jan/2035 |
| LONGPORT FUNDING LIMITED | Class B Senior Secured Floating Rate Notes due 2038 | USG56354AG16 | 21/Feb/2003 | Listed | 30/Jan/2038 |
| LONGPORT FUNDING LIMITED | Class C Senior Secured Floating Rate Notes due 2038 | USG56354AH98 | 21/Feb/2003 | Listed | 30/Jan/2038 |
| LONGPORT FUNDING LIMITED | Class D-1 Mezzanine Secured Floating Rate Notes due 2038 | USG56354AK28 | 21/Feb/2003 | Listed | 30/Jan/2038 |
| LONGPORT FUNDING LIMITED | Class D-2 Mezzanine Secured Fixed Rate Notes due 2038 | USG56354AL01 | 21/Feb/2003 | Listed | 30/Jan/2038 |
| LONGPORT FUNDING LIMITED | Notional Amount Class A-1 Senior Secured Interest Only Notes due 2035 | USG56354AC02 | 21/Feb/2003 | Listed | 30/Jan/2035 |
| LONGSTONE FINANCE PLC | Class A Secured 4.791 per cent Notes due 2036 | XS0248510280 | 21/Mar/2006 | Listed | 19/Jul/2036 |
| LONGSTONE FINANCE PLC | Class B Secured 4.774 per cent Notes due 2036 | XS0248510793 | 21/Mar/2006 | Listed | 19/Jul/2036 |
| LONGSTONE FINANCE PLC | Class C Secured 4.896 per cent Notes due 2036 | XS0248511254 | 21/Mar/2006 | Listed | 19/Jul/2036 |
| LOOMIS AB (PUBL) | Series 1 - Issue of €300,000,000 3.625 per cent. Notes due 2029 | XS2897290115 | 10/Sep/2024 | Listed | 10/Sep/2029 |
| LT AUTORAHOITUS DESIGNATED ACTIVITY COMPANY | EUR 526,900,000 Class A EURIBOR plus 0.70 per cent. Floating Rate Notes due April 2030 | XS2309465404 | 26/Apr/2021 | Listed | 18/Apr/2030 |
| LT AUTORAHOITUS DESIGNATED ACTIVITY COMPANY | EUR 65,100,000 Class B 2.00 per cent. Fixed Rate Notes due April 2030 | XS2309466634 | 26/Apr/2021 | Listed | 18/Apr/2030 |
| LT AUTORAHOITUS II DESIGNATED ACTIVITY COMPANY | EUR 23,300,000 Class B EURIBOR plus 0.90 per cent. Floating Rate Notes due June 2031 | XS2439100723 | 18/Feb/2022 | Listed | 18/Jun/2031 |
| LT AUTORAHOITUS II DESIGNATED ACTIVITY COMPANY | EUR 31,200,000 Class C 2.00 per cent. Fixed Rate Notes due June 2031 | XS2439100996 | 18/Feb/2022 | Listed | 18/Jun/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LT AUTORAHOITUS II DESIGNATED ACTIVITY COMPANY | EUR 568,500,000 Class A EURIBOR plus 0.70 per cent. Floating Rate Notes due June 2031 | XS2439100137 | 18/Feb/2022 | Listed | 18/Jun/2031 |
| LT AUTORAHOITUS III DESIGNATED ACTIVITY COMPANY | Class A EURIBOR plus 0.90 per cent. Floating Rate Notes due December 2032 | XS2518592642 | 15/Sep/2022 | Listed | 20/Dec/2032 |
| LT AUTORAHOITUS III DESIGNATED ACTIVITY COMPANY | Class B EURIBOR plus 2.75 per cent. Floating Rate Notes due December 2032 | XS2518593376 | 15/Sep/2022 | Listed | 20/Dec/2032 |
| LT AUTORAHOITUS III DESIGNATED ACTIVITY COMPANY | Class C 2.00 per cent. Fixed Rate Notes due December 2032 | XS2518593459 | 15/Sep/2022 | Listed | 20/Dec/2032 |
| LT AUTORAHOITUS IV DESIGNATED ACTIVITY COMPANY | EUR 27,200,000 Class C 2 per cent. Fixed Rate Notes due July 2033 | XS2607339749 | 28/Apr/2023 | Listed | 18/Jul/2033 |
| LT AUTORAHOITUS IV DESIGNATED ACTIVITY COMPANY | EUR 31,000,000 Class B EURIBOR plus 2.05 per cent. Floating Rate Notes due July 2033 | XS2607339665 | 28/Apr/2023 | Listed | 18/Jul/2033 |
| LT AUTORAHOITUS IV DESIGNATED ACTIVITY COMPANY | EUR 485,100,000 Class A EURIBOR plus 0.69 per cent. Floating Rate Notes due July 2033 | XS2607339236 | 28/Apr/2023 | Listed | 18/Jul/2033 |
| LT AUTORAHOITUS V DESIGNATED ACTIVITY COMPANY | EUR 15,100,000.00 Class B EURIBOR plus 0.90 per cent. Floating Rate Notes due May 2035 | XS2755016206 | 15/Feb/2024 | Listed | 18/May/2035 |
| LT AUTORAHOITUS V DESIGNATED ACTIVITY COMPANY | EUR 24,600,000.00 Class C EURIBOR plus 2.00 per cent. Floating Rate Notes due May 2035 | XS2755016891 | 15/Feb/2024 | Listed | 18/May/2035 |
| LT AUTORAHOITUS V DESIGNATED ACTIVITY COMPANY | EUR 450,500,000.00 Class A EURIBOR plus 0.58 per cent. Floating Rate Notes due May 2035 | XS2755016032 | 15/Feb/2024 | Listed | 18/May/2035 |
| LUDGATE FUNDING PLC | 2006-FF1 - 2006-FF1 Class A2a Mortgage Backed Floating Rate Notes due December2060 | XS0274267862 | 22/Nov/2006 | Listed | 01/Dec/2060 |
| LUDGATE FUNDING PLC | 2006-FF1 - 2006-FF1 Class A2b Mortgage Backed Floating Rate Notes due December2060 | XS0274271203 | 22/Nov/2006 | Listed | 01/Dec/2060 |
| LUDGATE FUNDING PLC | 2006-FF1 - 2006-FF1 Class Ba Mortgage Backed Floating Rate Notes due December2060 | XS0274268241 | 22/Nov/2006 | Listed | 01/Dec/2060 |
| LUDGATE FUNDING PLC | 2006-FF1 - 2006-FF1 Class Bd Mortgage Backed Floating Rate Notes due December2060 | XS0274271898 | 22/Nov/2006 | Listed | 01/Dec/2060 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LUDGATE FUNDING PLC | 2006-FF1 - 2006-FF1 Class C Mortgage Backed Floating Rate Notes due December2060 | XS0274272359 | 22/Nov/2006 | Listed | 01/Dec/2060 |
| LUDGATE FUNDING PLC | 2006-FF1 - 2006-FF1 Class D Mortgage Backed Floating Rate Notes due December2060 | XS0274272862 | 22/Nov/2006 | Listed | 01/Dec/2060 |
| LUDGATE FUNDING PLC | 2006-FF1 - 2006-FF1 Class E Mortgage Backed Floating Rate Notes due December2060 | XS0274269645 | 22/Nov/2006 | Listed | 01/Dec/2060 |
| LUDGATE FUNDING PLC | 2006-FF1 - 2006-FF1 Class S Deferrable Notes due December2060 | XS0274270221 | 22/Nov/2006 | Listed | 01/Dec/2060 |
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class A1a Mortgage Backed Floating Rate Notes due January 2061 | XS0304500431 | 22/Jun/2007 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class A1c Mortgage Backed Floating Rate Notes due January 2061 | XS0307157486 | 22/Jun/2007 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class A2a Mortgage Backed Floating Rate Notes due January 2061 | XS0304503534 | 22/Jun/2007 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class A2b Mortgage Backed Floating Rate Notes due January 2061 | XS0304504003 | 22/Jun/2007 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class Bb Mortgage Backed Floating Rate Notes due January 2061 | XS0304508681 | 22/Jun/2007 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class Cb Mortgage Backed Floating Rate Notes due January 2061 | XS0304509739 | 22/Jun/2007 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class Da Mortgage Backed Floating Rate Notes due January 2061 | XS0304510158 | 22/Jun/2007 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class Db Mortgage Backed Floating Rate Notes due January 2061 | XS0304512105 | 22/Jun/2007 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class E Mortgage Backed Floating Rate Notes due January 2061 | XS0304515546 | 22/Jun/2007 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class Ma Mortgage Backed Floating Rate Notes due January 2061 | XS0304504698 | 22/Jun/2007 | Listed | 01/Jan/2061 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class Mb Mortgage Backed Floating Rate Notes due January 2061 | XS0304505232 | 22/Jun/2007 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | 2007-FF1 - 2007-FF1 Class S Deferrable Notes due January 2061 | XS0304519704 | 22/Jun/2007 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | Series 2008-W1 - Series 2008-W1 Class A1 Mortgage Backed Floating Rate Notes due January 2061 | XS0353588386 | 27/Mar/2008 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | Series 2008-W1 - Series 2008-W1 Class A2b Mortgage Backed Floating Rate Notes due January 2061 | XS0353589608 | 27/Mar/2008 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | Series 2008-W1 - Series 2008-W1 Class Bb Mortgage Backed Floating Rate Notes due January 2061 | XS0353591505 | 27/Mar/2008 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | Series 2008-W1 - Series 2008-W1 Class Cb Mortgage Backed Floating Rate Notes due January 2061 | XS0353594434 | 27/Mar/2008 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | Series 2008-W1 - Series 2008-W1 Class D Mortgage Backed Floating Rate Notes due January 2061 | XS0353595597 | 27/Mar/2008 | Listed | 01/Jan/2061 |
| LUDGATE FUNDING PLC | Series 2008-W1 - Series 2008-W1 Class E Mortgage Backed Floating Rate Notes due January 2061 | XS0353600348 | 27/Mar/2008 | Listed | 01/Jan/2061 |
| LUMINOR BANK AS | Series 10 - Issue of EUR 300,000,000 Fixed to Floating Rate Notes due January 2026 | XS2576365188 | 16/Jan/2023 | Listed | 16/Jan/2026 |
| LUMINOR BANK AS | Series 11 - Issue of EUR 300,000,000 Fixed to Floating Rate Notes due June 2027 | XS2633112565 | 08/Jun/2023 | Listed | 08/Jun/2027 |
| LUMINOR BANK AS | Series 12 - Issue of SEK 500,000,000 Restricted Senior Preferred Floating Rate Notes due March 2027 | XS2793691739 | 27/Mar/2024 | Listed | 27/Mar/2027 |
| LUMINOR BANK AS | Series 13 - Issue of EUR 300,000,000 Fixed to Floating Rate Notes due September 2028 | XS2888497067 | 10/Sep/2024 | Listed | 10/Sep/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LUMINOR BANK AS | Series 3 - Issue of EUR 500,000,000 0.010 per cent. Covered Bonds due 11 March 2025 | XS2133077383 | 11/Mar/2020 | Listed | 11/Mar/2025 |
| LUMINOR BANK AS | Series 5 - Issue of EUR 300,000,000 Fixed to Floating Rate Notes due September 2026 | XS2388084480 | 23/Sep/2021 | Listed | 23/Sep/2026 |
| LUMINOR BANK AS | Series 6 - Issue of EUR 250,000,000 Floating Rate Covered Bonds due February 2027 | XS2440284466 | 09/Feb/2022 | Listed | 08/Feb/2027 |
| LUMINOR BANK AS | Series 7 - Issue of EUR 500,000,000 Floating Rate Covered Bonds due March 2027 | XS2453977980 | 08/Mar/2022 | Listed | 08/Mar/2027 |
| LUMINOR BANK AS | Series 8 - Issue of EUR 500,000,000 1.688 per cent. Covered Bonds due 14 June 2027 | XS2480961015 | 18/May/2022 | Listed | 14/Jun/2027 |
| LUNAR FUNDING I LIMITED | Series 16 - Series 16 Fixed Rate Notes due 2027 | XS0221574774 | 29/Jun/2005 | Listed | 09/Jun/2027 |
| LUNAR FUNDING I LIMITED | Series 17 - Series No.17 - Guaranteed Variable Coupon Amount Notes due 2056 | XS0272757880 | 01/Feb/2007 | Listed | 11/Aug/2056 |
| LUNAR FUNDING I LIMITED | Series 4 - Series 4 Fixed Rate Notes due 2033 | XS0206214354 | 09/Mar/2005 | Listed | 18/Oct/2033 |
| LUNAR FUNDING I LIMITED | Series 6 - Secured Asset-backed Deferrable Fixed Rate Instalment Notes due 2032 | XS0211830160 | 14/Mar/2005 | Listed | 18/Sep/2032 |
| LUNAR FUNDING I LIMITED | Series 8 - Series 8 Fixed Rate Notes due 2028 | XS0219796868 | 30/Jun/2005 | Listed | 12/Mar/2028 |
| LUNAR FUNDING V PLC | €500,000,000 1.75% Fixed Rate Notes due 2025 | XS1288894691 | 15/Sep/2015 | Listed | 15/Sep/2025 |
| LUNAR FUNDING V PLC | EUR 500,000,000 1.125% Fixed Rate Notes due 2026 | XS1803247557 | 12/Apr/2018 | Listed | 12/Oct/2026 |
| LUNAR FUNDING V PLC | Series 1 - Series 1 Secured Asset-Backed Installment Notes due 2034 | XS0193782413 | 21/Jun/2005 | Listed | 29/Dec/2034 |
| LUNAR FUNDING V PLC | Series 2007-57 - Series No 2007-57 Secured Variable Coupon Amount Asset Backed Notes due 2027 | XS0317355138 | 22/Oct/2007 | Listed | 07/Nov/2027 |
| LUNAR FUNDING V PLC | Series 2011-81 - EUR 25000000 Limited Recourse Secured Asset-Backed Notes due 2026 | XS0677593971 | 03/Oct/2011 | Listed | 17/Sep/2026 |
| LUNAR FUNDING V PLC | Series 2019-89 - Series 2019-89 Limited Recourse Secured Asset-Backed Note due 2032 | XS1953304414 | 14/Mar/2019 | Listed | 15/Sep/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LUNAR FUNDING V PLC | SERIES NO 2007- 59 - Series No 2007-59 Secured Variable Coupon Amount Asset Backed Notes due 2027 | XS0332313187 | 19/Dec/2007 | Listed | 29/Nov/2027 |
| LUNAR FUNDING V PLC | SERIES NO 2008- 60 - Series 2008-60 Secured Variable Coupon Amount Asset Backed Purchase Instalment Notes due 2028 | XS0333477403 | 14/Jan/2008 | Listed | 04/Jan/2028 |
| LUNAR FUNDING V PLC | Series No. 18 - Series No 18 Secured Asset-Backed Instalment Notes due 2043 | XS0237743728 | 21/Jun/2006 | Listed | 31/Dec/2043 |
| LUNAR LUXEMBOURG S.A. | Series 2022-01 - Issue of EUR 140,000,000 Secured Instruments due 2026 | XS2497076864 | 25/Jul/2022 | Listed | 25/Jul/2026 |
| LUNAR LUXEMBOURG S.A. | Series 2019-01 - Series 2019-01 Secured Fixed Rate Instruments due 2032 | XS1977005567 | 17/Apr/2019 | Listed | 15/Sep/2032 |
| LUNAR LUXEMBOURG S.A. | Series 2020-01 - Issue of EUR 200,000,000 Secured Instruments due 2025 | XS2109316948 | 12/Mar/2020 | Listed | 12/Mar/2025 |
| LUNAR LUXEMBOURG S.A. | Series 2020-02 - EUR 49,948,702 Secured Instruments due 2025 | XS2109317169 | 07/May/2020 | Listed | 30/Apr/2025 |
| LUNAR LUXEMBOURG S.A. | Series 2023-01 - Issue of EUR 160,000,000 Secured Instruments due 2026 | XS2596599659 | 23/May/2023 | Listed | 25/Jul/2026 |
| LUNAR LUXEMBOURG S.A. | Series 2023-02 - Issue of EUR 50,051,298 Secured Instruments due 2025 | XS2596599816 | 23/May/2023 | Listed | 07/May/2025 |
| LUNAR LUXEMBOURG S.A. | Series 2023-03 - Issue of Series 2023-03 EUR 100,000,000 Secured Instruments due 2030 | XS2696469936 | 28/Sep/2023 | Listed | 27/Sep/2030 |
| LUNAR LUXEMBOURG S.A. | Series 2024-01 - Issue of EUR 194,000,000 Secured Instruments due 2031 | XS2855415571 | 19/Jul/2024 | Listed | 19/Jul/2031 |
| LUNAR LUXEMBOURG S.A. | Series 2024-02 - Issue of EUR 137,000,000 Secured Instruments due 2031 | XS2855415498 | 19/Jul/2024 | Listed | 19/Jul/2031 |
| LUNAR LUXEMBOURG S.A. | Series 2024-03 - Issue of EUR 69,000,000 Secured Instruments due 2031 | XS2855415654 | 19/Jul/2024 | Listed | 19/Jul/2031 |
| LUSITANO MORTGAGES NO 4 PLC | Class A Mortgage Backed Floating Rate Notes due 2048 | XS0230694233 | 29/Sep/2005 | Listed | 15/Sep/2048 |
| LUSITANO MORTGAGES NO 4 PLC | Class B Mortgage Backed Floating Rate Notes due 2048 | XS0230694589 | 29/Sep/2005 | Listed | 15/Sep/2048 |
| LUSITANO MORTGAGES NO 4 PLC | Class C Mortgage Backed Floating Rate Notes due 2048 | XS0230695552 | 29/Sep/2005 | Listed | 15/Sep/2048 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LUSITANO MORTGAGES NO 4 PLC | Class D Mortgage Backed Floating Rate Notes due 2048 | XS0230696360 | 29/Sep/2005 | Listed | 15/Sep/2048 |
| LUSITANO MORTGAGES NO 4 PLC | Class E Notes due 2048 | XS0230697095 | 29/Sep/2005 | Listed | 15/Sep/2048 |
| LUSITANO MORTGAGES NO. 6 LIMITED | Class A Mortgage Backed Floating Rate Notes due 2060 | XS0312981649 | 30/Jul/2007 | Listed | 15/Mar/2060 |
| LUSITANO MORTGAGES NO. 6 LIMITED | Class B Mortgage Backed Floating Rate Notes due 2060 | XS0312982290 | 30/Jul/2007 | Listed | 15/Mar/2060 |
| LUSITANO MORTGAGES NO. 6 LIMITED | Class C Mortgage Backed Floating Rate Notes due 2060 | XS0312982530 | 30/Jul/2007 | Listed | 15/Mar/2060 |
| LUSITANO MORTGAGES NO. 6 LIMITED | Class D Mortgage Backed Floating Rate Notes due 2060 | XS0312982704 | 30/Jul/2007 | Listed | 15/Mar/2060 |
| LUSITANO MORTGAGES NO. 6 LIMITED | Class E Mortgage Backed Floating Rate Notes due 2060 | XS0312983009 | 30/Jul/2007 | Listed | 15/Mar/2060 |
| LUSITANO MORTGAGES NO. 6 LIMITED | Class F Notes due 2060 | XS0312983264 | 30/Jul/2007 | Listed | 15/Mar/2060 |
| LUSITANO MORTGAGES NO.5 PLC | Class A Mortgage Backed Floating Rate Notes due 2059 | XS0268642161 | 06/Oct/2006 | Listed | 15/Jul/2059 |
| LUSITANO MORTGAGES NO.5 PLC | Class B Mortgage Backed Floating Rate Notes due 2059 | XS0268642831 | 06/Oct/2006 | Listed | 15/Jul/2059 |
| LUSITANO MORTGAGES NO.5 PLC | Class C Mortgage Backed Floating Rate Notes due 2059 | XS0268643649 | 06/Oct/2006 | Listed | 15/Jul/2059 |
| LUSITANO MORTGAGES NO.5 PLC | Class D Mortgage Backed Floating Rate Notes due 2059 | XS0268644886 | 06/Oct/2006 | Listed | 15/Jul/2059 |
| LUSITANO MORTGAGES NO.5 PLC | Class E Notes due 2059 | XS0268645693 | 06/Oct/2006 | Listed | 15/Jul/2059 |
| LUSITANO MORTGAGES NO.7 LIMITED | Class A Mortgage Backed Floating Rate Notes due 2064 | XS0388760406 | 24/Sep/2008 | Listed | 21/Jan/2064 |
| LUSITANO MORTGAGES NO.7 LIMITED | Class B Mortgage Backed Floating Rate Notes due 2064 | XS0388760661 | 24/Sep/2008 | Listed | 21/Jan/2064 |
| LUSITANO MORTGAGES NO.7 LIMITED | Class C Mortgage Backed Floating Rate Notes due 2064 | XS0388761123 | 24/Sep/2008 | Listed | 21/Jan/2064 |
| LUSITANO MORTGAGES NO.7 LIMITED | Class D Notes due 2064 | XS0388761982 | 24/Sep/2008 | Listed | 21/Jan/2064 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | EUR 37750000 Class M Subordinated Notes due 2031 | XS0951209039 | 02/May/2021 | Listed | 15/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | EURO 17,700,000 Class C PM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2031 | XS1578108711 | 02/May/2017 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | EURO 17,700,000 Class C PM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2031 | XS1578108802 | 02/May/2017 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | EURO 17,700,000 Class C PM Voting Senior Secured Deferrable Floating Rate Notes due 2031 | XS1578108638 | 02/May/2017 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | EURO 20,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 | XS1578109362 | 02/May/2017 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | EURO 24,000,000 Class B1 PM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2031 | XS1578108471 | 02/May/2017 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | EURO 24,000,000 Class B1 PM Non-Voting Senior Secured Floating Rate Notes due 2031 | XS1578108554 | 02/May/2017 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | EURO 24,000,000 Class B1 PM Voting Senior Secured Floating Rate Notes due 2031 | XS1578108398 | 02/May/2017 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | EURO 8,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 | XS1578109289 | 02/May/2017 | Listed | 15/May/2031 |
| MAF GLOBAL SECURITIES LIMITED | Issue of U.S.$500,000,000 Reset Subordinated Perpetual Notes | XS2399467807 | 30/Jun/2022 | Listed | |
| MAF GLOBAL SECURITIES LIMITED | USD 400,000,000 Reset Subordinated Perpetual Notes | XS1787454922 | 20/Mar/2018 | Listed | |
| MAF GLOBAL SECURITIES LIMITED | USD 500,000,000 Reset Subordinated Perpetual Notes | XS0939678792 | 29/Oct/2013 | Listed | 31/Dec/2099 |
| MAF GLOBAL SECURITIES LIMITED | USD 500,000,000 Reset Subordinated Perpetual Notes. | XS1567903627 | 07/Mar/2017 | Listed | |
| MAF SUKUK LTD. | Series 2 - Issue of USD 500000000 4.5 per cent. Certificates due November 3, 2025 | XS1308713723 | 03/Nov/2015 | Listed | 03/Nov/2025 |
| MAF SUKUK LTD. | Series 3 - Issue of USD 600,000,000 4.638 per cent. Trust Certificates due 14 May 2029 | XS1991188548 | 14/May/2019 | Listed | 14/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAF SUKUK LTD. | Series 4 - Issue of US $600,000,000 3.9325 per cent. Trust Certificates | XS2069310865 | 30/Oct/2019 | Listed | 28/Feb/2030 |
| MAF SUKUK LTD. | Series 5 - U.S.$500,000,000 Trust Certificates due 2033 | XS2626291129 | 01/Jun/2023 | Listed | 01/Jun/2033 |
| MAGELLAN MORTGAGES NO.3 PLC | Class A Mortgage Backed Floating Rate Notes due 2058 | XS0222684655 | 14/Jun/2005 | Listed | 15/May/2058 |
| MAGELLAN MORTGAGES NO.3 PLC | Class B Mortgage Backed Floating Rate Notes due 2058 | XS0222691510 | 24/Jun/2005 | Listed | 15/May/2058 |
| MAGELLAN MORTGAGES NO.3 PLC | Class C Mortgage Backed Floating Rate Notes due 2058 | XS0222691940 | 24/Jun/2005 | Listed | 15/May/2058 |
| MAGELLAN MORTGAGES NO.3 PLC | Class D Mortgage Backed Floating Rate Notes due 2058 | XS0222698523 | 24/Jun/2005 | Listed | 15/Aug/2058 |
| MAGELLAN MORTGAGES NO.3 PLC | Class E Floating Rate Notes due 2058 | XS0222698952 | 24/Jun/2005 | Listed | 15/May/2058 |
| MAGELLAN MORTGAGES NO.3 PLC | Class F Notes due 2058 | XS0222700014 | 24/Jun/2005 | Listed | 15/Aug/2058 |
| MAGELLAN MORTGAGES NO.4 PLC | Class A Mortgage Backed Floating Rate Notes due 2059 | XS0260784318 | 13/Jul/2006 | Listed | 20/Jul/2059 |
| MAGELLAN MORTGAGES NO.4 PLC | Class B Mortgage Backed Floating Rate Notes due 2059 | XS0260784821 | 13/Jul/2006 | Listed | 20/Jul/2059 |
| MAGELLAN MORTGAGES NO.4 PLC | Class C Mortgage Backed Floating Rate Notes due 2059 | XS0260787840 | 13/Jul/2006 | Listed | 20/Jul/2059 |
| MAGELLAN MORTGAGES NO.4 PLC | Class D Mortgage Backed Floating Rate Notes due 2059 | XS0260788657 | 13/Jul/2006 | Listed | 20/Jul/2059 |
| MAGELLAN MORTGAGES NO.4 PLC | Class F Notes due 2059 | XS0260790398 | 13/Jul/2006 | Listed | 20/Jul/2059 |
| MAGNOLIA FINANCE II PLC | Series 2006-6A2E - Series 2006-6A2E ABS Portfolio Variable Rate Notes due December 2038 | XS0324306199 | 02/Nov/2007 | Listed | 10/Dec/2038 |
| MAGNOLIA FINANCE II PLC | Series 2006-6A2G - Series 2006-6A2G ABS Portfolio Variable Rate Notes due December 2038 | XS0324306272 | 02/Nov/2007 | Listed | 10/Dec/2038 |
| MALDIVES SUKUK ISSUANCE LIMITED | Series 1 - Issue of U.S $200,000,000 Trust Certificates due 2026- 144A | US56113LAA70 | 08/Apr/2021 | Listed | 08/Apr/2026 |
| MALDIVES SUKUK ISSUANCE LIMITED | Series 1 - Issue of U.S $200,000,000 Trust Certificates due 2026- Reg S | USG5852MAA02 | 08/Apr/2021 | Listed | 08/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MALDIVES SUKUK ISSUANCE LIMITED | Series 1 - Issue of U.S. $100,000,000 Trust Certificates due 2026 - Reg S | USG5852MAB84 | 30/Apr/2021 | Listed | 08/Apr/2026 |
| MALDIVES SUKUK ISSUANCE LIMITED | Series 1 - Issue of U.S. $100,000,000 Trust Certificates due 2026 - Rule 144A | US56113LAB53 | 30/Apr/2021 | Listed | 08/Apr/2026 |
| MALDIVES SUKUK ISSUANCE LIMITED | Series 1 - Issue of U.S. $200,000,000 Trust Certificates due 2026 - Reg S | USG5852MAC67 | 09/Sep/2021 | Listed | 08/Apr/2026 |
| MANPOWERGROUP INC | EUR 500,000,000 1.750% Notes due 22 June 2026 | XS1839680680 | 22/Jun/2018 | Listed | 22/Jun/2026 |
| MANSARD MORTGAGES 2006-1 PLC | A1a Mortgages Backed Floating Rate Notes due 2048 | XS0272295907 | 31/Oct/2006 | Listed | 15/Oct/2048 |
| MANSARD MORTGAGES 2006-1 PLC | A2a Mortgages Backed Floating Rate Notes due 2048 | XS0272296897 | 31/Oct/2006 | Listed | 15/Oct/2048 |
| MANSARD MORTGAGES 2006-1 PLC | B1a Mortgage Backed Floating Rate Notes due 2048 | XS0272303008 | 31/Oct/2006 | Listed | 15/Oct/2048 |
| MANSARD MORTGAGES 2006-1 PLC | B2a Mortagage Backed Floating Rate Notes due 2048 | XS0272303693 | 31/Oct/2006 | Listed | 15/Oct/2048 |
| MANSARD MORTGAGES 2006-1 PLC | M1a Mortgage Backed Floating Rate Notes due 2048 | XS0272298166 | 31/Oct/2006 | Listed | 15/Oct/2048 |
| MANSARD MORTGAGES 2006-1 PLC | M2a Mortgage Backed Floating Rate Notes due 2048 | XS0272299057 | 31/Oct/2006 | Listed | 15/Oct/2048 |
| MANSARD MORTGAGES 2006-1 PLC | Residual Certificates due 2048 | XS0272306019 | 31/Oct/2006 | Listed | 15/Oct/2048 |
| MANSARD MORTGAGES 2007-1 PLC | A1a Mortgage Backed Floating Rate Notes due 2047 | XS0293436910 | 30/Mar/2007 | Listed | 15/Apr/2047 |
| MANSARD MORTGAGES 2007-1 PLC | A2a Mortgage Backed Floating Rate Notes due 2047 | XS0293438965 | 30/Mar/2007 | Listed | 15/Apr/2047 |
| MANSARD MORTGAGES 2007-1 PLC | B1a Mortgage Backed Floating Rate Notes due 2049 | XS0293458054 | 30/Mar/2007 | Listed | 15/Apr/2049 |
| MANSARD MORTGAGES 2007-1 PLC | B2a Mortgage Backed Floating Rate Notes due 2049 | XS0293460381 | 30/Mar/2007 | Listed | 15/Apr/2049 |
| MANSARD MORTGAGES 2007-1 PLC | M1a Mortgage Backed Floating Rate Notes due 2049 | XS0293442215 | 30/Mar/2007 | Listed | 15/Apr/2049 |
| MANSARD MORTGAGES 2007-1 PLC | M2a Mortgage Backed Floating Rate Notes due 2049 | XS0293446711 | 30/Mar/2007 | Listed | 15/Apr/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MANSARD MORTGAGES 2007-1 PLC | Residual Certificates due 2049 | XS0293461603 | 30/Mar/2007 | Listed | 15/Apr/2049 |
| MANSARD MORTGAGES 2007-2 PLC | A1a Mortgage Backed Floating Rate Notes due 2049 | XS0333305299 | 12/Dec/2007 | Listed | 15/Dec/2049 |
| MANSARD MORTGAGES 2007-2 PLC | A2a Mortgage Backed Floating Rate Notes due 2049 | XS0333306933 | 12/Dec/2007 | Listed | 15/Dec/2049 |
| MANSARD MORTGAGES 2007-2 PLC | B1a Mortgage Backed Floating Rate Notes due 2049 | XS0333313988 | 12/Dec/2007 | Listed | 15/Dec/2049 |
| MANSARD MORTGAGES 2007-2 PLC | B2a Mortgage Backed Floating Rate Notes due 2049 | XS0333316908 | 12/Dec/2007 | Listed | 15/Dec/2049 |
| MANSARD MORTGAGES 2007-2 PLC | M1a Mortgage Backed Floating Rate Notes due 2049 | XS0333308475 | 12/Dec/2007 | Listed | 15/Dec/2049 |
| MANSARD MORTGAGES 2007-2 PLC | M2a Mortgage Backed Floating Rate Notes due 2049 | XS0333311693 | 12/Dec/2007 | Listed | 15/Dec/2049 |
| MANSARD MORTGAGES 2007-2 PLC | Residual Certificates due 2049 | XS0333321064 | 12/Dec/2007 | Listed | 15/Dec/2049 |
| MAR SUKUK LIMITED | Series 5 - Issue of U.S. $750,000,000 Certificates due 2025 | XS2225422869 | 02/Sep/2020 | Listed | 02/Sep/2025 |
| MARATHON CLO V LTD | USD 84400000 Subordinated Notes due 2027 | USG58070AB28 | 15/Mar/2013 | Listed | 21/Nov/2027 |
| MARATHON CLO VI LTD | USD 22700000 Class D Secured Deferrable Floating Rate Notes due 2025 | USG58062AA11 | 20/May/2014 | Listed | 13/May/2025 |
| MARATHON CLO VI LTD | USD 25750000 Class C Senior Secured Deferrable Floating Rate Notes due 2025 | USG58064AD16 | 20/May/2014 | Listed | 13/May/2025 |
| MARATHON CLO VI LTD | USD 7300000 Class E Secured Deferrable Floating Rate Notes due 2025 | USG58062AB93 | 20/May/2014 | Listed | 13/May/2025 |
| MARATHON CLO VII LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2025 | USG58061AD76 | 02/Dec/2014 | Listed | 28/Oct/2025 |
| MARATHON CLO VII LTD. | Class D Secured Deferrable Floating Rate Notes due 2025 | USG5807HAA70 | 02/Dec/2014 | Listed | 28/Oct/2025 |
| MARATHON CLO VII LTD. | Subordinated Notes due 2025 | USG5807HAB53 | 02/Dec/2014 | Listed | 28/Oct/2025 |
| MARGATE FUNDING I, LTD. | Class A1J Senior Secured Floating Rate Notes due 2044 | USG5814LAB74 | 21/Feb/2005 | Listed | 04/Dec/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MARGATE FUNDING I, LTD. | Class A1S Senior Secured Floating Rate Notes due 2044 | USG5814LAA91 | 21/Feb/2005 | Listed | 04/Dec/2044 |
| MARGATE FUNDING I, LTD. | Class A2 Senior Secured Floating Rate Notes due 2044 | USG5814LAC57 | 21/Feb/2005 | Listed | 04/Dec/2044 |
| MARGATE FUNDING I, LTD. | Class A3 Secured Deferrable Interest Floating Rate Notes due 2044 | USG58140AA58 | 21/Feb/2005 | Listed | 04/Dec/2044 |
| MARGATE FUNDING I, LTD. | Income Notes due 2044 | USG58140AB32 | 21/Feb/2005 | Listed | 04/Dec/2044 |
| MARLAY PARK CLO DAC | EUR 10,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2030 (144A) | XS1782798661 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 10,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2030 (Reg S) | XS1782798232 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 10,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2030 (144A) | XS1782799123 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 10,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2030 (Reg S) | XS1782798745 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 10,000,000 Class A-2B Senior Secured Fixed Rate CM Voting Notes due 2030 (144A) | XS1782798828 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 10,000,000 Class A-2B Senior Secured Fixed Rate CM Voting Notes due 2030 (Reg S) | XS1782798588 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 11,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) | XS1782800582 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 11,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (144A) | XS1782800665 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 20,000,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2030 (Reg S) | XS1782799982 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 20,000,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2030 (144A) | XS1782800079 | 29/Mar/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MARLAY PARK CLO DAC | EUR 20,000,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2030 (Reg S) | XS1782799719 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 20,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2030 (144A) | XS1782800400 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 20,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2030 (Reg S) | XS1782800152 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 20,000,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2030 (144A) | XS1782800236 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 218,000,000 Class A-1A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2030 (144A) | XS1782796707 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 218,000,000 Class A-1A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2030 (Reg S) | XS1782796459 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 218,000,000 Class A-1A Senior Secured Floating Rate CM Non-Voting Notes due 2030 (144A) | XS1782796889 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 218,000,000 Class A-1A Senior Secured Floating Rate CM Non-Voting Notes due 2030 (Reg S) | XS1782796616 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 218,000,000 Class A-1A Senior Secured Floating Rate CM Voting Notes due 2030 (144A) | XS1782796962 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 218,000,000 Class A-1A Senior Secured Floating Rate CM Voting Notes due 2030 (Reg S) | XS1782796533 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) | XS1782800319 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (144A) | XS1782800749 | 29/Mar/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MARLAY PARK CLO DAC | EUR 24,800,000 Class B Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting due 2030 (144A) | XS1782799479 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 24,800,000 Class B Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting due 2030 (Reg S) | XS1782799040 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 24,800,000 Class B Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2030 (144A) | XS1782799800 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 24,800,000 Class B Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2030 (Reg S) | XS1782799552 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 24,800,000 Class B Senior Secured Deferrable Floating Rate CM Voting Notes due 2030 (144A) | XS1782799636 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 24,800,000 Class B Senior Secured Deferrable Floating Rate CM Voting Notes due 2030 (Reg S) | XS1782799396 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 30,000,000 Class A-1B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2030 (144A) | XS1782797341 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 30,000,000 Class A-1B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2030 (Reg S) | XS1782797002 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 30,000,000 Class A-1B Senior Secured Fixed Rate CM Non-Voting Notes due 2030 (144A) | XS1782797697 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 30,000,000 Class A-1B Senior Secured Fixed Rate CM Non-Voting Notes due 2030 (Reg S) | XS1782797184 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 30,000,000 Class A-1B Senior Secured Fixed Rate CM Voting Notes due 2030 (144A) | XS1782797424 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 30,000,000 Class A-1B Senior Secured Fixed Rate CM Voting Notes due 2030 (Reg S) | XS1782797267 | 29/Mar/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MARLAY PARK CLO DAC | EUR 34,000,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2030 (144A) | XS1782798075 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 34,000,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2030 (Reg S) | XS1782797770 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 34,000,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2030 (144A) | XS1782798315 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 34,000,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2030 (Reg S) | XS1782797937 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 34,000,000 Class A-2A Senior Secured Floating Rate CM Voting Notes due 2030 (144A) | XS1782798158 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 34,000,000 Class A-2A Senior Secured Floating Rate CM Voting Notes due 2030 (Reg S) | XS1782797853 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 41,000,000 Subordinated Notes due 2030 (144A) | XS1782800822 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MARLAY PARK CLO DAC | EUR 41,000,000 Subordinated Notes due 2030 (Reg S) | XS1782801044 | 29/Mar/2018 | Listed | 15/Oct/2030 |
| MASSACHUSETTS EDUCATIONAL FINANCING AUTHORITY | Series 2008 - Series 2008 Student Loan Asset-Backed Notes due 25 April 2038 | US57563NAA63 | 08/Aug/2008 | Listed | 25/Apr/2038 |
| MAXIMA GRUPE, UAB | Series 1 - Issue of €240,000,000 6.250 per cent. Notes due 2027 | XS2485155464 | 12/Jul/2022 | Listed | 12/Jul/2027 |
| MAZOON ASSETS COMPANY S.A.O.C. | USD 500,000,000 Certificates due 2027 | XS1577945824 | 08/Nov/2017 | Listed | 08/Nov/2027 |
| MB FUNDING LUX SA | Series 1 - Secured Credit Linked Notes linked to BTPS 0.15 05/15/51 (IT0005436701) due 15 May 2051 | XS2849739680 | 04/Jul/2024 | Listed | 15/May/2051 |
| MBA COMMUNITY LOANS PLC | 141 - Issue of EUR 5,945,036 Secured Limited Recourse Notes due 15 July 2029 | XS1677762137 | 29/Sep/2017 | Listed | 15/Jul/2029 |
| MBA COMMUNITY LOANS PLC | 152 - Issue of GBP 544,300 Note due 15 April 2029 | XS1676879890 | 22/Sep/2017 | Listed | 15/Apr/2029 |
| MBA COMMUNITY LOANS PLC | Series 10 - Issue of USD 1,000,000 due 15 July 2030 | XS0997559975 | 28/Feb/2014 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MBA COMMUNITY LOANS PLC | Series 100 - Issue of USD 1,165,937 Secured Limited Recourse Note due 15 October 2029 | XS1404165174 | 21/Oct/2016 | Listed | 15/Oct/2029 |
| MBA COMMUNITY LOANS PLC | Series 101 - Issue of USD 910,000 Secured Limited Recourse Note due 15 January 2029 | XS1404157155 | 07/Oct/2016 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 102 - Issue of GBP 500,000 Secured Limited Recourse Note due 15 October 2025 | XS1420288679 | 14/Oct/2016 | Listed | 15/Oct/2025 |
| MBA COMMUNITY LOANS PLC | Series 103 - Issue of EUR 3,995,556 Secured Limited Recourse Note due 15 October 2028 | XS1439447944 | 30/Sep/2016 | Listed | 15/Oct/2028 |
| MBA COMMUNITY LOANS PLC | Series 104 - Issue of EUR 2,975,570 Secured Limited Recourse Note due 15 October 2029 | XS1439448165 | 28/Oct/2016 | Listed | 15/Oct/2029 |
| MBA COMMUNITY LOANS PLC | Series 105 - Issue of USD 1,846,028 Secured Limited Recourse Note due 15 January 2029 | XS1439448322 | 05/Aug/2016 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 108 - Issue of USD 515,620 Secured Limited Recourse Note due 15 October 2028 | XS1439449130 | 12/Aug/2016 | Listed | 15/Oct/2028 |
| MBA COMMUNITY LOANS PLC | Series 109 - Issue of USD 560,675 Secured Limited Recourse Note due 15 July 2028 | XS1439449304 | 19/Aug/2016 | Listed | 15/Jul/2028 |
| MBA COMMUNITY LOANS PLC | Series 11 - Issue of EUR 2956316.47 Notes due 15 January 2026 | XS0748969283 | 21/Sep/2012 | Listed | 15/Jan/2026 |
| MBA COMMUNITY LOANS PLC | Series 110 - Issue of USD 294,310 Secured Limited Recourse Note due 15 April 2028 | XS1460783381 | 19/Aug/2016 | Listed | 15/Apr/2028 |
| MBA COMMUNITY LOANS PLC | Series 111 - Issue of USD1,012,105 Secured Limited Recourse Notes due 15 July 2028 | XS1460785246 | 18/Nov/2016 | Listed | 15/Jul/2028 |
| MBA COMMUNITY LOANS PLC | Series 113 - Issue of USD 760,600 Secured Limited Recourse Note due 15 January 2029 | XS1460786723 | 12/Aug/2016 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 114 - Issue of USD 687,444 Secured Limited Recourse Notes due 15 January 2029 | XS1460788265 | 05/Aug/2016 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 115 - Issue of USD10,231,965 Secured Limited Recourse Note due 15 October 2029 | XS1480250965 | 23/Sep/2016 | Listed | 15/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MBA COMMUNITY LOANS PLC | Series 116 - Issue USD 6,054,423 Note Programme due 15th July 2028 | XS1490783633 | 27/Jan/2017 | Listed | 15/Jul/2028 |
| MBA COMMUNITY LOANS PLC | Series 118 - Issue of USD 3,712,087 Notes due 15th October 2029 | XS1539589801 | 03/Jan/2017 | Listed | 15/Oct/2029 |
| MBA COMMUNITY LOANS PLC | Series 121 - Issue of USD 725,000 Notes due 15th October 2029. | XS1555801270 | 27/Jan/2017 | Listed | 15/Oct/2029 |
| MBA COMMUNITY LOANS PLC | Series 126 - Issue of USD 1,510,500 Note due 15th April 2030 | XS1663963871 | 18/Aug/2017 | Listed | 15/Apr/2030 |
| MBA COMMUNITY LOANS PLC | Series 134 - Issue of USD 1,612,260 notes due 15 January 2030 | XS1663963285 | 18/Aug/2017 | Listed | 15/Jan/2030 |
| MBA COMMUNITY LOANS PLC | Series 142 - Issue of EUR 3250000 Note due 15th January 2029 | XS1676879460 | 22/Sep/2017 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 144 - Issue of EUR 2395108 Note due 15 January 2030 | XS1676879387 | 22/Sep/2017 | Listed | 15/Jan/2030 |
| MBA COMMUNITY LOANS PLC | Series 145 - Issue of EUR 4,014,558 Note due 15th January 2030 | XS1672169601 | 15/Sep/2017 | Listed | 15/Jan/2030 |
| MBA COMMUNITY LOANS PLC | Series 146 - Issue of EUR 750000 Note due 15 January 2031 | XS1676879544 | 22/Sep/2017 | Listed | 15/Jan/2031 |
| MBA COMMUNITY LOANS PLC | Series 147 - Issue of GBP 3,086,511 Notes due 15 January 2030 | XS1684270181 | 06/Oct/2017 | Listed | 15/Jan/2030 |
| MBA COMMUNITY LOANS PLC | Series 148 - Issue of up to EUR 4,627,825 Notes due 15th July 2029 | XS1734811877 | 02/Feb/2018 | Listed | 15/Jul/2029 |
| MBA COMMUNITY LOANS PLC | Series 15 - Issue of GBP 390,000 Secured Limited Recourse Note due 15 July 2027 | XS0782656044 | 09/Oct/2015 | Listed | 15/Jul/2027 |
| MBA COMMUNITY LOANS PLC | Series 150 - Issue of up to GBP 484900 Notes due 15th April 2029 | XS1684270421 | 13/Oct/2017 | Listed | 15/Apr/2029 |
| MBA COMMUNITY LOANS PLC | Series 151 - Issue of GBP 500,000 Note due 15 April 2029 | XS1676879627 | 22/Sep/2017 | Listed | 15/Apr/2029 |
| MBA COMMUNITY LOANS PLC | Series 153 - Issue of GBP 500,000 Notes due 15 April 2030 | XS1869445855 | 28/Sep/2018 | Listed | 15/Apr/2030 |
| MBA COMMUNITY LOANS PLC | Series 154 - Issue of up to EUR 1,000,000 of Series 154 Tranche 1 Notes due 15 January 2031 | XS1867692441 | 14/Sep/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MBA COMMUNITY LOANS PLC | Series 156 - Issue up to EUR 5,830,921 of Series 156 Tranche 1 Notes due 15 July 2030 | XS1867691633 | 14/Sep/2018 | Listed | 15/Jul/2030 |
| MBA COMMUNITY LOANS PLC | Series 157 - Issue of Up To EUR 1,200,000 Secured Limited Recourse Notes due 15 January 2031 | XS1869446408 | 05/Oct/2018 | Listed | 15/Jan/2031 |
| MBA COMMUNITY LOANS PLC | Series 158 - Issue of EUR 1,000,000 of Series 158 Tranche 1 Notes due 15 January 2031 | XS1869456977 | 21/Sep/2018 | Listed | 15/Jan/2031 |
| MBA COMMUNITY LOANS PLC | Series 159 - Issue EUR 2,786,000 of Series 159 Tranche 1 Notes due 15 January 2031 | XS1869457603 | 21/Sep/2018 | Listed | 15/Jan/2031 |
| MBA COMMUNITY LOANS PLC | Series 160 - Issue up to USD 4,004,438 Tranche 1 due 15 January 2035 | XS1820087614 | 18/May/2018 | Listed | 15/Jan/2035 |
| MBA COMMUNITY LOANS PLC | Series 161 - Issue of EUR 1,000,000 Notes due 15th April 2036 | XS1867693092 | 14/Sep/2018 | Listed | 15/Apr/2036 |
| MBA COMMUNITY LOANS PLC | Series 164 - Issue of GBP 3,196,656 Secured Limited Recourse Notes due 15 January 2031 | XS1869458080 | 05/Oct/2018 | Listed | 15/Jan/2031 |
| MBA COMMUNITY LOANS PLC | Series 166 - Issue of up to EUR 885,000 Notes due 15th July 2035 | XS1853418363 | 26/Oct/2018 | Listed | 15/Jul/2035 |
| MBA COMMUNITY LOANS PLC | Series 167 - Issue of up to GBP 866,826.94 Notes due 15 April 2036 | XS1853417555 | 26/Oct/2018 | Listed | 15/Apr/2036 |
| MBA COMMUNITY LOANS PLC | Series 17 - Issue of GBP 3,236,425 Structured Limited Recourse Notes due 15 January 2026 | XS0888936977 | 27/Sep/2013 | Listed | 15/Jan/2026 |
| MBA COMMUNITY LOANS PLC | Series 170 - USD 2,199,998.63 of Series 170 Tranche 1 Notes | XS2035242184 | 02/Aug/2019 | Listed | 15/Jan/2042 |
| MBA COMMUNITY LOANS PLC | Series 180 - Issue of EUR 3,605,000 Notes due 15 July 2030 | XS1923309634 | 18/Jan/2019 | Listed | 15/Jul/2030 |
| MBA COMMUNITY LOANS PLC | Series 181 - Issue of EUR 4,819,656 3.25% Base Rate Notes due 2031 | XS2044890841 | 13/Sep/2019 | Listed | 15/Jul/2031 |
| MBA COMMUNITY LOANS PLC | Series 182 - Issue of EUR 4,959,470 4.60% Base Rate Notes due 2032 | XS2049105963 | 13/Sep/2019 | Listed | 15/Apr/2032 |
| MBA COMMUNITY LOANS PLC | Series 183 - Issue of GBP 500,000 3.10% Base Rate Notes due 15 April 2031 | XS2050521868 | 27/Sep/2019 | Listed | 15/Apr/2031 |
| MBA COMMUNITY LOANS PLC | Series 184 - GBP 3,000,000 of Series 184 Tranche 1 Notes | XS2051433600 | 04/Oct/2019 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MBA COMMUNITY LOANS PLC | Series 185 - EUR 2,530,289 of Series 185 Tranche 1 Notes | XS2094227787 | 24/Jan/2020 | Listed | 15/Apr/2036 |
| MBA COMMUNITY LOANS PLC | Series 186 - Issue of USD 14,020,000 of Series 186 Tranche 1 Notes | XS2200524788 | 16/Jul/2020 | Listed | 15/Apr/2038 |
| MBA COMMUNITY LOANS PLC | Series 188 - Issue of EUR 2,301,213 Series 188 Notes | XS2242416829 | 22/Oct/2020 | Listed | 15/Jul/2037 |
| MBA COMMUNITY LOANS PLC | Series 189 - Issue of USD 875,000 Notes | XS2242417124 | 05/Nov/2020 | Listed | 15/Jan/2038 |
| MBA COMMUNITY LOANS PLC | Series 19 - Issue of USD 4,293,213 Secured Limited Recourse Note due 15 January 2028 | XS1040434026 | 04/Sep/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 192 - Issue of EUR 1,000,000 Series 192 Notes | XS2242417801 | 22/Oct/2020 | Listed | 15/Oct/2037 |
| MBA COMMUNITY LOANS PLC | Series 193 - Issue of GBP 197,000 Series 193 Notes | XS2243167124 | 22/Oct/2020 | Listed | 15/Apr/2037 |
| MBA COMMUNITY LOANS PLC | Series 195 - Issue of USD 395,000 Series 195 Notes | XS2247595098 | 22/Oct/2020 | Listed | 15/Apr/2039 |
| MBA COMMUNITY LOANS PLC | Series 196 - Issue of EUR 2,975,039 Series 196 Notes | XS2289962974 | 29/Jan/2021 | Listed | 15/Jan/2038 |
| MBA COMMUNITY LOANS PLC | Series 199 - Issue of EUR 59,100,000 Series 199 Notes | XS2358365992 | 01/Jul/2021 | Listed | 15/Jan/2042 |
| MBA COMMUNITY LOANS PLC | Series 200 - Issue of GBP 46,250,000 Series 200 Notes | XS2358361819 | 01/Jul/2021 | Listed | 15/Jul/2041 |
| MBA COMMUNITY LOANS PLC | Series 201 - Issue of USD 1,729,000 Series 201 Notes due July 2038 | XS2386596477 | 16/Sep/2021 | Listed | 15/Jul/2038 |
| MBA COMMUNITY LOANS PLC | Series 27 - Issue of USD 1,250,000 Secured Limited Recourse Notes due 15th October 2027 | XS1308352365 | 18/Dec/2015 | Listed | 15/Oct/2027 |
| MBA COMMUNITY LOANS PLC | Series 28 - Issue of EUR 4,715,793 Secured Limited Recourse Notes due January 2026 | XS1004893175 | 26/Sep/2014 | Listed | 15/Jan/2026 |
| MBA COMMUNITY LOANS PLC | Series 29 - Issue of GBP 1,600,000 Secured Limited Recourse Notes | XS1010808621 | 10/Oct/2014 | Listed | 15/Feb/2027 |
| MBA COMMUNITY LOANS PLC | Series 35 - Issue of USD 1,250,000 Secured Limited Recourse Note Programme due 15 July 2027 | XS1316417705 | 27/Nov/2015 | Listed | 15/Jul/2027 |
| MBA COMMUNITY LOANS PLC | Series 36 - Issue of GBP 1,100,000 Secured Limited Recourse Notes due February 2025 | XS1033935237 | 17/Oct/2014 | Listed | 15/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MBA COMMUNITY LOANS PLC | Series 37 - Issue of USD 1500000 Secured Limited Recourse Notes due August 2026 | XS1066896520 | 19/Sep/2014 | Listed | 15/Aug/2026 |
| MBA COMMUNITY LOANS PLC | Series 38 - Issue of USD 1,150,000 Secured Limited Recourse Note Programme due July 15, 2027 | XS1320522714 | 27/Nov/2015 | Listed | 15/Jul/2027 |
| MBA COMMUNITY LOANS PLC | Series 39 - Issue of USD 1,250,000 Secured Limited Recourse Note due 15 January 2028 | XS1084573093 | 04/Sep/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 40 - Issue of USD 3,000,000 Secured Limited Recourse Notes due 15 August 2026 | XS1095736986 | 31/Oct/2014 | Listed | 15/Aug/2026 |
| MBA COMMUNITY LOANS PLC | Series 41 - Issue of USD 2,070,000 Secured Limited Recourse Note due 15 July 2027 | XS1084572103 | 28/Aug/2015 | Listed | 15/Jul/2027 |
| MBA COMMUNITY LOANS PLC | Series 42 - Issue of USD 1,500,000 Secured Limited Recourse Notes due 15 November 2026 | XS1125754561 | 31/Oct/2014 | Listed | 15/Nov/2026 |
| MBA COMMUNITY LOANS PLC | Series 43 - Issue of USD 3,000,000 Secured Limited Recourse Notes due 15 February 2027 | XS1125754306 | 31/Oct/2014 | Listed | 15/Feb/2027 |
| MBA COMMUNITY LOANS PLC | Series 44 - Issue of USD 7,156,747 Secured Limited Recourse Notes due 15 February 2027 | XS1125754132 | 13/Mar/2015 | Listed | 15/Feb/2027 |
| MBA COMMUNITY LOANS PLC | Series 45 - Issue of USD 2,050,000 Secured Limited Recourse Notes due 15 February 2027 | XS1091100781 | 26/Jan/2015 | Listed | 15/Feb/2027 |
| MBA COMMUNITY LOANS PLC | Series 46 - EUR 3,241,476.57 Secured Limited Recourse Notes due 15 August 2025 | XS1095738412 | 30/Jan/2015 | Listed | 15/Aug/2025 |
| MBA COMMUNITY LOANS PLC | Series 47 - Issue of USD 3,210,000 Secured Limited Recourse Note due 15 January 2028 | XS1196035791 | 19/Aug/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 48 - Issue of USD 3,000,000 Secured Limited Recourse Note due 15 October 2027 | XS1195738825 | 21/Aug/2015 | Listed | 15/Oct/2027 |
| MBA COMMUNITY LOANS PLC | Series 49 - Issue of USD 8,250,000 Secured Limited Recourse Note due 15 July 2027 | XS1196038977 | 11/Sep/2015 | Listed | 15/Jul/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MBA COMMUNITY LOANS PLC | Series 50 - Issue of EUR 3,765,753 Secured Limited Recourse Note due 15 January 2027 | XS1195726499 | 25/Sep/2015 | Listed | 15/Jan/2027 |
| MBA COMMUNITY LOANS PLC | Series 51 - Issue of GBP 2,219,229 Secured Limited Recourse Note due 15 January 2028 | XS1195735219 | 02/Oct/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 52 - Issue of USD 6,648,437 Secured Limited Recourse Note due 15 April 2027 | XS1195701401 | 02/Oct/2015 | Listed | 15/Apr/2027 |
| MBA COMMUNITY LOANS PLC | Series 53 - Issue of GBP 815,000 Secured Limited Recourse Note due 15 April 2027 | XS1195710907 | 09/Oct/2015 | Listed | 15/Apr/2027 |
| MBA COMMUNITY LOANS PLC | Series 54 - Issue of USD 4,250,000 Secured Limited Recourse Note due 15 January 2028 | XS1218103288 | 19/Aug/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 55 - Issue of USD 5,000,000 Secured Limited Recourse Note due 15 October 2027 | XS1218101829 | 19/Aug/2015 | Listed | 15/Oct/2027 |
| MBA COMMUNITY LOANS PLC | Series 56 - Issue of GBP 450000 Secured Limited Recourse Notes due 15 April 2027 | XS1233548426 | 04/Sep/2015 | Listed | 15/Apr/2027 |
| MBA COMMUNITY LOANS PLC | Series 57 - Issue of USD 235,000 Secured Limited Recourse Note due 15 January 2029.. | XS1466079776 | 05/Aug/2016 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 58 - Issue of USD 2,500,000 Secured Limited Recourse Notes due 15 January 2028 | XS1272659332 | 02/Oct/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 59 - Issue of USD 800,000 Secured Limited Recourse Notes due 15 January 2028 | XS1272650117 | 28/Aug/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 60 - Issue of USD 2,000,000 Secured Limited Recourse Notes due 15 January 2028 | XS1272664175 | 28/Aug/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 61 - Issue of USD 1,700,000 Secured Limited Recourse Note due 15 October 2027 | XS1272643765 | 19/Aug/2015 | Listed | 15/Oct/2027 |
| MBA COMMUNITY LOANS PLC | Series 62 - Issue of GBP 850,000 Secured Limited Recourse Notes due 15 April 2027 | XS1272648137 | 02/Oct/2015 | Listed | 15/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MBA COMMUNITY LOANS PLC | Series 63 - Issue of EUR 3,403,294 Secured Limited Recourse Note Programme due 15 July 2027 | XS1272666204 | 29/Jan/2016 | Listed | 15/Jul/2027 |
| MBA COMMUNITY LOANS PLC | Series 64 - Issue of USD 1,400,000 Secured Limited Recourse Note due 15 January 2028 | XS1272661742 | 28/Aug/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 65 - Issue of USD1,100,000 Secured Limited Recourse Notes due 15 October 2027 | XS1272643252 | 28/Aug/2015 | Listed | 15/Oct/2027 |
| MBA COMMUNITY LOANS PLC | Series 66 - Issue of USD 1,375,000 Secured Limited Recourse Notes due 15 October 2027 | XS1272657120 | 04/Sep/2015 | Listed | 15/Oct/2027 |
| MBA COMMUNITY LOANS PLC | Series 67 - Issue of USD 1,750,000 Secured Limited Recourse Note Programme due January 15, 2028 | XS1272654887 | 27/Nov/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 68 - Issue of USD 4,500,000 Secured Limited Recourse Note Programme due 15 July2027 | XS1305308345 | 27/Nov/2015 | Listed | 15/Jul/2027 |
| MBA COMMUNITY LOANS PLC | Series 70 - Issue of USD 1,000,000 Secured Limited Recourse Notes due 15th January 2028 | XS1333142294 | 18/Dec/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 71 - Issue of USD 500,000 Secured Limited Recourse Notes due 15 January 2028 | XS1333142021 | 18/Dec/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 72 - Issue of USD 3,131,000 Secured Limited Recourse Note due 15th January 2028 | XS1333141726 | 18/Dec/2015 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 74 - Issue of GBP 2,694,700 Secured Limited Recourse Note due 15 October 2028 | XS1368747215 | 07/Oct/2016 | Listed | 15/Oct/2028 |
| MBA COMMUNITY LOANS PLC | Series 75 - Issue of GBP 5,272,972 Secured Limited Recourse Note due 15 January 2029 | XS1368747306 | 12/Oct/2016 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 76 - Issue of GBP 360,052 to Secured Limited Recourse Note due 15 April 2028 | XS1368747488 | 14/Oct/2016 | Listed | 15/Apr/2028 |
| MBA COMMUNITY LOANS PLC | Series 77 - Issue of GBP 589,325 Secured Limited Recourse Note due 15 April 2028 | XS1368747561 | 16/Sep/2016 | Listed | 15/Apr/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MBA COMMUNITY LOANS PLC | Series 79 - Issue of EUR 4,858,779 Secured Limited Recourse Note due 15 January 2028 | XS1368747991 | 30/Sep/2016 | Listed | 15/Jan/2028 |
| MBA COMMUNITY LOANS PLC | Series 80 - Issue of USD 1,695,000 Secured Limited Recourse Note due 15 January 2029. | XS1368748379 | 23/Sep/2016 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 81 - Issue of EUR 2,272,317 Secured Limited Recourse Note due 15 October 2028 | XS1369630238 | 23/Sep/2016 | Listed | 15/Oct/2028 |
| MBA COMMUNITY LOANS PLC | Series 82 - Issue of USD1,272,765 Secured Recourse Limited Note due 15 January 2029 | XS1368748452 | 12/Aug/2016 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 83 - Issue of USD 1,267,109 Secured Limited Recourse Note due 15 October 2029 | XS1368748619 | 05/Sep/2016 | Listed | 15/Oct/2029 |
| MBA COMMUNITY LOANS PLC | Series 84 - Issue of USD 745,809 Secured Limited Recourse Notes | XS1368748700 | 05/Sep/2016 | Listed | 15/Oct/2029 |
| MBA COMMUNITY LOANS PLC | Series 85 - Issue of USD 1,916,938 Secured Limited Recourse Note due 15 January 2029. | XS1368748882 | 05/Aug/2016 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 86 - Issue of USD 368,464 Secured Limited Recourse Note due 15 October 2029 | XS1484833709 | 05/Sep/2016 | Listed | 15/Oct/2029 |
| MBA COMMUNITY LOANS PLC | Series 87 - Issue of USD1296422 Secured Limited Recourse Notes due 15 October 2029 | XS1368749187 | 23/Sep/2016 | Listed | 15/Oct/2029 |
| MBA COMMUNITY LOANS PLC | Series 88 - Issue of GBP 1,024,121 Secured Limited Recourse Notes due 15th April 2028 | XS1368749260 | 23/Sep/2016 | Listed | 15/Apr/2028 |
| MBA COMMUNITY LOANS PLC | Series 89 - Issue of USD 5,481,621 Secured Limited Recourse Note due 15 April 2029 | XS1368749427 | 05/Aug/2016 | Listed | 15/Apr/2029 |
| MBA COMMUNITY LOANS PLC | Series 90 - Issue of USD 4,233,532 Secured Limited Recourse Note due 15 January 2029 | XS1368749690 | 05/Sep/2016 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 92 - Issue of USD 586,686 Secured Limited Recourse Notes due 15 October 2029 | XS1484833964 | 05/Sep/2016 | Listed | 15/Oct/2029 |
| MBA COMMUNITY LOANS PLC | Series 93 - Issue of USD 694,706 Secured Limited Recourse Note due 15 October 2029 | XS1484833535 | 05/Sep/2016 | Listed | 15/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MBA COMMUNITY LOANS PLC | Series 95 - Issue of USD 3,568,449 Secured Limited Recourse Note due 15 October 2029 | XS1492590747 | 23/Sep/2016 | Listed | 15/Oct/2029 |
| MBA COMMUNITY LOANS PLC | Series 96 - Issue of EUR 4,500,000 Notes due 15th January 2029 | XS1508393862 | 20/Jan/2017 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 97 - Issue of GBP 1,451,462 Notes due 15th January 2029 | XS1510547141 | 10/Feb/2017 | Listed | 15/Jan/2029 |
| MBA COMMUNITY LOANS PLC | Series 98 - Issue of USD 3,059,773 Secured Limited Recourse Note due 15 Jan 2029 | XS1404163120 | 05/Aug/2016 | Listed | 15/Jan/2029 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 540 - Issue of 500 Certificates "3-Step Knock-in Securities linked to FTSE 100 and Swiss Market Indices due 18 March 2027" | XS2459463688 | 22/Mar/2022 | Listed | 18/Mar/2027 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 548 - up to 10,000 Best Entry Certificates linked to EURO STOXX 50 (EUR, PRICE) Index due 9 June 2026 | XS2471548177 | 15/Jun/2022 | Listed | 09/Jun/2026 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 554 - Issue EUR 50,324,000 Fixed Step Up Rate Notes due 29 March 2025 | XS1946867907 | 29/Mar/2019 | Listed | 29/Mar/2025 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 556 - Issue of EUR 500,000,000 Senior Unsecured 1.625 per cent. Fixed Rate Notes due 7 January 2025 | XS1973750869 | 02/Apr/2019 | Listed | 07/Jan/2025 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 558 - Euro 500,000,000 Senior Preferred 1.125 per cent. Fixed Rate Notes due 15 July 2025. | XS2027957815 | 15/Jul/2019 | Listed | 15/Jul/2025 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 562 - Euro 500,000,000 Senior Preferred 0.875 per cent. Fixed Rate Notes due 15 January 2026 | XS2090859252 | 09/Dec/2019 | Listed | 15/Jan/2026 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 563 - Issue of EUR 500,000,000 Senior Non Preferred Unsecured 1.125 per cent. Fixed Rate Notes due 23 April 2025 | XS2106861771 | 23/Jan/2020 | Listed | 23/Apr/2025 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 565 - Issue of EUR 300,000,000 Fixed Rate Notes due 15 July 2027 | XS2121237908 | 18/Feb/2020 | Listed | 15/Jul/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 575 - Issue of Euro 500,000,000 Senior Preferred Unsecured 1.000 per cent. Fixed Rate Green and Sustainability Bonds due 8 September 2027 | XS2227196404 | 08/Sep/2020 | Listed | 08/Sep/2027 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 576 - Issue of Euro 250,000,000 Tier 2 Subordinated Callable Notes due 23 November 2030 | XS2262077675 | 23/Nov/2020 | Listed | 23/Nov/2030 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 579 - Issue of EUR 31,600,000 Fixed Rate Notes due 21 June 2028 | XS2347791258 | 21/Jun/2021 | Listed | 21/Jun/2028 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 580 - Issue of Eur 5,000,000 Index linked Structured Notes due 18 August 2031 | XS2373226815 | 18/Aug/2021 | Listed | 18/Aug/2031 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 581 - Issue of Eur 9,500,000 Index linked Structured Notes due 8 September 2031 | XS2382849615 | 08/Sep/2021 | Listed | 08/Sep/2031 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 582 - Issue of Euro 500,000,000 Senior Non-Preferred Unsecured Notes due 2 November 2028 | XS2386287689 | 13/Sep/2021 | Listed | 02/Nov/2028 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 583 - Issue of Eur 18,750,000 Index linked Structured Notes due 29 September 2031 | XS2386586080 | 29/Sep/2021 | Listed | 29/Sep/2031 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 585 - Issue of Eur 11,000,000 Index linked Structured Notes due 10 November 2031 | XS2401677781 | 10/Nov/2021 | Listed | 10/Nov/2031 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 587 - Issue of Eur 5,850,000 Interest Rate linked Structured Notes due 17 December 2031 | XS2419390906 | 17/Dec/2021 | Listed | 17/Dec/2031 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 588 - Issue of RON 20,000,000 Senior Preferred Notes due 16 December 2024 | XS2423749246 | 16/Dec/2021 | Listed | 16/Dec/2024 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 589 - Euro 500,000,000 Senior Preferred Unsecured Notes due 17 July 2029 | XS2431320378 | 17/Jan/2022 | Listed | 17/Jul/2029 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 591 - Issue of Euro 8,400,000 Interest Rate linked Structured Notes due 5 May 2027 | XS2475870551 | 05/May/2022 | Listed | 05/May/2027 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 597 - Issue of EUR 50,000,000 Puttable Floating Rate Notes due 29 August 2027 | XS2525888686 | 29/Aug/2022 | Listed | 29/Aug/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 598 - Issue of Euro 500,000,000 3.40 per cent. Fixed Rate Notes due 21 October 2026 | XS2533094400 | 21/Oct/2022 | Listed | 21/Oct/2026 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 601 - Issue of Euro 500,000,000 Senior Preferred Unsecured Sustainability Notes due February 2029 | XS2563002653 | 05/Dec/2022 | Listed | 07/Feb/2029 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 602 - Issue of EUR 300,000,000 Tier 2 Notes due 8 February 2033 | XS2577528016 | 08/Feb/2023 | Listed | 08/Feb/2033 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 604 - Issue of EUR 40,000,000 Floating Rate Notes due 31 January 2026 | XS2581378846 | 31/Jan/2023 | Listed | 31/Jan/2026 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 606 - Issue of Euro 750,000,000 Senior Preferred Unsecured Notes due 14 March 2028 | XS2597999452 | 14/Mar/2023 | Listed | 14/Mar/2028 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 616 - Issue of Euro 500,000,000 Senior Non-Preferred Unsecured Notes due 13 September 2027 | XS2682331728 | 13/Sep/2023 | Listed | 13/Sep/2027 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 626 - Issue of Euro 500,000,000 Senior Preferred Notes due 1 February 2030 | XS2729836234 | 05/Dec/2023 | Listed | 01/Feb/2030 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 635 - Issue of Euro 300,000,000 Subordinated Reset Notes due 22 April 2034 | IT0005580573 | 22/Jan/2024 | Listed | 22/Apr/2034 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 636 - Issue of EUR 466,243,000 Fixed to Floating Rate Notes due March 2029 | IT0005581530 | 28/Mar/2024 | Listed | 28/Mar/2029 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 639 - Issue of EUR 300,000,000 Floating Rate Notes due March 2026 | XS2781417139 | 08/Mar/2024 | Listed | 08/Mar/2026 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 640 - Issue of Euro 500,000,000 Senior Non-Preferred Unsecured Notes due 4 July 2030 | IT0005586893 | 19/Mar/2024 | Listed | 04/Jul/2030 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 643 - Issue of CZK 200,000,000 Senior Preferred Unsecured Notes Fixed Rate due 07 May 2029 | IT0005594459 | 07/May/2024 | Listed | 07/May/2029 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 644 - Issue of 138,815,000; Fixed to Floating Rate Notes due June 2031 | IT0005595597 | 28/Jun/2024 | Listed | 28/Jun/2031 |
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Series 655 - Euro 500,000,000 Senior Preferred Unsecured Notes due January 2031 | IT0005620189 | 04/Nov/2024 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 239 - Issue of USD 43,000,000 Fixed Rate Notes due 16 December 2024 | XS2423012934 | 16/Dec/2021 | Listed | 16/Dec/2024 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 244 - Issue of GBP 3,600,000 Fixed Rate Notes due 22 July 2025 | XS2504505830 | 22/Jul/2022 | Listed | 22/Jul/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 245 - GBP 4,000,000 Fixed Rate Notes due 2 August 2025 | XS2512028692 | 02/Aug/2022 | Listed | 02/Aug/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 247 - Issue of USD 4,900,000 Fixed Rate Notes due 29 August 2025 | XS2527298520 | 30/Aug/2022 | Listed | 29/Aug/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 250 - Issue of EUR 29,700,000 Fixed Rate Notes due 12 December 2025 | XS2544921674 | 12/Oct/2022 | Listed | 12/Dec/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 252 - Issue of EUR 26,000,000 Fixed Rate Notes due 12 December 2024 | XS2544922300 | 12/Oct/2022 | Listed | 12/Dec/2024 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 263 - EUR 5,000,000 Fixed Rate Notes due 16 January 2025 | XS2574872888 | 16/Jan/2023 | Listed | 16/Jan/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 267 - Issue of USD 2,000,000 Fixed Rate Notes due 03 May 2025 | XS2616777848 | 03/May/2023 | Listed | 03/May/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 268 - Issue of EUR 20,000,000 Fixed Rate Notes due 03 May 2025 | XS2616778226 | 03/May/2023 | Listed | 03/May/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 270 - Issue of EUR 3,000,000 Fixed Rate Notes due 19 May 2025 | XS2623991259 | 19/May/2023 | Listed | 19/May/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 279 - Issue of EUR 21,950,000 Fixed Rate Notes due 27 July 2025 | XS2657594839 | 27/Jul/2023 | Listed | 27/Jul/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 282 - Issue of EUR 25,000,000 Fixed Rate Notes due 4 August 2025 | XS2662456370 | 04/Aug/2023 | Listed | 04/Aug/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 283 - Issue of USD 20,000,000 Fixed Rate Notes due 4 August 2025 | XS2662456883 | 04/Aug/2023 | Listed | 04/Aug/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 284 - Issue of USD 6,000,000 Fixed Rate Notes due 8 August 2025 | XS2663683055 | 08/Aug/2023 | Listed | 08/Aug/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 299 - Issue of GBP 3,000,000 Fixed Rate Notes due 10 November 2026 | XS2713451784 | 10/Nov/2023 | Listed | 10/Nov/2026 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 305 - Issue of EUR 6,000,000 Fixed Rate Notes due 22 November 2025 | XS2721458490 | 22/Nov/2023 | Listed | 22/Nov/2025 |
| MEDIOBANCA INTERNATIONAL (LUXEMBOURG) S.A. | Series 315 - USD 6,225,000 Fixed Rate Notes due 23 February 2026 | XS2768800398 | 21/Feb/2024 | Listed | 23/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MEGLOBAL B.V | Series 2 - Issue of USD 1250000000 4.25 per cent. Notes due 03rd November 2026 | XS1513739760 | 03/Nov/2016 | Listed | 03/Nov/2026 |
| MELIA HOTELS INTERNATIONAL, S.A. | Series ECP257 - Issue of EUR 1,000,000 Notes due nov 2024 | XS2729845904 | 01/Dec/2023 | Listed | 28/Nov/2024 |
| MELIA HOTELS INTERNATIONAL, S.A. | Series ECP260 - Issue of EUR 2,500,000 Notes Euro Commercial Paper due 5 February 2025 | XS2765019927 | 07/Feb/2024 | Listed | 05/Feb/2025 |
| MELIA HOTELS INTERNATIONAL, S.A. | Series ECP270 - Issue of EUR 1,200,000 Notes due November 2024 | XS2824651595 | 16/May/2024 | Listed | 15/Nov/2024 |
| MELIA HOTELS INTERNATIONAL, S.A. | Series ECP271 & Series ECP272 - Serie ECP272 Issue of EUR 3,000,000 Notes due Jan 2025 | XS2872257097 | 02/Aug/2024 | Listed | 31/Jan/2025 |
| MELIA HOTELS INTERNATIONAL, S.A. | Series ECP273 - Issue of EUR 3,500,000 Euro Commerical Paper Notes due 13/02/2025 | XS2880851451 | 13/Aug/2024 | Listed | 13/Feb/2025 |
| MELIA HOTELS INTERNATIONAL, S.A. | Series ECP274 - Serie ECP274 Issue of EUR 1,800,000 Notes due dic 2024 | XS2908175446 | 23/Sep/2024 | Listed | 19/Dec/2024 |
| MEMEL CAPITAL PCC | Series 2 - Issue of US $2,000,000,000 notes linked to the shares of AQR Commodity 2 (Cayman) Limited due 2033 | XS2585552362 | 28/Feb/2023 | Listed | 27/Feb/2033 |
| MERCER FIELD II CLO LTD | USD 16,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2029 (Reg S) | USG60010AA69 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 16,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2029 (Rule 144A) | US58806QAA40 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 34,000,000 Class D-2 Mezzanine Secured Deferrable Floating Rate Notes due 2029 (Reg S) | USG60010AC26 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 34,000,000 Class D-2 Mezzanine Secured Deferrable Floating Rate Notes due 2029 (Rule 144A) | US58806QAE61 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 50,000,000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2029 (Reg S) | USG6001AAC02 | 28/Mar/2018 | Listed | 15/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MERCER FIELD II CLO LTD | USD 50,000,000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2029 (Rule 144A) | US58806PAE88 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 560,000,000 Class A 1 Senior Secured Floating Rate Notes due 2029 (Reg S) | USG6001AAA46 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 560,000,000 Class A 1 Senior Secured Floating Rate Notes due 2029 (Rule 144A) | US58806PAA66 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 60,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029 (Reg S) | USG6001AAD84 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 60,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029 (Rule 144A) | US58806PAG37 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 73,000,000 Subordinated Notes due 2029 (Reg S) | USG60010AB43 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 73,000,000 Subordinated Notes due 2029 (Rule 144A) | US58806QAC06 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 84,100,000 Class A 2 Senior Secured Floating Rate Notes due 2029 (Reg S) | USG6001AAB29 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCER FIELD II CLO LTD | USD 84,100,000 Class A 2 Senior Secured Floating Rate Notes due 2029 (Rule 144A) | US58806PAC23 | 28/Mar/2018 | Listed | 15/Apr/2029 |
| MERCURY CDO 2004-1, LTD | Class C Fourth Priority Mezzanine Secured Floating Rate Notes due 2040 | USG60065AF92 | 17/Dec/2004 | Listed | 08/Dec/2040 |
| MERSEYLINK (ISSUER) PLC | GBP 257,159,000 3.842 per cent. Fixed Rated Guaranteed Secured Bonds due 31 March 2043 | XS1048263005 | 02/Apr/2014 | Listed | 31/Mar/2043 |
| METROCENTRE FINANCE PLC | STG 485,000,000 8.75 per cent. Notes due 6 December 2028 | XS0994934965 | 20/Nov/2013 | Listed | 06/Dec/2028 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2012-11 - Issue of GBP 500000000 3.500% Fixed Rate Notes due September 30, 2026 (the Notes) | XS0834641358 | 27/Sep/2012 | Listed | 30/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2015-6 - Issue of NOK 1000000000 2.92% Fixed Rate Notes due 3 December 2025 | XS1327148190 | 03/Dec/2015 | Listed | 03/Dec/2025 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2018-8 - Issue of CHF 75,000,000 0.473 % Fixed Rate Notes due 21 December 2025 | XS1923722752 | 21/Dec/2018 | Listed | 21/Dec/2025 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2019-15 - Issue of £500,000,000 1.625% Fixed Rate Notes due 2029 | XS2055110758 | 23/Sep/2019 | Listed | 21/Sep/2029 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2019-3 - Issue of NOK 1,535,000,000 2.975% Fixed Rate Notes due 15 January 2029 | XS1936204772 | 15/Jan/2019 | Listed | 15/Jan/2029 |
| MID OCEAN CBO 2001-1 LTD | Class A-1 6.5563% Notes due November 2036 | USG6106WAC67 | 09/Jan/2002 | Listed | 05/Nov/2036 |
| MID OCEAN CBO 2001-1 LTD | Class A-1L Floating Rate Notes due November 2036 | USG6106WAB84 | 09/Jan/2002 | Listed | 05/Nov/2036 |
| MID OCEAN CBO 2001-1 LTD | Class A-2L Floating Rate Notes due November 2036 | USG6106WAD41 | 09/Jan/2002 | Listed | 05/Nov/2036 |
| MID OCEAN CBO 2001-1 LTD | Class B-1L Floating Rate Notes due November 2036 | USG6106WAE24 | 09/Jan/2002 | Listed | 05/Nov/2036 |
| MIDGAARD FINANCE LIMITED | Class A2 Secured Floating Rate Notes due 2029 | XS0190303189 | 08/Apr/2004 | Listed | 23/Apr/2029 |
| MILLTOWN PARK CLO DAC | EUR 1,750,000 Class X Senior Secured Floating Rate Notes due 2031 (144A) | XS1823317323 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 1,750,000 Class X Senior Secured Floating Rate Notes due 2031 (Reg S) | XS1823317752 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144A) | XS1823317596 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) | XS1823317240 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 19,000,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting due 2031 (144A) | XS1823316788 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 19,000,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting due 2031 (Reg S) | XS1823316432 | 12/Jun/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MILLTOWN PARK CLO DAC | EUR 19,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (144A) | XS1823316515 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 19,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1823316358 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 19,000,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (144A) | XS1823316945 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 19,000,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (Reg S) | XS1823316606 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 20,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2031 (144A) | XS1823315467 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 20,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1823314908 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 20,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2031 (144A) | XS1823315202 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 20,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2031 (Reg S) | XS1823315038 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 20,000,000 Class A-2B Senior Secured Fixed Rate CM Voting Notes due 2031 (144A) | XS1823315384 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 20,000,000 Class A-2B Senior Secured Fixed Rate CM Voting Notes due 2031 (Reg S) | XS1823315111 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 22,000,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2031 (144A) | XS1823314734 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 22,000,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1823314494 | 12/Jun/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MILLTOWN PARK CLO DAC | EUR 22,000,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (144A) | XS1823314650 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 22,000,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1823314221 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 22,000,000 Class A-2A Senior Secured Floating Rate CM Voting Notes due 2031 (144A) | XS1823314817 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 22,000,000 Class A-2A Senior Secured Floating Rate CM Voting Notes due 2031 (Reg S) | XS1823314577 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 248,000,000 Class A-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (144A) | XS1823313926 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 248,000,000 Class A-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1823313686 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 248,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2031 (144A) | XS1823314148 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 248,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1823313769 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 248,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2031 (144A) | XS1823314064 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 248,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2031 (Reg S) | XS1823313843 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144A) | XS1823316861 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) | XS1823317083 | 12/Jun/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MILLTOWN PARK CLO DAC | EUR 26,000,000 Class B Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (144A) | XS1823316192 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 26,000,000 Class B Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1823315897 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 26,000,000 Class B Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (144A) | XS1823315970 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 26,000,000 Class B Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1823315541 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 26,000,000 Class B Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (144A) | XS1823316275 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 26,000,000 Class B Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (Reg S) | XS1823315624 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 37,100,000 Subordinated Notes due 2031 (144A) | XS1823317679 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILLTOWN PARK CLO DAC | EUR 37,100,000 Subordinated Notes due 2031 (Reg S) | XS1823317166 | 12/Jun/2018 | Listed | 15/Jan/2031 |
| MILTONIA MORTGAGE FINANCE S.R.L. | € 111,746,000 Class C Mortgage Backed Floating Rate Notes due 2062 | IT0005592941 | 09/May/2024 | Listed | 28/Apr/2062 |
| MILTONIA MORTGAGE FINANCE S.R.L. | €115,016,000 Class R Floating Rate Notes due 2062 | IT0005593006 | 09/May/2024 | Listed | 28/Apr/2062 |
| MILTONIA MORTGAGE FINANCE S.R.L. | €128,302,000 Class B Mortgage Backed Floating Rate Notes due 2062 | IT0005592933 | 09/May/2024 | Listed | 28/Apr/2062 |
| MILTONIA MORTGAGE FINANCE S.R.L. | €3,650,377,000 Class A Mortgage Backed Floating Rate Notes due 2062 | IT0005592925 | 09/May/2024 | Listed | 28/Apr/2062 |
| MILTONIA MORTGAGE FINANCE S.R.L. | €31,041,000 Class Z Mortgage Backed Zero Coupon Notes due 2062 | IT0005592990 | 09/May/2024 | Listed | 28/Apr/2062 |
| MILTONIA MORTGAGE FINANCE S.R.L. | €41,387,000 Class E Mortgage Backed Floating Rate Notes due 2062 | IT0005592966 | 09/May/2024 | Listed | 28/Apr/2062 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MILTONIA MORTGAGE FINANCE S.R.L. | €51,734,000 Class F Mortgage Backed Floating Rate Notes due 2062 | IT0005592974 | 09/May/2024 | Listed | 28/Apr/2062 |
| MILTONIA MORTGAGE FINANCE S.R.L. | €62,081,000 Class D Mortgage Backed Floating Rate Notes due 2062 | IT0005592958 | 09/May/2024 | Listed | 28/Apr/2062 |
| MILTONIA MORTGAGE FINANCE S.R.L. | €62,081,000 Class G Mortgage Backed Floating Rate Notes due 2062 | IT0005592982 | 09/May/2024 | Listed | 28/Apr/2062 |
| MINERVA LENDING PLC | Series 2 - Issue of GBP 2,097,000 5.50% Series 2 Notes due 22 August 2026 | XS1481211412 | 22/Aug/2016 | Suspended | 22/Aug/2026 |
| MIRAVET S.À R.L. | €100,000 Class X Mortgage Backed Notes due May 2065 | XS2076150056 | 13/Dec/2019 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €100,000 Class X Mortgage Backed Notes due May 2065 | XS2244804824 | 03/Dec/2020 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €11,154,000 Class D Mortgage Backed Floating Rate Notes due May 2065 | XS2244804667 | 03/Dec/2020 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €11,154,000 Class E Mortgage Backed Floating Rate Notes due May 2065 | XS2244804741 | 03/Dec/2020 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €14,525,000 Class C Mortgage Backed Floating Rate Notes due May 2065 | XS2076149637 | 13/Dec/2019 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €241,150,000 Class A Mortgage Backed Floating Rate Notes due May 2065 | XS2076149397 | 13/Dec/2019 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €31,912,000 Class C Mortgage Backed Floating Rate Notes due May 2065 | XS2244804584 | 03/Dec/2020 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €4,515,000 Class E Mortgage Backed Floating Rate Notes due May 2065 | XS2076149801 | 13/Dec/2019 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €4,970,000 Class D Mortgage Backed Floating Rate Notes due May 2065 | XS2076149710 | 13/Dec/2019 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €40,775,000 Class B Mortgage Backed Floating Rate Notes due May 2065 | XS2076149553 | 13/Dec/2019 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €410,220,000 Class A Mortgage Backed Floating Rate Notes due May 2065 | XS2244804154 | 03/Dec/2020 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €55,144,000 Class Z Mortgage Backed Notes due May 2065 | XS2076150213 | 13/Dec/2019 | Listed | 26/May/2065 |
| MIRAVET S.À R.L. | €77,768,000 Class B Mortgage Backed Floating Rate Notes due May 2065 | XS2244804402 | 03/Dec/2020 | Listed | 26/May/2065 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MIRAVET S.À R.L. | €96,906,000 Class Z Mortgage Backed Notes due May 2065 | XS2244805128 | 03/Dec/2020 | Listed | 26/May/2065 |
| MITCHELLS AND BUTLERS FINANCE PLC | Class A1N Secured Floating Rate Notes Due 2030 | XS0267227212 | 15/Sep/2006 | Listed | 15/Dec/2030 |
| MITCHELLS AND BUTLERS FINANCE PLC | Class A2 Secured 5.574 per cent Notes due 2030 | XS0179133953 | 07/Nov/2003 | Listed | 15/Dec/2030 |
| MITCHELLS AND BUTLERS FINANCE PLC | Class A3N Secured Floating Rate Notes Due 2030 | XS0267229267 | 15/Sep/2006 | Listed | 15/Dec/2030 |
| MITCHELLS AND BUTLERS FINANCE PLC | Class A4 Secured Floating Rate Notes Due 2030 | XS0267230943 | 15/Sep/2006 | Listed | 15/Dec/2030 |
| MITCHELLS AND BUTLERS FINANCE PLC | Class AB Secured Floating Rate Notes Due 2033 | XS0267232485 | 15/Sep/2006 | Listed | 15/Dec/2033 |
| MITCHELLS AND BUTLERS FINANCE PLC | Class B2 Secured 6.013 per cent Notes due 2030 | XS0179137194 | 07/Nov/2003 | Listed | 15/Dec/2030 |
| MITCHELLS AND BUTLERS FINANCE PLC | Class C Secured 6.469 per cent Notes due 2032 | XS0179137947 | 07/Nov/2003 | Listed | 15/Dec/2032 |
| MITCHELLS AND BUTLERS FINANCE PLC | Class C2 Secured Floating Rate Notes Due 2033 | XS0267233020 | 15/Sep/2006 | Listed | 15/Dec/2033 |
| MITCHELLS AND BUTLERS FINANCE PLC | Class D1 Secured Floating Rate Notes Due 2033 | XS0267233889 | 15/Sep/2006 | Listed | 15/Dec/2036 |
| MKP CBO III LTD | Class A Combination Securities due 2039 | USG61774AB47 | 27/Apr/2004 | Listed | 08/May/2039 |
| MKP CBO III LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2039 | USG6177YAA04 | 27/Apr/2004 | Listed | 08/May/2039 |
| MKP CBO III LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2039 | USG6177YAB86 | 27/Apr/2004 | Listed | 08/May/2039 |
| MKP CBO III LTD | Class B Third Priority Senior Secured Floating Rate Notes due 2039 | USG6177YAC69 | 27/Apr/2004 | Listed | 08/May/2039 |
| MKP CBO III LTD | Class B-C Combination Securities due 2039 | USG61774AC20 | 27/Apr/2004 | Listed | 08/May/2039 |
| MKP CBO III LTD | Class C Mezzanine Secured Floating Rate Notes due 2039 | USG6177YAD43 | 27/Apr/2004 | Listed | 08/May/2039 |
| MKP CBO IV, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2040 | USG61772AA08 | 22/Mar/2005 | Listed | 12/Jul/2040 |
| MKP CBO IV, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2040 | USG61772AB80 | 22/Mar/2005 | Listed | 12/Jul/2040 |
| MKP CBO IV, LTD. | Class B Third Priority Senior Secured Floating Rate Notes due 2040 | USG61772AC63 | 22/Mar/2005 | Listed | 12/Jul/2040 |
| MKP CBO IV, LTD. | Class C Mezzanine Secured Floating Rate Notes due 2040 | USG61772AD47 | 22/Mar/2005 | Listed | 12/Jul/2040 |

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|---|---|---|---|---|---|
| MKP CBO IV, LTD. | Combination Securities due 2040 | USG61772AE20 | 22/Mar/2005 | Listed | 12/Jul/2040 |
| MM COMMUNITY FUNDING II LTD | Class A Floating Rate Senior Notes due 2031 | USG61788AA67 | 22/Mar/2002 | Listed | 15/Dec/2031 |
| MM COMMUNITY FUNDING II LTD | Class B Floating Rate Senior Subordinate Notes due 2031 | USG61788AB41 | 22/Mar/2002 | Listed | 15/Dec/2031 |
| MM COMMUNITY FUNDING II LTD | Subordinate Income Notes due 2031 | USG61787AA84 | 22/Mar/2002 | Listed | 15/Dec/2031 |
| MM COMMUNITY FUNDING III LTD | Class A Floating Rate Senior Notes due 2032 | USG61789AA41 | 14/May/2002 | Listed | 01/May/2032 |
| MM COMMUNITY FUNDING III LTD | Class B Floating Rate Senior Subordinate Notes due 2032 | USG61789AB24 | 14/May/2002 | Listed | 01/May/2032 |
| MM COMMUNITY FUNDING III LTD | Subordinate Income Notes due 2032 | USG6178UAA72 | 14/May/2002 | Listed | 01/May/2032 |
| MM S.P.A | EUR 100000000 3.15 per cent. Senior Secured Amortizing Fixed Rate Notes due 23 December 2035 | IT0005225898 | 23/Dec/2016 | Listed | 23/Dec/2035 |
| MMC FINANCE DESIGNATED ACTIVITY COMPANY | U.S.$500,000,000 2.55% Loan Participation Notes due 2025 | XS2134628069 | 11/Sep/2020 | Suspended | 11/Sep/2025 |
| MMCAPS FUNDING XVII, LTD. | Class A-1 Floating Rate Notes due 2035 | USG61782AA97 | 08/Sep/2005 | Listed | 01/Dec/2035 |
| MMCAPS FUNDING XVII, LTD. | Class A-2 Floating Rate Notes due 2035 | USG61782AB70 | 08/Sep/2005 | Listed | 01/Dec/2035 |
| MMCAPS FUNDING XVII, LTD. | Class B Floating Rate Notes due 2035 | USG61782AC53 | 08/Sep/2005 | Listed | 01/Dec/2035 |
| MMCAPS FUNDING XVII, LTD. | Class C-1 Floaitng Rate Deferrable Interest Notes due 2035 | USG61782AD37 | 08/Sep/2005 | Listed | 01/Dec/2035 |
| MMCAPS FUNDING XVII, LTD. | Class C-2 Fixed Rate Deferrable Interest Notes due 2035 | USG61782AE10 | 08/Sep/2005 | Listed | 01/Dec/2035 |
| MMCAPS FUNDING XVII, LTD. | Subordinate Income Notes due 2035 | USG6179FAA96 | 08/Sep/2005 | Listed | 01/Dec/2035 |
| MMCAPS FUNDING XVIII, LTD. | Class A-1 Floating Rate Notes due 2039 | USG6179RAA35 | 29/Jan/2007 | Listed | 26/Dec/2039 |
| MMCAPS FUNDING XVIII, LTD. | Class A-2 Floating Rate Notes due 2039 | USG6179RAB18 | 29/Jan/2007 | Listed | 26/Dec/2039 |
| MMCAPS FUNDING XVIII, LTD. | Class B Floating Rate Notes due 2039 | USG6179RAC90 | 29/Jan/2007 | Listed | 26/Dec/2039 |
| MMCAPS FUNDING XVIII, LTD. | Class C-1 Floating Rate Deferrable Interest Notes due 2039 | USG6179RAD73 | 29/Jan/2007 | Listed | 26/Dec/2039 |
| MMCAPS FUNDING XVIII, LTD. | Class C-2 Fixed Floating Rate Deferrable Interest Notes due 2039 | USG6179RAE56 | 29/Jan/2007 | Listed | 26/Dec/2039 |

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|---|---|---|---|---|---|
| MMCAPS FUNDING XVIII, LTD. | Class C-3 Fixed Rate Deferrable Interest Notes due 2039 | USG6179RAF22 | 29/Jan/2007 | Listed | 26/Dec/2039 |
| MMCAPS FUNDING XVIII, LTD. | Class D Floating Rate Deferrable Interest Notes due 2039 | USG6179RAG05 | 29/Jan/2007 | Listed | 26/Dec/2039 |
| MMCAPS FUNDING XVIII, LTD. | Combination Notes due 2039 | USG61795AB91 | 29/Jan/2007 | Listed | 26/Dec/2039 |
| MMCAPS FUNDING XVIII, LTD. | Subordinated Income Notes due 2039 | USG61795AA19 | 29/Jan/2007 | Listed | 26/Dec/2039 |
| MOL HUNGARIAN OIL AND GAS PUBLIC LIMITED COMPANY | EUR 650,000,000 1.500 per cent. Notes due 2027 | XS2232045463 | 08/Oct/2020 | Listed | 08/Oct/2027 |
| MOLOSSUS BTL 2024-1 PLC | £1,500,000 Class Z Notes due April 2061 | XS2793367710 | 10/May/2024 | Listed | 18/Apr/2061 |
| MOLOSSUS BTL 2024-1 PLC | £12,750,000 Class B Notes due April 2061 | XS2793366662 | 10/May/2024 | Listed | 18/Apr/2061 |
| MOLOSSUS BTL 2024-1 PLC | £2,250,000 Class G Notes due April 2061 | XS2793367397 | 10/May/2024 | Listed | 18/Apr/2061 |
| MOLOSSUS BTL 2024-1 PLC | £2,700,000 Class F Notes due April 2061 | XS2793367124 | 10/May/2024 | Listed | 18/Apr/2061 |
| MOLOSSUS BTL 2024-1 PLC | £262,500,000 Class A Notes due April 2061 | XS2793365268 | 10/May/2024 | Listed | 18/Apr/2061 |
| MOLOSSUS BTL 2024-1 PLC | £3,000,000 Class E Notes due April 2061 | XS2793367041 | 10/May/2024 | Listed | 18/Apr/2061 |
| MOLOSSUS BTL 2024-1 PLC | £3,000,000 Class X Notes due April 2061 | XS2793367637 | 10/May/2024 | Listed | 18/Apr/2061 |
| MOLOSSUS BTL 2024-1 PLC | £7,500,000 Class D Notes due April 2061 | XS2793366829 | 10/May/2024 | Listed | 18/Apr/2061 |
| MOLOSSUS BTL 2024-1 PLC | £9,300,000 Class C Notes due April 2061 | XS2793366746 | 10/May/2024 | Listed | 18/Apr/2061 |
| MONTAUK POINT CDO II, LTD. | Class A-1J Senior Secured Floating Rate Notes due 2046 | USG6210CAB57 | 27/Jul/2006 | Listed | 06/Apr/2046 |
| MONTAUK POINT CDO II, LTD. | Class A-1S Delayed Draw Senior Secured Floating Rate Notes due 2046 | USG6210CAA74 | 27/Jul/2006 | Listed | 06/Apr/2046 |
| MONTAUK POINT CDO II, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2046 | USG6210CAC31 | 27/Jul/2006 | Listed | 06/Apr/2046 |
| MONTAUK POINT CDO II, LTD. | Class A-3 Senior Secured Floating Rate Notes due 2046 | USG6210CAD14 | 27/Jul/2006 | Listed | 06/Apr/2046 |
| MONTAUK POINT CDO II, LTD. | Class A-4 Secured Deferrable Floating Rate Notes due 2046 | USG6210CAE96 | 27/Jul/2006 | Listed | 06/Apr/2046 |
| MONTAUK POINT CDO II, LTD. | Class B Secured Deferrable Floating Rate Notes due 2046 | USG6210CAF61 | 27/Jul/2006 | Listed | 06/Apr/2046 |

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|---|---|---|---|---|---|
| MONTAUK POINT CDO II, LTD. | Class C Secured Deferrable Floating Rate Notes due 2046 | USG6210CAG45 | 27/Jul/2006 | Listed | 06/Apr/2046 |
| MONTAUK POINT CDO, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2042 | USG6209PAA15 | 23/Mar/2006 | Listed | 06/Oct/2042 |
| MONTAUK POINT CDO, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2042 | USG6209PAB97 | 23/Mar/2006 | Listed | 06/Oct/2042 |
| MONTAUK POINT CDO, LTD. | Class B Third Priority Senior Secured Floating Rate notes due 2042 | USG6209PAC70 | 23/Mar/2006 | Listed | 06/Oct/2042 |
| MONTAUK POINT CDO, LTD. | Class C Fourth Priority Senior Secured Floating Rate Notes due 2042 | USG6209PAD53 | 23/Mar/2006 | Listed | 06/Oct/2042 |
| MONTAUK POINT CDO, LTD. | Class D Fifth Priority Mezzanine Deferrable Secured Floating Rate Notes due 2042 | USG6209PAE37 | 23/Mar/2006 | Listed | 06/Oct/2042 |
| MONTAUK POINT CDO, LTD. | Class E Sixth Priority Mezzanine Deferrable Secured Floating Rate Notes due 2042 | USG6209PAF02 | 23/Mar/2006 | Listed | 06/Oct/2042 |
| MONTAUK POINT CDO, LTD. | Class F Seventh Priority Mezzanine Deferrable Secured Floating Rate Notes due 2042 | USG62098AA94 | 23/Mar/2006 | Listed | 06/Oct/2042 |
| MONTAUK POINT CDO, LTD. | Class G Eight Priority Mezzanine Deferrable Secured Floating Rate Notes due 2042 | USG62098AB77 | 23/Mar/2006 | Listed | 06/Oct/2042 |
| MØRE BOLIGKREDITT AS | Series 24 - Issue of Eur 30,000,000 Floating Rate Covered Notes due September 2027 | XS2233150890 | 22/Sep/2020 | Listed | 22/Sep/2027 |
| MØRE BOLIGKREDITT AS | Series 26 - Issue of €250,000,000 0.01 per cent. Green Covered Notes due 28 September 2026 | XS2389402905 | 28/Sep/2021 | Listed | 28/Sep/2026 |
| MØRE BOLIGKREDITT AS | Series 27 - Issue of €250,000,000 3.125 per cent. Green Covered Notes due 16 November 2027 | XS2556223233 | 16/Nov/2022 | Listed | 16/Nov/2027 |
| MØRE BOLIGKREDITT AS | Series 29 - €500,000,000 2.625 per cent. Covered Notes due 25 September 2029 | XS2907263284 | 25/Sep/2024 | Listed | 25/Sep/2029 |
| MØRE BOLIGKREDITT AS | Series 5 - Issue of EUR 25,000,000 2.81 per cent. Fixed Rate Notes due 4 September 2028 | XS0968459361 | 29/Mar/2019 | Listed | 04/Sep/2028 |
| MORGAN STANLEY | €50,000,000 Series 9090 Fixed Rate Accreting Registered Notes due 2035 | XS1331941853 | 09/Dec/2015 | Listed | 09/Dec/2035 |

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|---|---|---|---|---|---|
| MORGAN STANLEY | EUR 26,000,000 Series 9250 Zero-Coupon Registered Notes due 2031 | XS1390058300 | 18/Apr/2016 | Listed | 04/Apr/2031 |
| MORGAN STANLEY | EUR 96,600,000 Series 9168 Fixed to Floating Rate Registered Notes due 2031 | XS1344635468 | 26/Jan/2016 | Listed | 26/Jan/2031 |
| MORGAN STANLEY | EURO 10 000 000 Series 9138 Zero-Coupon to Floating Rate Registered Notes due 2030 | XS1331674553 | 23/Dec/2015 | Listed | 23/Dec/2030 |
| MORGAN STANLEY | Series 9188 EUR 230,000,000 Zero Coupon Registered Notes due 2032 | XS1357665345 | 10/Feb/2016 | Listed | 10/Feb/2032 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series EU845 - Issue of EUR 152,000,000 Conditional Fixed Rate Notes due 2038 | XS2565056574 | 01/Sep/2023 | Listed | 15/Dec/2038 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series EU869 - Issue of NOK 300,000,000 Fixed Rate Step Up Notes due 2033 | XS2565053985 | 13/Oct/2023 | Listed | 13/Oct/2033 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series EU906 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 | XS2722609828 | 12/Jan/2024 | Listed | 13/Jan/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series EU908 - Issue of up to EUR 1,000,000 Equity Linked Notes due 2025 | XS2722641391 | 16/Jan/2024 | Listed | 15/Jul/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series EU909 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 | XS2722641474 | 17/Jan/2024 | Listed | 15/Jul/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series EU911 - Issue of EUR 3,000,000 Equity Linked Notes due 2027 | XS2722790719 | 26/Jan/2024 | Listed | 25/Jan/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series EU939 - Issue of USD 250,000 Equity Linked Notes due 2025 | XS2786145065 | 26/Apr/2024 | Listed | 30/Jan/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series EU975 - Issue of EUR 153,000,000 Conditional Callable Fixed Rate Notes due 2044 | XS2565028011 | 16/Aug/2024 | Listed | 17/Aug/2044 |
| MORGAN STANLEY B.V. | EU730 - Issue of EUR 300,000 Equity Linked Notes due 2026 | XS2534120204 | 30/Nov/2022 | Listed | 30/Nov/2026 |
| MORGAN STANLEY B.V. | Series 2082076 - Issue of EUR 500,000 Equity Linked Notes due 2025 | XS2754911282 | 05/Mar/2024 | Listed | 05/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26578 - Issue of USD 620,000 Equity Linked Notes due 2025 | XS2754679442 | 16/Feb/2024 | Listed | 15/Aug/2025 |
| MORGAN STANLEY B.V. | Series 27453 - Issue of USD 5,193,000 Equity Linked Notes due 2026 | XS2786213087 | 08/May/2024 | Listed | 07/May/2026 |
| MORGAN STANLEY B.V. | Series EU531 - Issue of EUR 2,547,000 Equity-Linked Notes due 2024 | XS2049504405 | 09/Dec/2019 | Listed | 06/Dec/2024 |

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| MORGAN STANLEY B.V. | Series EU539 - Issue of EUR 334,000 Equity-Linked Notes due 2024 | XS2049534147 | 25/Nov/2019 | Listed | 22/Nov/2024 |
| MORGAN STANLEY B.V. | Series EU544 - Issue of EUR 1,682,000 Equity-Linked Notes due 2025 | XS2068051379 | 04/Feb/2020 | Listed | 31/Jan/2025 |
| MORGAN STANLEY B.V. | Series EU552 - Issue of EUR 1,983,000 Equity-Linked Notes due 2025 | XS2103934043 | 31/Mar/2020 | Listed | 31/Mar/2025 |
| MORGAN STANLEY B.V. | Series EU568 - Issue of EUR 1,691,000 Equity-Linked Notes due 2025 | XS2140733234 | 29/May/2020 | Listed | 29/May/2025 |
| MORGAN STANLEY B.V. | Series EU570 - Issue of EUR 1,784,000 Equity-Linked Notes due 2025 | XS2171314052 | 30/Jul/2020 | Listed | 31/Jul/2025 |
| MORGAN STANLEY B.V. | Series EU577 - Issue of EUR 2,008,000 Equity-Linked Notes due 2025 | XS2211041293 | 01/Dec/2020 | Listed | 01/Dec/2025 |
| MORGAN STANLEY B.V. | Series EU681 - EUR 65,587,000 Equity Linked Notes due 2025 | XS2477182815 | 04/Aug/2022 | Listed | 11/Aug/2025 |
| MORGAN STANLEY B.V. | Series EU700 - EUR 1,069,000 Equity Linked Notes due 2025 | XS2477672310 | 10/Oct/2022 | Listed | 10/Oct/2025 |
| MORGAN STANLEY B.V. | Series EU719 - EUR 1,886,000 Equity Linked Notes due 2025 | XS2533987520 | 17/Nov/2022 | Listed | 16/May/2025 |
| MORGAN STANLEY B.V. | Series EU722 - EUR 5,072,000 Equity Linked Notes due 2028 | XS2534019588 | 13/Mar/2023 | Listed | 16/Mar/2028 |
| MORGAN STANLEY B.V. | Series EU735 - 1,412 Units of Index Linked Notes due 2026 | XS2534602029 | 27/Jan/2023 | Listed | 27/Jan/2026 |
| MORGAN STANLEY B.V. | Series EU761 - Issue of EUR 2,160,000 Equity Linked Notes due 2026 | XS2575430991 | 09/Mar/2023 | Listed | 09/Mar/2026 |
| MORGAN STANLEY B.V. | SERIES EU787 - Issue of USD 1,540,000 Equity Linked Notes due 2025 | XS2599474488 | 05/May/2023 | Listed | 05/May/2025 |
| MORGAN STANLEY B.V. | Series EU806 - USD 10,152,000 Equity Linked Notes due 2025 | XS2629740148 | 07/Jul/2023 | Listed | 07/Jul/2025 |
| MORGAN STANLEY B.V. | Series EU821 - Issue of EUR 2,209,000 Equity Linked Notes due November 2028 | XS2654886766 | 04/Dec/2023 | Listed | |
| MORGAN STANLEY B.V. | Series EU838 - EUR 1,410,000 Equity Linked Notes due September 2025 | XS2655155849 | 07/Sep/2023 | Listed | 08/Sep/2025 |
| MORGAN STANLEY B.V. | Series EU839 - Issue of USD 813,000 Equity Linked Notes due August 2025 | XS2655185085 | 08/Sep/2023 | Listed | 09/Sep/2025 |

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|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series EU847 - Issue of CHF 250,000 Equity Linked Notes due March 2025 | XS2655338841 | 18/Sep/2023 | Listed | 17/Mar/2025 |
| MORGAN STANLEY B.V. | Series EU850 - Issue of Equity Linked Notes due October 2025 | XS2682514992 | 03/Oct/2023 | Listed | 02/Oct/2025 |
| MORGAN STANLEY B.V. | Series EU864 - Issue of CHF 950,000 Equity Linked Notes due December 2031 | XS2682662759 | 22/Dec/2023 | Listed | 22/Dec/2031 |
| MORGAN STANLEY B.V. | Series EU873 - Issue of USD 200,000 Equity Linked Notes due 2026 | XS2682785089 | 31/Oct/2023 | Listed | 26/Oct/2026 |
| MORGAN STANLEY B.V. | Series EU888 - EUR 2,815,000 EURO STOXX 50® Index Linked Notes due 2029 | XS2682905836 | 29/Feb/2024 | Listed | 07/Mar/2029 |
| MORGAN STANLEY B.V. | Series EU890 - Issue of EUR 407,000 Index Linked Notes due 2025 | XS2682971895 | 08/Dec/2023 | Listed | 10/Jun/2025 |
| MORGAN STANLEY B.V. | Series EU893 - Issue of USD 440,000 Equity Linked Notes due 2026 | XS2682996025 | 28/Nov/2023 | Listed | 24/Nov/2026 |
| MORGAN STANLEY B.V. | Series EU896 - Issue of 7,050 EURO STOXX 50® Index Linked Certificates due 2025 | XS2722323347 | 08/Jan/2024 | Listed | 02/Jan/2025 |
| MORGAN STANLEY B.V. | Series EU921 - Issue of EUR 4,518,000 Index Linked Notes due 2025 | XS2754688864 | 19/Mar/2024 | Listed | 09/Sep/2025 |
| MORGAN STANLEY B.V. | Series EU924 - EUR 6,485,000 Index Linked Notes due 2027 | XS2754932015 | 02/Apr/2024 | Listed | 31/Mar/2027 |
| MORGAN STANLEY B.V. | Series EU927 - Issue of EUR 250,000 Equity Linked Notes due 2027 | XS2755076523 | 19/Mar/2024 | Listed | 15/Mar/2027 |
| MORGAN STANLEY B.V. | Series EU928 - Issue of EUR 280,000 Equity Linked Notes due 2027 | XS2755076879 | 19/Mar/2024 | Listed | 15/Mar/2027 |
| MORGAN STANLEY B.V. | Series EU933 - Issue of USD 290,000 FTSE 250 Index Linked Notes due 2025 | XS2786014550 | 26/Apr/2024 | Listed | 27/Oct/2025 |
| MORGAN STANLEY B.V. | Series EU934 - Issue of EUR 1,040,000 Equity Linked Notes due 2025 | XS2786020524 | 17/Apr/2024 | Listed | 17/Oct/2025 |
| MORGAN STANLEY B.V. | Series EU935 - Issue of EUR 1,000,000 Equity Linked Notes due 2026 | XS2786020441 | 15/Apr/2024 | Listed | 14/Apr/2026 |
| MORGAN STANLEY B.V. | Series EU936 - EUR 9,788,000 Equity Linked Notes due 2025 | XS2786044979 | 23/Apr/2024 | Listed | 23/Apr/2025 |
| MORGAN STANLEY B.V. | Series EU938 - Issue of EUR 2,769,000 Index Linked Notes due 2025 | XS2786111836 | 15/May/2024 | Listed | 07/Nov/2025 |

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|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series EU942 - Issue of USD 250,000 Equity Linked Notes due 2025 | XS2786207436 | 08/May/2024 | Listed | 05/May/2025 |
| MORGAN STANLEY B.V. | Series EU946 - Issue of USD 2,000,000 Equity Linked Notes due 2025 | XS2786282306 | 14/May/2024 | Listed | 10/Nov/2025 |
| MORGAN STANLEY B.V. | Series EU951 - Issue of EUR 1,367,000 Index Linked Notes due 2027 | XS2817563385 | 20/Jun/2024 | Listed | 14/Jun/2027 |
| MORGAN STANLEY B.V. | Series EU952 - Issue of EUR 1,638,000 Index Linked Notes due 2025 | XS2817613826 | 25/Jun/2024 | Listed | 22/Dec/2025 |
| MORGAN STANLEY B.V. | Series EU955 - Issue of EUR 2,000,000 Equity Linked Notes due 2025 | XS2817641520 | 10/Jun/2024 | Listed | 04/Jun/2025 |
| MORGAN STANLEY B.V. | Series EU956 - Issue of CHF 1,796,000 Equity Linked Notes due 2025 | XS2817641793 | 07/Jun/2024 | Listed | 05/Jun/2025 |
| MORGAN STANLEY B.V. | Series EU960 - Issue of EUR 300,000 Equity Linked Notes due 2026 | XS2846216625 | 03/Jul/2024 | Listed | 29/Jun/2026 |
| MORGAN STANLEY B.V. | Series EU965 - Issue of USD 750,000 Equity Linked Notes due 2025 | XS2861823057 | 01/Aug/2024 | Listed | 25/Jul/2025 |
| MORGAN STANLEY B.V. | Series EU967 - Issue of up to USD 1,000,000 Equity Linked Notes due October 2028 | XS2862029696 | 25/Oct/2024 | Listed | 31/Oct/2028 |
| MORGAN STANLEY B.V. | Series EU971 - Issue of USD 200,000 Equity Linked Notes due 2025 | XS2862262057 | 03/Sep/2024 | Listed | 22/Aug/2025 |
| MORGAN STANLEY B.V. | Series EU972 - Issue of USD 200,000 Equity Linked Notes due 2025 | XS2862262131 | 27/Aug/2024 | Listed | 22/Aug/2025 |
| MORGAN STANLEY B.V. | Series EU973 - Issue of USD 200,000 Equity Linked Notes due 2025 | XS2862262214 | 04/Sep/2024 | Listed | 22/Aug/2025 |
| MORTGAGE FUNDING 2008-1 PLC | £40,000,000 Class B1 Mortgage Backed Floating Rate Notes due 2046 | XS0995537312 | 21/Nov/2013 | Listed | 24/Mar/2046 |
| MORTGAGE FUNDING 2008-1 PLC | £63,000,000 Class A2 Mortgage Backed Floating Rate Notes due 2046 | XS0995536934 | 21/Nov/2013 | Listed | 24/Mar/2046 |
| MORTGAGE FUNDING 2008-1 PLC | £75,000,000 Class A3 Mortgage Backed Floating Rate Notes due 2046 | XS0995537155 | 21/Nov/2013 | Listed | 24/Mar/2046 |
| MORTGAGE FUNDING 2008-1 PLC | Class A-1 Mortgage Backed Floating Rate Notes due March 2046 | XS0350039912 | 18/Mar/2008 | Listed | 13/Mar/2046 |
| MORTGAGE FUNDING 2008-1 PLC | Class B-2 Mortgage Backed Floating Rate Notes due March 2046 | XS0350047691 | 18/Mar/2008 | Listed | 13/Mar/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORTGAGE FUNDING 2008-1 PLC | Residual Certificates | XS0350698873 | 18/Mar/2008 | Listed | 13/Mar/2046 |
| MOSEL CAPITAL LIMITED | Series 1 - Issue of USD 1000000000 linked to shares of Aspect Diversified Trends Trading Company I due 05 December 2033 | XS0999674046 | 05/Dec/2013 | Listed | 05/Dec/2033 |
| MOSEL CAPITAL LIMITED | Series 2 - Issue of USD 1,000,000,000 Certificates linked to the shares of Aspect Systematic Global Macro Trading Fund | XS1825137844 | 02/Jul/2018 | Listed | 02/Jul/2028 |
| MOSEL CAPITAL LIMITED | Series 3 - Issue of US $1,000,000,000 certificates linked to the shares of Aspect Core Trading Fund due May 2031 under the Programme | XS2337345511 | 06/May/2021 | Listed | 06/May/2031 |
| MP CLO IV LTD | U.S.$48,400,000 Subordinated Notes due 2029 | USG63374AB13 | 26/Nov/2013 | Listed | 25/Jul/2029 |
| MP CLO IV LTD | U.S.$99,000,000 Class A-1A Senior Secured Floating Rate Notes due 2025 | USG0067RAA17 | 26/Nov/2013 | Listed | 25/Oct/2025 |
| MTN (MAURITIUS) INVESTMENTS LIMITED | US$500,000,000 6.500% Guaranteed Notes due 2026 | XS1493823725 | 11/Oct/2016 | Listed | 13/Oct/2026 |
| MULCAIR SECURITIES NO.3 DESIGNATED ACTIVITY COMPANY | €1,738,000 Class Z Residential Mortgage Backed Notes due 2065 | XS2464815716 | 21/Apr/2022 | Listed | 23/Apr/2065 |
| MULCAIR SECURITIES NO.3 DESIGNATED ACTIVITY COMPANY | €12,165,000 Class C Residential Mortgage Backed Floating Rate Notes due 2065 | XS2464814826 | 21/Apr/2022 | Listed | 23/Apr/2065 |
| MULCAIR SECURITIES NO.3 DESIGNATED ACTIVITY COMPANY | €15,641,000 Class G Residential Mortgage Backed Fixed Rate Notes due 2065 | XS2465608466 | 21/Apr/2022 | Listed | 23/Apr/2065 |
| MULCAIR SECURITIES NO.3 DESIGNATED ACTIVITY COMPANY | €17,379,000 Class D Residential Mortgage Backed Floating Rate Notes due 2065 | XS2464815120 | 21/Apr/2022 | Listed | 23/Apr/2065 |
| MULCAIR SECURITIES NO.3 DESIGNATED ACTIVITY COMPANY | €24,331,000 Class B Residential Mortgage Backed Floating Rate Notes due 2065 | XS2464814156 | 21/Apr/2022 | Listed | 23/Apr/2065 |
| MULCAIR SECURITIES NO.3 DESIGNATED ACTIVITY COMPANY | €265,901,000 Class A Residential Mortgage Backed Floating Rate Notes due 2065 | XS2464813778 | 21/Apr/2022 | Listed | 23/Apr/2065 |
| MULCAIR SECURITIES NO.3 DESIGNATED ACTIVITY COMPANY | €3,476,000 Class F Residential Mortgage Backed Floating Rate Notes due 2065 | XS2464815559 | 21/Apr/2022 | Listed | 23/Apr/2065 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MULCAIR SECURITIES NO.3 DESIGNATED ACTIVITY COMPANY | €6,952,000 Class E Residential Mortgage Backed Floating Rate Notes due 2065 | XS2464815476 | 21/Apr/2022 | Listed | 23/Apr/2065 |
| MULCAIR SECURITIES NO.3 DESIGNATED ACTIVITY COMPANY | €9,559,000 Class X Residential Mortgage Backed Floating Rate Notes due 2065 | XS2468081042 | 21/Apr/2022 | Listed | 23/Apr/2065 |
| MULTI LEASE AS S.R.L. | €1,321,000,000.00 Class A Asset Backed Floating Rate Notes due February 2047 | IT0005454464 | 30/Jul/2021 | Listed | 26/Feb/2047 |
| MUMTALAKAT SUKUK HOLDING COMPANY | Series 3 - Issue of USD 500,000,000 Trust Certificates due 2027 | XS2103157991 | 21/Jan/2020 | Listed | 21/Jan/2027 |
| MUNDYS S.P.A. | Series 1 - Issue of EUR 750,000,000 1.625 per cent. Notes due 03rd February 2025 | XS1558491855 | 03/Feb/2017 | Listed | 03/Feb/2025 |
| MUNDYS S.P.A. | Series 2 - Issue of EUR 1,000,000,000 1.875 per cent. Notes due 13 July 2027 | XS1645722262 | 13/Jul/2017 | Listed | 13/Jul/2027 |
| MUNDYS S.P.A. | Series 3 - Issue of €750,000,000 4.750 per cent. Sustainability Linked Notes due 24 January 2029 | XS2750308483 | 24/Jan/2024 | Listed | 24/Jan/2029 |
| MUNDYS S.P.A. | Series 4 - Issue of €500,000,000 4.500 per cent. Sustainability-Linked Notes due 24 January 2030 | XS2864439158 | 24/Jul/2024 | Listed | 24/Jan/2030 |
| MVM ENERGETIKA ZÁRTKÖRUEN MUKÖDO RÉSZVÉNYTÁRSASÁG | EUR 500,000,000 0.875 per cent. Notes due 2027 | XS2407028435 | 18/Nov/2021 | Listed | 18/Nov/2027 |
| MVM ENERGETIKA ZÁRTKÖRUEN MUKÖDO RÉSZVÉNYTÁRSASÁG | Issue of USD 750,000,000 7.500 per cent. Notes due 2028 | XS2634075399 | 09/Jun/2023 | Listed | 09/Jun/2028 |
| MVM ENERGETIKA ZÁRTKÖRUEN MUKÖDO RÉSZVÉNYTÁRSASÁG | USD 750,000,000 6.500 per cent. Notes due 2031 | XS2783579704 | 13/Mar/2024 | Listed | 13/Mar/2031 |
| N.V. BANK NEDERLANDSE GEMEENTEN | Series 1202 - Issue of EUR 150000000 1.410 per cent Notes 2015 due 27 February 2035 (the Notes) | XS1191507364 | 27/Feb/2015 | Listed | 27/Feb/2035 |
| NAPIER PARK EUROPE LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY. | EUR 11,500,000 Series IIb Notes | IE00BF5GVT39 | 17/Jul/2017 | Listed | |
| NAPIER PARK EUROPE LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY. | EUR 114,740,000 Series II Notes | IE00BYX1HP19 | 15/May/2017 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NAPIER PARK EUROPE LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY. | EUR 97505000 Series 1 Notes | IE00BD5TT276 | 08/Feb/2016 | Listed | |
| NATIONAL BANK OF FUJAIRAH PJSC | U.S.$350,000,000 Perpetual Additional Tier 1 Capital Securities | XS2053350133 | 01/Oct/2019 | Listed | |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-3 NCF GRANTOR TRUST 2005-3 | Class A-3 Notes | US63543TAC27 | 17/Oct/2005 | Listed | 25/Jul/2028 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-3 NCF GRANTOR TRUST 2005-3 | Class A-4 Notes | US63543TAD00 | 17/Oct/2005 | Listed | 25/Jul/2028 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-3 NCF GRANTOR TRUST 2005-3 | Class A-5-1 Certificates | US63543TAE82 | 17/Oct/2005 | Listed | 25/Jul/2028 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-3 NCF GRANTOR TRUST 2005-3 | Class A-5-2 Certificates | US63543TAF57 | 17/Oct/2005 | Listed | 25/Jul/2028 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-3 NCF GRANTOR TRUST 2005-3 | Class B Notes | US63543TAJ79 | 17/Oct/2005 | Listed | 25/Jul/2028 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-3 NCF GRANTOR TRUST 2005-3 | Class C Notes | US63543TAK43 | 17/Oct/2005 | Listed | 25/Jul/2028 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-1 | Class A-3 Notes | US63543PCB04 | 13/Mar/2006 | Listed | 25/May/2026 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-1 | Class A-4 Notes | US63543PCC86 | 13/Mar/2006 | Listed | 27/Mar/2028 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-1 | Class A-5 Notes | US63543PCD69 | 13/Mar/2006 | Listed | 25/Mar/2033 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-1 | Class B Notes | US63543PCF18 | 13/Mar/2006 | Listed | 25/May/2037 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-1 | Class C Notes | US63543PCG90 | 13/Mar/2006 | Listed | 25/May/2037 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-2 THE | Class A-2 Notes | US63543MAB90 | 08/Jun/2006 | Listed | 25/Jul/2026 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-2 THE | Class A-3 Notes | US63543MAC73 | 08/Jun/2006 | Listed | 25/Nov/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-2 THE | Class A-4 Notes | US63543MAD56 | 08/Jun/2006 | Listed | 25/Sep/2031 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-2 THE | Class B Notes | US63543MAF05 | 08/Jun/2006 | Listed | 25/Sep/2031 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-2 THE | Class C Notes | US63543MAG87 | 08/Jun/2006 | Listed | 25/Sep/2031 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-3 | Class A-2 Notes | US63543VAB99 | 02/Oct/2006 | Listed | 25/Mar/2026 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-3 | Class A-3 Notes | US63543VAC72 | 02/Oct/2006 | Listed | 25/Oct/2027 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-3 | Class A-4 Notes | US63543VAD55 | 02/Oct/2006 | Listed | 26/Mar/2029 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-3 | Class A-5 Notes | US63543VAE39 | 02/Oct/2006 | Listed | 27/Oct/2031 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-3 | Class B Notes | US63543VAG86 | 02/Oct/2006 | Listed | 26/Jan/2032 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-3 | Class C Notes | US63543VAH69 | 02/Oct/2006 | Listed | 25/Feb/2032 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-3 | Class D Notes | US63543VAJ26 | 02/Oct/2006 | Listed | 25/Mar/2032 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-4 THE | Class A-2 Notes | US63543WAB72 | 11/Dec/2006 | Listed | 27/Dec/2027 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-4 THE | Class A-3 Notes | US63543WAC55 | 11/Dec/2006 | Listed | 26/Feb/2029 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-4 THE | Class A-4 Notes | US63543WAD39 | 11/Dec/2006 | Listed | 25/Mar/2032 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-4 THE | Class B Notes | US63543WAF86 | 11/Dec/2006 | Listed | 25/May/2032 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-4 THE | Class C Notes | US63543WAG69 | 11/Dec/2006 | Listed | 25/May/2032 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2006-4 THE | Class D Notes | US63543WAH43 | 11/Dec/2006 | Listed | 25/May/2032 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-1 THE | Class A-2 Notes | US63543XAB55 | 22/Mar/2007 | Listed | 27/Nov/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-1 THE | Class A-3 Notes | US63543XAC39 | 22/Mar/2007 | Listed | 25/Jul/2030 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-1 THE | Class A-4 Notes | US63543XAD12 | 22/Mar/2007 | Listed | 25/Oct/2033 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-1 THE | Class B Notes | US63543XAF69 | 22/Mar/2007 | Listed | 25/Nov/2033 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-1 THE | Class C Notes | US63543XAG43 | 22/Mar/2007 | Listed | 27/Dec/2033 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-1 THE | Class D Notes | US63543XAH26 | 22/Mar/2007 | Listed | 25/Jan/2034 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-3 THE | Class A-2-AR -3 Notes | US63544DAC65 | 01/Oct/2007 | Listed | 26/Dec/2025 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-3 THE | Class A-2-AR -4 Notes | US63544DAD49 | 01/Oct/2007 | Listed | 26/Dec/2025 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-3 THE | Class A-3-AR-1 Notes | US63544DAE22 | 01/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-3 THE | Class A-3-AR-2 Notes | US63544DAF96 | 01/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-3 THE | Class A-3-AR-3 Notes | US63544DAG79 | 01/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-3 THE | Class A-3-AR-4 Notes | US63544DAH52 | 01/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-3 THE | Class A-3-AR-5 Notes | US63544DAJ19 | 01/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-3 THE | Class A-3-AR-6 Notes | US63544DAK81 | 01/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-3 THE | Class A-3-AR-7 Notes | US63544DAL64 | 01/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-3 THE | Class A-3-L | US63544BAB27 | 01/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-4 THE | Class A-2-AR-3 Notes | US63544EAC49 | 03/Oct/2007 | Listed | 26/Dec/2025 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-4 THE | Class A-2-AR-4 Notes | US63544EAD22 | 03/Oct/2007 | Listed | 26/Dec/2025 |

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|---|---|---|---|---|---|
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-4 THE | Class A-3-AR-1 Notes | US63544EAE05 | 03/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-4 THE | Class A-3-AR-2 Notes | US63544EAF79 | 03/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-4 THE | Class A-3-AR-3 Notes | US63544EAG52 | 03/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-4 THE | Class A-3-AR-4 Notes | US63544EAH36 | 03/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-4 THE | Class A-3-AR-5 Notes | US63544EAJ91 | 03/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-4 THE | Class A-3-AR-6 Notes | US63544EAK64 | 03/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-4 THE | Class A-3-AR-7 Notes | US63544EAL48 | 03/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-4 THE | Class A-3-L Notes | US63544CAB00 | 03/Oct/2007 | Listed | 25/Mar/2038 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 10 - Issue of EUR 1.23% Notes due 29 May, 2120 | XS2178582594 | 29/May/2020 | Listed | 29/May/2120 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 11 - Issue of EUR 130,000,000 1.23 per cent Notes due 2120 | XS2179081919 | 01/Jun/2020 | Listed | 01/Jun/2120 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 12 - Issue of EUR 350,000,000.00 0.835 per cent. Notes due 8 July 2080 | XS2199354981 | 08/Jul/2020 | Listed | 08/Jul/2080 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 13 - Issue of EUR 0.81% Notes due 10 July, 2079 | XS2201939696 | 10/Jul/2020 | Listed | 10/Jul/2079 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 14 - Issue of EUR 300,000,000 Fixed Rate Notes due 22 September 2078 | XS2236074204 | 22/Sep/2020 | Listed | 22/Sep/2078 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 15 - Issue of EUR 125,000,000 0.74 per cent. Notes due 2120 | XS2264637559 | 27/Nov/2020 | Listed | 27/Nov/2120 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 16 - Issue of EUR 131,000,000 0.995 per cent. Notes due 24 February 2121 | XS2306607784 | 24/Feb/2021 | Listed | 24/Feb/2121 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 17 - Issue of EUR Inflation Linked Notes due 1 March 2051 | XS2307891858 | 01/Mar/2021 | Listed | 01/Mar/2051 |

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| NATIONAL TREASURY MANAGEMENT AGENCY | Series 18 - Issue of EUR 110,000,000 1.18 per cent. Fixed Rate Notes due 25 May 2087 | XS2344288456 | 25/May/2021 | Listed | 25/May/2087 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 19 - Issue of EUR 110,000,000 1.23% Notes due 23 June, 2121 | XS2356570403 | 23/Jun/2021 | Listed | 23/Jun/2121 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 20 - Issue of EUR 100,000,000 Fixed Rate Notes due 10 September 2086 | XS2385642637 | 10/Sep/2021 | Listed | 10/Sep/2086 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 21 - Issue of EUR 100,000,000 1.190 per cent. Notes due 7 October 2101 | XS2395279735 | 07/Oct/2021 | Listed | 07/Oct/2101 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 22 - Issue of EUR 100,000,000 1.250 per cent. Notes due 8 October 2121 | XS2396123775 | 08/Oct/2021 | Listed | 08/Oct/2121 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 23 - Issue of EUR 100,000,000 1.21 per cent. Notes due 27 October 2111 | XS2402467083 | 27/Oct/2021 | Listed | 27/Oct/2111 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 24 - Issue of EUR110,000,000 Fixed Rate Notes due 12 November 2096 | XS2407023550 | 12/Nov/2021 | Listed | 12/Nov/2096 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 25 - Issue of EUR 100,000,000 1.56 % Notes due 16 February, 2122 | XS2445348647 | 16/Feb/2022 | Listed | 16/Feb/2122 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 26 - Issue of EUR 100,000,000 2.55 % Notes due 20 July, 2082 | XS2503882842 | 20/Jul/2022 | Listed | 20/Jul/2082 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 5 - Issue of EUR 100,000,000 2.045 per cent Notes due 22 March 2075 | XS1792064047 | 22/Mar/2018 | Listed | 22/Mar/2075 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 6 - Issue of EUR 300,000,000 Inflation Linked Notes due 1 April 2045 | XS1970722887 | 01/Apr/2019 | Listed | 01/Apr/2045 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 7 - Issue of EUR 105,000,000 1.425 per cent. Notes due 2119 | XS2054064766 | 18/Sep/2019 | Listed | 18/Sep/2119 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 8 - Issue of EUR 130,000,000 1.32 per cent. Notes due 28 November 2119 | XS2085883382 | 28/Nov/2019 | Listed | 28/Nov/2119 |
| NATIONAL TREASURY MANAGEMENT AGENCY | Series 9 - Issue of EUR100,000,000 1.2% Notes due 15 April, 2120 | XS2152325655 | 15/Apr/2020 | Listed | 15/Apr/2120 |
| NBK SPC LIMITED | Series 2 - Issue of U.S. $1,000,000,000 Fixed Rate to Floating Rate Notes due 2027 | XS2386563469 | 15/Sep/2021 | Listed | 15/Sep/2027 |

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|---|---|---|---|---|---|
| NBK SPC LIMITED | Series 3 - Issue of U.S. $500,000,000 Fixed to Floating Rate Green Notes due 2030 | XS2445179190 | 06/Jun/2024 | Listed | 06/Jun/2030 |
| NBK TIER 1 FINANCING (2) LIMITED | U.S.$750,000,000 Perpetual Tier 1 Capital Securities | XS2010037922 | 27/Nov/2019 | Listed | |
| NBK TIER 1 LIMITED | U.S.$700,000,000 Perpetual Tier 1 Capital Securities | XS2306962841 | 24/Feb/2021 | Listed | |
| NBK TIER 2 LIMITED | U.S.$300,000,000 2.500 per cent. Resetting Subordinated Tier 2 Notes due 2030 | XS2252513713 | 24/Nov/2020 | Listed | 24/Nov/2030 |
| NE PROPERTY B.V. | Series 1 - Issue of EUR 500,000,000 1.75 per cent. Notes due 23 November 2024 | XS1722898431 | 23/Nov/2017 | Listed | 23/Nov/2024 |
| NE PROPERTY B.V. | Series 3 - EUR500,000,000 1.875 per cent. Notes due 2026 | XS2063535970 | 16/Oct/2019 | Listed | 09/Oct/2026 |
| NE PROPERTY B.V. | Series 4 - Issue of €500,000,000 3.375 per cent. Notes due 2027 | XS2203802462 | 14/Jul/2020 | Listed | 14/Jul/2027 |
| NE PROPERTY B.V. | Series 5 - Issue of EUR 500,000,000 2.000 per cent. Notes due January 2030 | XS2434763483 | 20/Jan/2022 | Listed | 20/Jan/2030 |
| NE PROPERTY B.V. | Series 6 - Issue of €500,000,000 4.250 per cent. Green Notes due 21 January 2032 | XS2910502470 | 02/Oct/2024 | Listed | 21/Jan/2032 |
| NEPTUNE CDO II, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2045 | USG6447AAA63 | 17/Aug/2005 | Listed | 07/Feb/2045 |
| NEPTUNE CDO II, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2045 | USG6447AAB47 | 17/Aug/2005 | Listed | 07/Feb/2045 |
| NEPTUNE CDO II, LTD. | Class B Senior Secured Floating Rate Notes due 2045 | USG6447AAC20 | 17/Aug/2005 | Listed | 07/Feb/2045 |
| NEPTUNE CDO II, LTD. | Class C Secured Floating Rate Deferrable Notes due 2045 | USG6447AAD03 | 17/Aug/2005 | Listed | 07/Feb/2045 |
| NEPTUNE CDO II, LTD. | Class D Secured Floating Rate Deferrable Notes due 2045 | USG6447AAE85 | 17/Aug/2005 | Listed | 07/Feb/2045 |
| NESTE CORPORATION | Series 1 - Issue of €500,000,000 3.875 per cent. Green Bonds due 16 March 2029 | XS2598649254 | 16/Mar/2023 | Listed | 16/Mar/2029 |
| NESTE CORPORATION | Series 2 - Issue of €500,000,000 4.250 per cent. Green Bonds due 16 March 2033 | XS2599779597 | 16/Mar/2023 | Listed | 16/Mar/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NET4GAS, S.R.O. | 2 - Issue of EUR 160,000,000 European Commercial Paper 3.5 PER CENT. Fixed rate Notes due 28 July 2026 | XS1090449627 | 28/Jul/2014 | Listed | 28/Jul/2026 |
| NEW DEVELOPMENT BANK | Series 10 - Issue of USD 500,000,000 Floating Rate Notes due 2024 | XS2417101149 | 09/Dec/2021 | Listed | 09/Dec/2024 |
| NEW DEVELOPMENT BANK | Series 2 - Issue of USD 2,000,000,000 0.625 per cent. Notes due 29 September 2025 | XS2237442574 | 29/Sep/2020 | Listed | 29/Sep/2025 |
| NEW DEVELOPMENT BANK | Series 4 - Issue of USD 1,500,000,000 1.125 per cent. Notes due 27 April 2026 | XS2336053959 | 27/Apr/2021 | Listed | 27/Apr/2026 |
| NEW DEVELOPMENT BANK | Series 5 - Issue of HKD 500,000,000 Fixed Rate Notes due 2 July 2026 | XS2360519867 | 06/Jul/2021 | Listed | 02/Jul/2026 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2019-8 - £550,000,000 1.250% Fixed Rate Notes due 2026 | XS2052961740 | 17/Sep/2019 | Listed | 17/Dec/2026 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2020-2 - Issue of €800,000,000 0.250% Fixed Rate Notes due 2027 | XS2107435617 | 23/Jan/2020 | Listed | 23/Jan/2027 |
| NEWCASTLE CDO VI, LIMITED | Class I-B Notes Floating Rate Notes due 2040 | USG64427AA84 | 26/Apr/2005 | Listed | 24/Apr/2040 |
| NEWCASTLE CDO VI, LIMITED | Class II Notes Deferrable Floating Rate Notes due 2040 | USG64427AB67 | 26/Apr/2005 | Listed | 24/Apr/2040 |
| NEWCASTLE CDO VI, LIMITED | Class III-FL Notes Deferrable Floating Rate Notes due 2040 | USG64427AC41 | 26/Apr/2005 | Listed | 24/Apr/2040 |
| NEWCASTLE CDO VI, LIMITED | Class III-FX Notes Deferrable Floating Rate Notes due 2040 | USG64427AD24 | 26/Apr/2005 | Listed | 24/Apr/2040 |
| NEWCASTLE CDO VI, LIMITED | Class I-MM Floating Rate Notes due 2040 | USG64427NU02 | 26/Apr/2005 | Listed | 24/Apr/2040 |
| NEWCASTLE CDO VI, LIMITED | Class IV-FL Notes Deferrable Floating Rate Notes due 2040 | USG64427AE07 | 26/Apr/2005 | Listed | 24/Apr/2040 |
| NEWCASTLE CDO VI, LIMITED | Class IV-FX Notes Deferrable Floating Rate Notes due 2040 | USG64427AF71 | 26/Apr/2005 | Listed | 24/Apr/2040 |
| NEWGATE FUNDING PLC | Series 2006-1 - Series 2006 -1 Class A4 Mortgage Backed Floating Rate Notes due December 2050 | XS0248865494 | 30/Mar/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-1 - Series 2006 -1 Class Ba Mortgage Backed Floating Rate Notes due December 2050 | XS0248222142 | 30/Mar/2006 | Listed | 01/Dec/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWGATE FUNDING PLC | Series 2006-1 - Series 2006 -1 Class Bb Mortgage Backed Floating Rate Notes due December 2050 | XS0248866971 | 30/Mar/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-1 - Series 2006 -1 Class Cc Mortgage Backed Floating Rate Notes due December 2050 | XS0248222225 | 30/Mar/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-1 - Series 2006 -1 Class Cc Mortgage Backed Floating Rate Notes due December 2050. | XS0248867789 | 03/Mar/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-1 - Series 2006 -1 Class E Mortgage Backed Floating Rate Notes due December 2050 | XS0248867946 | 30/Mar/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-1 - Series 2006 -1 Class E Mortgage Backed Floating Rate Notes due December 2050. | XS0248222571 | 30/Mar/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-1 - Series 2006 -1 Class Mb Morgage Backed Floating Rate Notes due December 2050 | XS0248866542 | 30/Mar/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-1 - Series 2006 -1 Class T Notes due December 2050 | XS0248222654 | 30/Mar/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-1 - Seris 2006-1 Class Ma Mortgage Backed Floating Rate Notes due December 2050 | XS0248221920 | 30/Mar/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class A1 Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257986355 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class A2 Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257990621 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class A3a Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257991603 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class A3b Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257989458 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class Ba Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257993138 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class Bb Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257993302 | 28/Jun/2006 | Listed | 01/Dec/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWGATE FUNDING PLC | Series 2006-2 - Class Ca Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257994532 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class Cb Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257994888 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class Da Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257995265 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class Db Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257996073 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class E Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257996743 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class M Mortgage Backed Floating Rate Notes due 1 December 2050 | XS0257992676 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class Q Deferrable Notes due 1 December 2050 | XS0257997550 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-2 - Class T Deferrable Notes due 1 December 2050 | XS0257997048 | 28/Jun/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-3 Mortgage Backed Floating Rate Notes - Issue of Series 2006-3 Mortgage Backed Floating Rate Notes Class A2 | XS0272616631 | 02/Nov/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-3 Mortgage Backed Floating Rate Notes - Issue of Series 2006-3 Mortgage Backed Floating Rate Notes Class A3a | XS0272617282 | 02/Nov/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-3 Mortgage Backed Floating Rate Notes - Issue of Series 2006-3 Mortgage Backed Floating Rate Notes Class A3b | XS0272626788 | 02/Nov/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-3 Mortgage Backed Floating Rate Notes - Issue of Series 2006-3 Mortgage Backed Floating Rate Notes Class Ba | XS0272619817 | 02/Nov/2006 | Listed | 01/Dec/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWGATE FUNDING PLC | Series 2006-3 Mortgage Backed Floating Rate Notes - Issue of Series 2006-3 Mortgage Backed Floating Rate Notes Class Bb | XS0272629295 | 02/Nov/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-3 Mortgage Backed Floating Rate Notes - Issue of Series 2006-3 Mortgage Backed Floating Rate Notes Class Cb | XS0272629881 | 02/Nov/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-3 Mortgage Backed Floating Rate Notes - Issue of Series 2006-3 Mortgage Backed Floating Rate Notes Class Da | XS0272621805 | 02/Nov/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-3 Mortgage Backed Floating Rate Notes - Issue of Series 2006-3 Mortgage Backed Floating Rate Notes Class Db | XS0272630624 | 02/Nov/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-3 Mortgage Backed Floating Rate Notes - Issue of Series 2006-3 Mortgage Backed Floating Rate Notes Class E | XS0272622795 | 02/Nov/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2006-3 Mortgage Backed Floating Rate Notes - Issue of Series 2006-3 Mortgage Backed Floating Rate Notes Class Mb | XS0272627836 | 02/Nov/2006 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Class A1 Mortgage Backed Floating Rate Notes | XS0329651995 | 20/Dec/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Class A2b Mortgage Backed Floating Rate Notes | XS0329656101 | 20/Dec/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Class A3 Mortgage Backed Floating Rate Notes | XS0332288058 | 20/Dec/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Class Ba Mortgage Backed Floating Rate Notes | XS0329653934 | 20/Dec/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Class Bb Mortgage Backed Floating Rate Notes | XS0329656366 | 20/Dec/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Class Cb Mortgage Backed Floating Rate Notes | XS0329656523 | 20/Dec/2007 | Listed | 15/Dec/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWGATE FUNDING PLC | Series 2007-1 - Class D Mortgage Backed Floating Rate Notes | XS0329654312 | 20/Dec/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Class E Mortgage Backed Floating Rate Notes | XS0329655129 | 20/Dec/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Series 2007 -1 Class A2 Mortgage Backed Floating Rate Notes | XS0287752611 | 15/Mar/2007 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Series 2007 -1 Class A3 Mortgage Backed Floating Rate Notes | XS0287753775 | 15/Mar/2007 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Series 2007 -1 Class Ba Mortgage Backed Floating Rate Notes | XS0287757255 | 15/Mar/2007 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Series 2007 -1 Class Bb Mortgage Backed Floating Rate Notes | XS0287757412 | 15/Mar/2007 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Series 2007 -1 Class Cb Mortgage Backed Floating Rate Notes | XS0287759624 | 15/Mar/2007 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Series 2007 -1 Class Db Mortgage Backed Floating Rate Notes | XS0287767304 | 15/Mar/2007 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Series 2007 -1 Class E Mortgage Backed Floating Rate Notes | XS0287776636 | 15/Mar/2007 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Series 2007 -1 Class F Mortgage Backed Floating Rate Notes | XS0287778095 | 15/Mar/2007 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Series 2007 -1 Class Ma Mortgage Backed Floating Rate Notes | XS0287755713 | 15/Mar/2007 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-1 - Series 2007 -1 Class Mb Mortgage Backed Floating Rate Notes | XS0287756877 | 15/Mar/2007 | Listed | 01/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-2 - Series 2007 -2 Class A2 Mortgage Backed Floating Rate Notes | XS0304279630 | 08/Jun/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-2 - Series 2007 -2 Class A3 Mortgage Backed Floating Rate Notes | XS0304280059 | 08/Jun/2007 | Listed | 15/Dec/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWGATE FUNDING PLC | Series 2007-2 - Series 2007 -2 Class Bb Mortgage Backed Floating Rate Notes | XS0304284630 | 08/Jun/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-2 - Series 2007 -2 Class Cb Mortgage Backed Floating Rate Notes | XS0304285959 | 08/Jun/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-2 - Series 2007 -2 Class Db Mortgage Backed Floating Rate Notes | XS0304286254 | 08/Jun/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-2 - Series 2007 -2 Class E Mortgage Backed Floating Rate Notes | XS0304280489 | 08/Jun/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-2 - Series 2007 -2 Class F Mortgage Backed Floating Rate Notes | XS0304281024 | 08/Jun/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-2 - Series 2007 -2 Class M Mortgage Backed Floating Rate Notes | XS0304280133 | 08/Jun/2007 | Listed | 15/Dec/2050 |
| NEWGATE FUNDING PLC | Series 2007-2 - Series 2007 -2 Class T Mortgage Backed Floating Rate Notes | XS0304281370 | 08/Jun/2007 | Listed | 15/Dec/2050 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1767788224 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1767787929 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1767788497 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1767788141 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A | XS1767788810 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - RegS | XS1767788570 | 16/Feb/2018 | Listed | 16/Feb/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 13,200,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2032 - 144A | XS1767790121 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 13,200,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2032 - RegS | XS1767790477 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 198,750,000 Class A-1 -R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1767787176 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 198,750,000 Class A-1 -R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1767786871 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 198,750,000 Class A-1 -R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1767787333 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 198,750,000 Class A-1 -R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1767787093 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 198,750,000 Class A-1 -R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1767787259 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 198,750,000 Class A-1 -R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS | XS1767786954 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1767788901 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1767788653 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1767789032 | 16/Feb/2018 | Listed | 16/Feb/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1767788737 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1767789461 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS | XS1767789115 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 22,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1767789545 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 22,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1767789206 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 22,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1767789628 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 22,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1767789388 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 22,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1767790394 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 22,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS | XS1767789891 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 29,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 - 144A | XS1767790048 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 29,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 - RegS | XS1767789974 | 16/Feb/2018 | Listed | 16/Feb/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 36,850,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1769782019 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 36,850,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1769794022 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 36,850,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1769782365 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 36,850,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1769794295 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 36,850,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A | XS1769793990 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 36,850,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - RegS | XS1769794378 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 41,470,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A | XS1767787689 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 41,470,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS | XS1767787416 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 41,470,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A | XS1767787762 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 41,470,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS | XS1767787507 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 41,470,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A | XS1767788067 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | EUR 41,470,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS | XS1767787846 | 16/Feb/2018 | Listed | 16/Feb/2032 |
| NEWHAVEN II CLO, DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 | XS1334226682 | 28/Jan/2016 | Listed | 16/Feb/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWLAT FOOD S.P.A. | €200,000,000 Senior Unsecured Fixed Rate Notes due February 2027 | XS2289795465 | 19/Feb/2021 | Listed | 19/Feb/2027 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 236,000,000 Class A-R Senior Secured Floating Rate Notes Due 2031 | USU6526AAM81 | 04/May/2018 | Listed | 25/Apr/2031 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 236,000,000 Class A-R Senior Secured Floating Rate Notes Due 2031 (144A) | US65251PAY97 | 04/May/2018 | Listed | 25/Apr/2031 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 25,500,000 Class D-R Secured Deferrable Floating Rate Notes Due 2031 | USU6526AAQ95 | 04/May/2018 | Listed | 25/Apr/2031 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 25,500,000 Class D-R Secured Deferrable Floating Rate Notes Due 2031 (144A) | US65251PBE25 | 04/May/2018 | Listed | 25/Apr/2031 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 27,500,000 Class C-2-R Secured Deferrable Fixed Rate Notes Due 2031 | USU6526AAT35 | 04/May/2018 | Listed | 25/Apr/2031 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 27,500,000 Class C-2-R Secured Deferrable Fixed Rate Notes Due 2031 (144A) | US65251PBL67 | 04/May/2018 | Listed | 25/Apr/2031 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 3,500,000 Class X Senior Secured Floating Rate Notes Due 2031 | USU6526AAL09 | 04/May/2018 | Listed | 25/Apr/2031 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 3,500,000 Class X Senior Secured Floating Rate Notes Due 2031 (144A) | US65251PAW32 | 04/May/2018 | Listed | 25/Apr/2031 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 38,000,000 Class B-R Senior Secured Floating Rate Notes Due 2031 | USU6526AAN64 | 04/May/2018 | Listed | 25/Apr/2031 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 38,000,000 Class B-R Senior Secured Floating Rate Notes Due 2031 (144A) | US65251PBA03 | 04/May/2018 | Listed | 25/Apr/2031 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 8,500,000 Class C-1-R Secured Deferrable Floating Rate Notes Due 2031 | USU6526AAP13 | 04/May/2018 | Listed | 25/Apr/2031 |
| NEWSTAR ARLINGTON SENIOR LOAN PROGRAM LLC | USD 8,500,000 Class C-1-R Secured Deferrable Floating Rate Notes Due 2031 (144A) | US65251PBC68 | 04/May/2018 | Listed | 25/Apr/2031 |
| NIMROD CAPITAL P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268651402 | 22/Sep/2006 | Listed | 23/Mar/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NIMROD CAPITAL P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274273241 | 10/Nov/2006 | Listed | 10/May/2040 |
| NIMROD CAPITAL P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279936727 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| NIMROD CAPITAL P.L.C | 2007-15 - Series No 2007-15 Floating Rate Secued Senior Notes due 2040 | XS0309698396 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| NIMROD CAPITAL P.L.C | 2007-17 - Series No 2007-17 Floating Rate Secured Senior Notes due 2040 | XS0309703220 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| NIMROD CAPITAL P.L.C | 2007-19 - Series No 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321802992 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| NIMROD CAPITAL P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280833350 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| NIMROD CAPITAL P.L.C | Series 2013-25 - EUR 98000000 Floating Rate Secured Senior Notes due May 2040 (the “Notes”) | XS0950409770 | 09/Jul/2013 | Listed | 09/May/2040 |
| NIMROD CAPITAL P.L.C | Series 2013-27 - Issue of CZK 275,000,000 Floating Rate Secured Senior Notes due January 2040 (the “Notes”) | XS0950406321 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| NIMROD CAPITAL P.L.C | Series 2015-28 - Issue of USD 75,000,000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1279453069 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| NOKIA CORPORATION | Series 5 - Issue of EUR 750,000,000 2.000 per cent. Notes due 11 March 2026 | XS1960685383 | 11/Mar/2019 | Listed | 11/Mar/2026 |
| NOKIA CORPORATION | Series 6 - Issue of EUR 500,000,000 2.375 per cent. Notes due 15 May 2025 | XS2171759256 | 15/May/2020 | Listed | 15/May/2025 |
| NOKIA CORPORATION | Series 7 - Issue of EUR 500,000,000 3.125 per cent. Notes due 15 May 2028 | XS2171872570 | 15/May/2020 | Listed | 15/May/2028 |
| NOKIA CORPORATION | Series 8 - Issue of EUR 500,000,000 4.375% Medium Term Notes due 2031 | XS2488809612 | 21/Feb/2023 | Listed | 21/Aug/2031 |
| NOMURA BANK INTERNATIONAL PLC | JP2316 - EUR 100,000,000 N&C Securities linked to certain swap rates due 2032 | XS1606711221 | 24/May/2017 | Listed | 24/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NOMURA BANK INTERNATIONAL PLC | JP2384 - EUR 40,000,000 N&C Securities linked to certain swap rates and a FX rate due 2033 | XS1768759505 | 01/Mar/2018 | Listed | 01/Mar/2033 |
| NOMURA BANK INTERNATIONAL PLC | Series 2018 - JP1997 - EUR 130,000,000 N&C Securities linked to certain swap rates due 2033 | XS1240285319 | 26/Apr/2018 | Listed | 01/Mar/2033 |
| NOMURA BANK INTERNATIONAL PLC | Series JP2381 - Issue of EUR 50,000,000 Swap Rate Linked Interest and Multi-Rate Interest N&C Securities due 23rd February 2033 | XS1765843518 | 23/Feb/2018 | Listed | 23/Feb/2033 |
| NOMURA BANK INTERNATIONAL PLC | Series JP2501 - Issue of EUR 20,000,000 Floating Rate N&C Securities due 2034 | XS2010453558 | 19/Jun/2019 | Listed | 19/Jun/2034 |
| NOMURA BANK INTERNATIONAL PLC | Series JP2502 - Issue of EUR 10,000,000 Fixed Rate Notes due 2033 | XS2022176643 | 08/Jul/2019 | Listed | 08/Jul/2033 |
| NOMURA BANK INTERNATIONAL PLC | Series JP2505 - Issue of EUR 45,000,000 Callable Fixed Rate Note due 2032 | XS2161024109 | 18/May/2020 | Listed | 18/May/2032 |
| NOMURA BANK INTERNATIONAL PLC | Series JP2541 - Issue of EUR 1,700,000 Credit Linked Notes due 2026 | XS2025842258 | 22/Jul/2019 | Listed | 10/Jul/2026 |
| NOMURA BANK INTERNATIONAL PLC | Series JP2603 - Issue of USD 3,000,000 Zero Recovery Credit Linked Notes linked to i iTraxx® Europe Crossover Series 32 Version 1 due 2025 | XS2094510349 | 30/Dec/2019 | Listed | 10/Jan/2025 |
| NOMURA BANK INTERNATIONAL PLC | Series JP2662 - Issue of EUR 5,000,000 Callable Fixed Rate Note due 2030 | XS2263780814 | 03/Dec/2020 | Listed | 03/Dec/2030 |
| NOMURA BANK INTERNATIONAL PLC | Series JP2663 - Issue of EUR 1,000,000 Callable Fixed Rate Note due 2030 | XS2264065736 | 03/Dec/2020 | Listed | 03/Dec/2030 |
| NOMURA BANK INTERNATIONAL PLC | Series JP2668 - Issue of EUR 21,250,000 Fixed Rate Note due 2027 | XS2200258296 | 21/Jul/2020 | Listed | 21/Jul/2027 |
| NOMURA BANK INTERNATIONAL PLC | Series JP2962 - EUR 25,000,000 Floating Rate N&C Securities due 2034 | XS2473937220 | 06/Jul/2022 | Listed | 06/May/2034 |
| NOMURA BANK INTERNATIONAL PLC | Series JP2967 - Issue of EUR 11,750,000 Fixed Rate Note due 2030 | XS2249088654 | 05/Nov/2020 | Listed | 05/Nov/2030 |
| NOMURA BANK INTERNATIONAL PLC | Series JP3063 - Issuance of EUR 40,000,000 Floating Rate N&C Securities due 2034 | XS2496031555 | 03/Aug/2022 | Listed | 04/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NOMURA BANK INTERNATIONAL PLC | Series JP3435 - EUR 15,000,000 Callable Fixed Rate N&C Securities due 20410 | XS2795681928 | 09/Apr/2024 | Listed | 09/Jul/2041 |
| NOMURA BANK INTERNATIONAL PLC | Series Number JP1276 - EUR 100,000,000 Bullet CMS Range Notes due 2030 (the N&C Securities) (previously EUR100,000,000 Callable Transatlantic Spread Notes) | XS1056387522 | 26/Nov/2015 | Listed | 18/Nov/2030 |
| NORDEA BANK ABP | 401 - Issue of EUR 1,000,000,000 1.125 per cent. Fixed Rate Notes due 27 September 2027 | XS1689535000 | 27/Sep/2017 | Listed | 27/Sep/2027 |
| NORDEA BANK ABP | Issue of EUR 25000000 Callable 2.12% Fixed Rate Notes due 3rd March 2036 | XS1373025433 | 03/Mar/2016 | Listed | 03/Mar/2036 |
| NORDEA BANK ABP | Series 1 - Issue of EUR 150,000,000 1.847 per cent. Fixed Rate Notes due 13 December 2028 | XS1920471023 | 13/Dec/2018 | Listed | 13/Dec/2028 |
| NORDEA BANK ABP | Series 10 - Issue of EUR 25,000,000 0.589 per cent. Notes due 05 March 2026 | XS1959369437 | 05/Mar/2019 | Listed | 05/Mar/2026 |
| NORDEA BANK ABP | Series 2017:1PP - Issue of Bull Certificate Series Number 2017:1PP | SE0010134551 | 21/Jul/2017 | Listed | |
| NORDEA BANK ABP | Series 2017:2PP - Issue of Bull Certificate | SE0010355388 | 03/Nov/2017 | Listed | |
| NORDEA BANK ABP | SERIES 315 - Issue of EUR 25,000,000 1.5225 per cent notes due 18 November 2024 | XS1139079245 | 18/Nov/2014 | Listed | 18/Nov/2024 |
| NORDEA BANK ABP | Series 319 - Issue of EUR 1250000000 1.125 per cent. Notes due 12 February 2025 | XS1189263400 | 12/Feb/2015 | Listed | 12/Feb/2025 |
| NORDEA BANK ABP | Series 324 - Issue of SGD 30000000 Fixed Rate Notes due 27 May 2025 | XS1234762042 | 27/May/2015 | Listed | 27/May/2025 |
| NORDEA BANK ABP | Series 329 - Issue of EUR 30000000 1.25 per cent Notes due 09 June 2025 | XS1243170880 | 08/Jun/2015 | Listed | 09/Jun/2025 |
| NORDEA BANK ABP | Series 331 - Issue of EUR 50,000,000 Fixed Rate Notes due 10 June 2025 | XS1244125958 | 10/Jun/2015 | Listed | 10/Jun/2025 |
| NORDEA BANK ABP | Series 348 - Issue of EUR 10000000 Fixed Rate Notes due November 10, 2025 | XS1317743547 | 10/Nov/2015 | Listed | 10/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORDEA BANK ABP | Series 355 - Issue of 50000000 Callable 2.435% Fixed Rate Notes due 20 November 2035 | XS1322967669 | 20/Nov/2015 | Listed | 20/Nov/2035 |
| NORDEA BANK ABP | Series 357 - Issue of EUR 15000000 1.65 per cent . Fixed notes due 24 November 2025 | XS1323982246 | 24/Nov/2015 | Listed | 24/Nov/2025 |
| NORDEA BANK ABP | Series 358 - Issue of EUR 58000000 Callable 2.37% Fixed Rate Notes due 04 December 2035 | XS1329784505 | 04/Dec/2015 | Listed | 04/Dec/2035 |
| NORDEA BANK ABP | Series 360 - Issue of EUR 53,000,000 Callable 2.42% Fixed Rate Notes due 17 December 2035 | XS1334645063 | 17/Dec/2015 | Listed | 17/Dec/2035 |
| NORDEA BANK ABP | Series 361 - Issue of EUR 25,000,000 Callable 2.42% Fixed Rate Notes due 17 December 2035 | XS1334644926 | 17/Dec/2015 | Listed | 17/Dec/2035 |
| NORDEA BANK ABP | Series 362 - Issue of EUR 32,000,000 Callable 2.035% Fixed Rate Notes due 18 December 2030 | XS1335408651 | 18/Dec/2015 | Listed | 18/Dec/2030 |
| NORDEA BANK ABP | Series 365 - Issue of EUR 50,000,000 Callable 2.11% Fixed Rate Notes due 19 February 2036 | XS1366726146 | 19/Feb/2016 | Listed | 19/Feb/2036 |
| NORDEA BANK ABP | Series 371 - Issue of EUR 10000000 Fixed Rate Notes due 03rd March 2028 | XS1374462197 | 03/Mar/2016 | Listed | 03/Mar/2028 |
| NORDEA BANK ABP | Series 372 - Issue of AUD 20000000 4.05 per cent. Fixed Rate Notes due 11th March 2026 | XS1374858691 | 11/Mar/2016 | Listed | 11/Mar/2026 |
| NORDEA BANK ABP | Series 373 - Issue of EUR 40000000 1.50 per cent. Fixed Notes due 07th March 2028 | XS1374861489 | 07/Mar/2016 | Listed | 07/Mar/2028 |
| NORDEA BANK ABP | Series 374 - Issue of EUR 30,000,000 1.550 per cent. Notes due 16 March 2028 | XS1380414844 | 19/Apr/2016 | Listed | 16/Mar/2028 |
| NORDEA BANK ABP | Series 376 - Issue of EUR 25,000,000 Fixed Rate Notes due 23 March 2026 | XS1382610183 | 23/Mar/2016 | Listed | 23/Mar/2026 |
| NORDEA BANK ABP | Series 378 - Issue of EUR 50000000 Fixed Rate Notes due 01 June 2028 | XS1421528354 | 01/Jun/2016 | Listed | 01/Jun/2028 |
| NORDEA BANK ABP | Series 380 - Issue of EUR 25,000,000 Fixed Rate Notes due 3 June 2026 | XS1428078585 | 03/Jun/2016 | Listed | 03/Jun/2026 |
| NORDEA BANK ABP | Series 382 - Issue of EUR 100,000,000 Fixed Rate Notes due 18 August 2026 | XS1477568106 | 18/Aug/2016 | Listed | 18/Aug/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORDEA BANK ABP | Series 39 - Issue of EUR 100,000,000 Senior Preferred Fixed Rate Notes 19 February 2025 | XS2122542074 | 19/Feb/2020 | Listed | 19/Feb/2025 |
| NORDEA BANK ABP | Series 40 - Issue of EUR 1,250,000,000 0.500 per cent. Restricted Senior Preferred Notes due May 2027 | XS2171874519 | 14/May/2020 | Listed | 14/May/2027 |
| NORDEA BANK ABP | Series 413 - Issue of EUR 50,000,000 0.90 per cent. Notes due 22 May 2025 | XS1823387029 | 22/May/2018 | Listed | 22/May/2025 |
| NORDEA BANK ABP | Series 418 - Issue of EUR 50,000,000 1.00 per cent. Fixed Rate Notes due 19 June 2026 | XS1838096441 | 19/Jun/2018 | Listed | 19/Jun/2026 |
| NORDEA BANK ABP | Series 431 - Issue of EUR 60,000,000 Fixed Rate Senior Non-Preferred Notes Due 10 August 2033 | XS1864945800 | 10/Aug/2018 | Listed | 10/Aug/2033 |
| NORDEA BANK ABP | Series 45 - Issue of EUR 50,000,000 0.400 per cent. Restricted Senior Preferred Notes due June 2025 | XS2182873104 | 04/Jun/2020 | Listed | 04/Jun/2025 |
| NORDEA BANK ABP | Series 47 - Issue of EUR 1,000,000,000 Fixed Rate Reset Subordinated Notes due August 2031 | XS2343459074 | 18/May/2021 | Listed | 18/Aug/2031 |
| NORDEA BANK ABP | Series 48 - Issue of SEK 3,000,000,000 Floating Rate Subordinated Notes due August 2031 | XS2343845389 | 18/May/2021 | Listed | 18/Aug/2031 |
| NORDEA BANK ABP | Series 49 - Issue of SEK 1,000,000,000 Fixed-to-Floating Rate Subordinated Notes due August 2031 | XS2343847674 | 18/May/2021 | Listed | 18/Aug/2031 |
| NORDEA BANK ABP | Series 5 - Issue of EUR 60,000,000 1.424 per cent Notes due 20 February 2034 | XS1953836183 | 20/Feb/2019 | Listed | 20/Feb/2034 |
| NORDEA BANK ABP | Series 51 - Issue of GBP 500,000,000 Fixed Rate Reset Subordinated Notes due December 2032 | XS2385122630 | 09/Sep/2021 | Listed | 09/Dec/2032 |
| NORDEA BANK ABP | Series 52 - NOK 2,000,000,000 1.75 per cent. Senior Non-Preferred Fixed Rate Notes due September 2025 | NO0011096521 | 17/Sep/2021 | Listed | 17/Sep/2025 |
| NORDEA BANK ABP | Series 53 - Issue of EUR 1,000,000,000 0.500 per cent. Senior Non-Preferred Notes due November 2028 | XS2403444677 | 02/Nov/2021 | Listed | 02/Nov/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORDEA BANK ABP | Series 54 - Issue of NOK 1,000,000,000 2.620 per cent. Senior Non-Preferred Notes due 5 November 2031 | NO0011145179 | 05/Nov/2021 | Listed | 05/Nov/2031 |
| NORDEA BANK ABP | Series 55 - Issue of NOK 1,450,000,000 2.35 per cent. Senior Non-Preferred Fixed Rate Notes due December 2026 | NO0011161614 | 01/Dec/2021 | Listed | 01/Dec/2026 |
| NORDEA BANK ABP | Series 56 - Issue of NOK 650,000,000 2.520 per cent. Senior Non-Preferred Notes due 3 December 2029 | NO0011162190 | 03/Dec/2021 | Listed | 03/Dec/2029 |
| NORDEA BANK ABP | Series 59 - Issue of EUR 1,000,000,000 2.500 per cent. Senior Non-Preferred Notes due May 2029 | XS2482618464 | 23/May/2022 | Listed | 23/May/2029 |
| NORDEA BANK ABP | Series 6 - Issue of EUR 25,000,000 0.625 per cent. Fixed Rate Notes due 04 March 2026 | XS1957535120 | 04/Mar/2019 | Listed | 04/Mar/2026 |
| NORDEA BANK ABP | Series 60 - Issue of SEK 1,500,000,000 Senior Preferred Floating Rate Notes due May 2025 | XS2485285246 | 27/May/2022 | Listed | 27/May/2025 |
| NORDEA BANK ABP | Series 64 - USD 60,000,000 Floating Rate Senior Preferred Notes due June 2027 | XS2496331278 | 29/Jun/2022 | Listed | 29/Jun/2027 |
| NORDEA BANK ABP | Series 65 - Issue of EUR 200,000,000 3.873 per cent. Senior Non-Preferred Notes due June 2034 | XS2497077243 | 30/Jun/2022 | Listed | 30/Jun/2034 |
| NORDEA BANK ABP | Series 67 - EUR 750,000,000 2.875 per cent. Senior Non-Preferred Notes due August 2032 | XS2524740649 | 24/Aug/2022 | Listed | 24/Aug/2032 |
| NORDEA BANK ABP | Series 69 - Issue of SEK 1,500,000,000 Senior Non-Preferred Floating Rate Notes due August 2026 | XS2526111187 | 25/Aug/2022 | Listed | 26/Aug/2026 |
| NORDEA BANK ABP | Series 7 - Issue of EUR 30.000,000 1.305 per cent. Notes due 01 March 2034 | XS1958258664 | 01/Mar/2019 | Listed | 01/Mar/2034 |
| NORDEA BANK ABP | Series 70 - Issue of EUR 100,000,000 3.800 per cent. Senior Non-Preferred Notes due September 2034 | XS2531924533 | 12/Sep/2022 | Listed | 12/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORDEA BANK ABP | Series 71 - SEK 2,100,000,000 Senior Preferred 3.780 per cent. Fixed Rate SLL Notes due September 2025 | XS2532378721 | 15/Sep/2022 | Listed | 15/Sep/2025 |
| NORDEA BANK ABP | Series 72 - Issue of SEK 700,000,000 Senior Preferred Floating Rate SLL Notes due September 2025 | XS2532378051 | 15/Sep/2022 | Listed | 15/Sep/2025 |
| NORDEA BANK ABP | Series 75 - Issue of EUR 1,000,000,000 3.625 per cent. Fixed to Floating Rate Senior Non-Preferred Notes due February 2026 | XS2584643113 | 10/Feb/2023 | Listed | 10/Feb/2026 |
| NORDEA BANK ABP | Series 76 - Issue of EUR 1,000,000,000 4.125 per cent. Senior Non-Preferred Notes due May 2028 | XS2618906585 | 05/May/2023 | Listed | 05/May/2028 |
| NORDEA BANK ABP | Series 78 - Issue of GBP 300,000,000 Fixed Rate Reset Green Senior Non-Preferred Notes due June 2026 | XS2630401631 | 02/Jun/2023 | Listed | 02/Jun/2026 |
| NORDEA BANK ABP | Series 79 - SEK 2,000,000,000 4.750 per cent. Green Senior Non-Preferred Notes due June 2026 | XS2631864787 | 02/Jun/2023 | Listed | 02/Jun/2026 |
| NORDEA BANK ABP | Series 80 - Issue of SEK 1,000,000,000 Floating Rate Green Senior Non-Preferred Notes due June 2026 | XS2631851701 | 02/Jun/2023 | Listed | 02/Jun/2026 |
| NORDEA BANK ABP | Series 84 - Issue of EUR 1,000,000,000 4.375 per cent. Fixed to Floating Rate Senior Non-Preferred Sustainability-Linked Loan Notes due 2026 | XS2676816940 | 06/Sep/2023 | Listed | 06/Sep/2026 |
| NORDEA BANK ABP | Series 85 - Issue of EUR 500,000,000 Green Fixed Rate Reset Subordinated Notes due 23 February 2034 | XS2723860990 | 23/Nov/2023 | Listed | 23/Feb/2034 |
| NORDEA BANK ABP | Series 86 - Issue of EUR 1,000,000,000 3.625 per cent. Senior Non-Preferred Notes due 15 March 2034 | XS2784667011 | 15/Mar/2024 | Listed | 15/Mar/2034 |
| NORDEA BANK ABP | Series 87 - Issue of EUR 750,000,000 Green Fixed Rate Reset Subordinated Notes due 29 May 2035 | XS2828791074 | 29/May/2024 | Listed | 29/May/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORDEA BANK ABP | Series 88 - EUR 1,000,000,000 3.375 per cent. Senior Preferred Notes due June 2029 | XS2837788947 | 11/Jun/2024 | Listed | 11/Jun/2029 |
| NORDEA BANK ABP | Series 89 - Issue of GBP 300,000,000 4.500 per cent. Senior Preferred Notes due October 2029 | XS2899774579 | 12/Sep/2024 | Listed | 12/Oct/2029 |
| NORDEA BANK ABP | Series 90 - Issue of SEK 1,500,000,000 Floating Rate Senior Preferred Notes due September 2027 | XS2906244368 | 24/Sep/2024 | Listed | 24/Sep/2027 |
| NORDEA BANK ABP | Series 91 - Issue of SEK 900,000,000 2.485 per cent. Senior Preferred Notes due September 2027 | XS2906245688 | 24/Sep/2024 | Listed | 24/Sep/2027 |
| NORDEA BANK ABP | Series 94 - EUR 750,000,000 3.000 per cent. Green Senior Non-Preferred Notes due 28 October 2031 | XS2927515598 | 28/Oct/2024 | Listed | 28/Oct/2031 |
| NORDEA BANK ABP | Series B239 - Issue of USD 2860000 denominated Fixed Rate and Cap Floor Spread Notes due 3 February 2026 | XS1344758468 | 27/Jan/2016 | Listed | 03/Feb/2026 |
| NORDEA EIENDOMSKREDITT AS | Series 8504 - Issue of EUR 100,000,000 Fixed Rate Covered Bonds due 15 July 2031 | XS1451306036 | 19/Jul/2016 | Listed | 15/Jul/2031 |
| NORDEA MORTGAGE BANK PLC | Series 48 - Issue of EUR 15,000,000 Fixed Rate Covered Bonds due 21 July 2027 | XS1263007350 | 21/Jul/2015 | Listed | 21/Jul/2027 |
| NORDEA MORTGAGE BANK PLC | Series 51 - Issue of EUR 50000000 1.55 per cent Fixed Rate Notes due 18 December 2030 | XS1321423862 | 18/Dec/2015 | Listed | 18/Dec/2030 |
| NORDEA MORTGAGE BANK PLC | Series F150 - Issue of EUR 20000000 1.451 per cent. Fixed Rate Covered Bonds due 11 November 2030 | XS1318736540 | 11/Nov/2015 | Listed | 11/Nov/2030 |
| NORDEA MORTGAGE BANK PLC | Series FI 44 - Issue of EUR 10000000 Fixed Rate Covered Bonds due December 2024 | XS1189764449 | 13/Feb/2015 | Listed | 13/Dec/2024 |
| NORDEA MORTGAGE BANK PLC | Series FI47 - Issue of EUR 1000000000 0.625 per cent. Covered Bonds due 17 March 2027 | XS1204140971 | 17/Mar/2015 | Listed | 17/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORDEA MORTGAGE BANK PLC | Series NMB 11 - Issue of EUR1,000,000,000 2.625 per cent. Green Covered Bonds due 1 December 2025 | XS2561746855 | 01/Dec/2022 | Listed | 01/Dec/2025 |
| NORDEA MORTGAGE BANK PLC | Series NMB 12 - "Issue of EUR1,000,000,000 3.000 per cent. Covered Bonds due 20 February 2030 " | XS2589317697 | 20/Feb/2023 | Listed | 20/Feb/2030 |
| NORDEA MORTGAGE BANK PLC | Series NMB 13 - Issue of EUR 1,000,000,000 3.500 per cent. Green Covered Bonds due 31 August 2026 | XS2673972795 | 31/Aug/2023 | Listed | 31/Aug/2026 |
| NORDEA MORTGAGE BANK PLC | Series NMB 14 - Issue of EUR 1,000,000,000 3.625 per cent. Covered Bonds due 26 October 2028 | XS2708690685 | 26/Oct/2023 | Listed | 26/Oct/2028 |
| NORDEA MORTGAGE BANK PLC | Series NMB 15 - EUR 750,000,000 Floating Rate Covered Bonds due January 2027 | XS2758065010 | 31/Jan/2024 | Listed | 31/Jan/2027 |
| NORDEA MORTGAGE BANK PLC | Series NMB 16 - Issue of EUR 1,000,000,000 3.000 per cent. Covered Bonds due 31 January 2031 | XS2758065796 | 31/Jan/2024 | Listed | 31/Jan/2031 |
| NORDEA MORTGAGE BANK PLC | Series NMB 17 - Issue of EUR 1,000,000,000 3.000 per cent. Covered Bonds due 12 April 2034 | XS2802191937 | 12/Apr/2024 | Listed | 12/Apr/2034 |
| NORDEA MORTGAGE BANK PLC | Series NMB 9 - Issue of EUR1,500,000,000 1.000 per cent Covered Bonds due 30 March 2029 | XS2463702907 | 30/Mar/2022 | Listed | 30/Mar/2029 |
| NORDEA MORTGAGE BANK PLC | Series NMB10 - Issue of EUR1,000,000,000 2.500 per cent. Covered Bonds due 14 September 2032 | XS2532376949 | 14/Sep/2022 | Listed | 14/Sep/2032 |
| NORDEA MORTGAGE BANK PLC | Series NMB4 - Issue of EUR 750,000,000 Covered Bonds due 28 February 2033 | XS1784071042 | 28/Feb/2018 | Listed | 28/Feb/2033 |
| NORDEA MORTGAGE BANK PLC | Series NMB5 - Issue of EUR 1,000,000,000 Covered Bonds due 23 May 2025 | XS1825134742 | 23/May/2018 | Listed | 23/May/2025 |
| NORDEA MORTGAGE BANK PLC | Series NMB6 - Issue of EUR 1,500,000,000 0.250 per cent. Covered Bonds due 18 March 2026 | XS1963717704 | 18/Mar/2019 | Listed | 18/Mar/2026 |
| NORDEA MORTGAGE BANK PLC | Series NMB7 - Issue of EUR 1,000,000,000 0.125 per cent. Covered Bonds due 18 June 2027 | XS2013525410 | 18/Jun/2019 | Listed | 18/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORDEA MORTGAGE BANK PLC | Series NMB8 - Issue of €3,000,000,000 Floating Rate Covered Bonds due May 2025 | XS2157194643 | 16/Apr/2020 | Listed | 16/Nov/2025 |
| NORSK HYDRO ASA | €300,000,000 2.000 per cent. Bonds due 2029 | XS1974922525 | 11/Apr/2019 | Listed | 11/Apr/2029 |
| NORSK HYDRO ASA | €500,000,000 1.125 per cent. Bonds due 2025 | XS1974922442 | 11/Apr/2019 | Listed | 11/Apr/2025 |
| NORTH COVE CDO III, LTD. | Class A First Priority Senior Secured Floating Rate Notes due 2045 | USG6621JAA54 | 15/Nov/2006 | Listed | 10/Mar/2045 |
| NORTH COVE CDO III, LTD. | Class B Second Priority Senior Secured Floating Rate Notes due 2045 | USG6621JAB38 | 15/Nov/2006 | Listed | 10/Mar/2045 |
| NORTH COVE CDO III, LTD. | Class C Third Priority Senior Secured Floating Rate Notes due 2045 | USG6621JAC11 | 15/Nov/2006 | Listed | 10/Mar/2045 |
| NORTH COVE CDO III, LTD. | Class D Fourth Priority Senior Secured Floating Rate Notes due 2045 | USG6621JAD93 | 15/Nov/2006 | Listed | 10/Mar/2045 |
| NORTH COVE CDO III, LTD. | Class E Fifth Priority Secured Floating Rate Notes due 2045 | USG6621JAE76 | 15/Nov/2006 | Listed | 10/Mar/2045 |
| NOVELLO CAPITAL S.A. | Series 2019-01 - Secured Fixed Rate Instruments due 2032 | XS1963596306 | 02/Apr/2019 | Listed | 15/Sep/2032 |
| NOVELLO CAPITAL S.A. | Series 2019-02 - Series 2019-02 EUR 50,000,000 Secured Fixed Rate Instruments due 2032 | XS1984214210 | 10/May/2019 | Listed | 15/Sep/2032 |
| NOVO BANCO, S.A. | Series 1 - Issue of €100,000,000 5.50 per cent. Senior Preferred Notes due 2026 | PTNOBKOM0002 | 30/Dec/2022 | Listed | 30/Dec/2026 |
| NOVO BANCO, S.A. | Series 2 - Issue of €500,000,000 9.875 per cent. Reset Callable Tier 2 Notes due December 2033 | PTNOBLOM0001 | 01/Jun/2023 | Listed | 01/Dec/2033 |
| NOVO BANCO, S.A. | Series 3 - Issue of €500,000,000 4.25 per cent. Fixed/Floating Rate Callable Senior Preferred Notes due March 2028 | PTNOBIOM0006 | 08/Mar/2024 | Listed | 08/Mar/2028 |
| NOVO BANCO, S.A. | Series 4 - Issue of €500,000,000 3.50 per cent. Fixed/Floating Rate Callable Senior Preferred Notes due March 2029 | PTNOBMOM0000 | 09/Sep/2024 | Listed | 09/Mar/2029 |
| NOVO NORDISK FINANCE (NETHERLANDS) B.V. | Series 2 - Issue of EUR650,000,000 0.125 per cent. Notes due 4 June 2028 | XS2348030425 | 04/Jun/2021 | Listed | 04/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NOVO NORDISK FINANCE (NETHERLANDS) B.V. | Series 3 - Issue of EUR500,000,000 0.750 per cent. Notes due 31 March 2025 | XS2441244535 | 31/Mar/2022 | Listed | 31/Mar/2025 |
| NOVO NORDISK FINANCE (NETHERLANDS) B.V. | Series 4 - Issue of EUR500,000,000 1.125 per cent. Notes due 30 September 2027 | XS2449330179 | 31/Mar/2022 | Listed | 30/Sep/2027 |
| NOVO NORDISK FINANCE (NETHERLANDS) B.V. | Series 5 - Issue of EUR500,000,000 1.375 per cent. Notes due 31 March 2030 | XS2441247041 | 31/Mar/2022 | Listed | 31/Mar/2030 |
| NOVO NORDISK FINANCE (NETHERLANDS) B.V. | Series 6 - Issue of EUR 1,300,000,000 3.375 per cent. Notes due 21 May 2026 | XS2820449945 | 21/May/2024 | Listed | 21/May/2026 |
| NOVO NORDISK FINANCE (NETHERLANDS) B.V. | Series 7 - EUR1,000,000,000 3.125 per cent. Notes due 21 January 2029 | XS2820454606 | 21/May/2024 | Listed | 21/Jan/2029 |
| NOVO NORDISK FINANCE (NETHERLANDS) B.V. | Series 8 - Issue of EUR1,000,000,000 3.250 per cent. Notes due 21 January 2031 | XS2820455678 | 21/May/2024 | Listed | 21/Jan/2031 |
| NOVO NORDISK FINANCE (NETHERLANDS) B.V. | Series 9 - Issue of EUR1,350,000,000 3.375 per cent. Notes due 21 May 2034 | XS2820460751 | 21/May/2024 | Listed | 21/May/2034 |
| NOVUS CAPITAL PLC | SERIES 2010-8 - EUR 35000000 SECURED VARIABLE RATE NOTES DUE 20 DECEMBER 2038 | XS0505464544 | 09/Jun/2010 | Listed | 20/Dec/2038 |
| NOVUS CAPITAL PLC | Series 2012-22 - EUR 50,000,000 Interest Rate Asset Swap Notes due 15 September 2026 | XS0750988981 | 28/Mar/2012 | Listed | 15/Sep/2026 |
| NOVUS CAPITAL PLC | Series 2019-46 - EUR 3,000,000 Floating Rate Notes repack of BTPei due May 2033 | XS2063491158 | 13/May/2020 | Listed | 15/May/2033 |
| N-STAR REAL ESTATE CDO IX LTD | Class A-1 Floating Rate Notes due August 7 2052 | USG66791AA53 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| N-STAR REAL ESTATE CDO IX LTD | Class A-2 Floating Rate Notes due August 7 2052 | USG66791AB37 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| N-STAR REAL ESTATE CDO IX LTD | Class A-3 Floating Rate Notes due August 7 2052 | USG66791AC10 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| N-STAR REAL ESTATE CDO IX LTD | Class B Floating Rate Notes due August 7 2052 | USG66791AD92 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| N-STAR REAL ESTATE CDO IX LTD | Class C Deferrable Fixed Rate Notes due August 7 2052 | USG66791AE75 | 20/Mar/2007 | Listed | 07/Aug/2052 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| N-STAR REAL ESTATE CDO IX LTD | Class D Deferrable Floating Rate Notes due August 7 2052 | USG66791AF41 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| N-STAR REAL ESTATE CDO IX LTD | Class E Deferrable Floating Rate Notes due August 7 2052 | USG66791AG24 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| N-STAR REAL ESTATE CDO IX LTD | Class F Deferrable Floating Rate Notes due August 7 2052 | USG66791AH07 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| N-STAR REAL ESTATE CDO IX LTD | Class G Deferrable Floating Rate Notes due August 7 2052 | USG66791AJ62 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| N-STAR REAL ESTATE CDO IX LTD | Class H Deferrable Floating Rate Notes due August 7 2052 | USG66791AK36 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| N-STAR REAL ESTATE CDO IX LTD | Class J Deferrable Fixed Rate Notes due August 7 2052 | USG66791AL19 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| N-STAR REAL ESTATE CDO IX LTD | Class K Deferrable Fixed Rate Notes due August 7 2052 | USG66791AM91 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| N-STAR REAL ESTATE CDO IX LTD | Income Notes due August 7 2052 | USG66791AS61 | 20/Mar/2007 | Listed | 07/Aug/2052 |
| NYKREDIT REALKREDIT A/S | Series 1 - EUR 454,832,000 Fixed Rate Resettable Contingent Capital Notes due 2036 | XS1073143932 | 03/Jun/2014 | Listed | 03/Jun/2036 |
| NYKREDIT REALKREDIT A/S | Series 2 - Issue of EUR 50000000 Tier II Subordinated Notes due 28 October 2030 | XS1311459850 | 28/Oct/2015 | Listed | 28/Oct/2030 |
| NYKREDIT REALKREDIT A/S | Series 3 - Issue of EUR 800000000 Subordinated Fixed Rate Resettable Tier 2 Notes due November 17 2027 | XS1321920735 | 17/Nov/2015 | Listed | 17/Nov/2027 |
| NYLIM STRATFORD CDO 2001-1 LTD | Class A Floating Rate Notes due 2031 | USG17412AA89 | 08/Jun/2001 | Listed | 25/Jul/2031 |
| NYLIM STRATFORD CDO 2001-1 LTD | Class B Floating Rate Notes due 2036 | USG17412AB62 | 08/Jun/2001 | Listed | 25/Jul/2036 |
| NYLIM STRATFORD CDO 2001-1 LTD | Class C Fixed Rate Notes due 2036 | USG17412AC46 | 08/Jun/2001 | Listed | 25/Jul/2036 |
| OAK NO.4 PLC | £402,571,000 Class A Mortgage Backed Floating Rate Notes due February 2065 | XS2619829943 | 24/May/2023 | Listed | 26/Feb/2065 |
| OCP S.A. | U.S.$1,250,000,000 6.750% Notes due 2034 | XS2810168737 | 02/May/2024 | Listed | 02/May/2034 |
| OCP S.A. | U.S.$750,000,000 3.750% Notes due 2031 | XS2355149316 | 23/Jun/2021 | Listed | 23/Jun/2031 |
| OCP S.A. | U.S.$750,000,000 5.125% Notes due 2051 | XS2355172482 | 23/Jun/2021 | Listed | 23/Jun/2051 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP S.A. | U.S.$750,000,000 7.500% Notes due 2054 | XS2810168810 | 02/May/2024 | Listed | 02/May/2054 |
| OCP S.A. | USD 300000000 6.875% Notes due 2044 | XS1061043367 | 25/Apr/2014 | Listed | 25/Apr/2044 |
| OCP S.A. | USD 555,626,000 4.50% Notes due 2025 | XS1221677120 | 22/Apr/2015 | Listed | 22/Oct/2025 |
| OCTAGON LIMITED | Secured Deferrable Floating Rate Notes due 2045, Series 2005-4 - Secured Deferrable Floating Rate Notes due 2045 Series 2005-4 | XS0237961981 | 22/Dec/2005 | Listed | 16/Oct/2045 |
| OCTANS III CDO, LTD. | Class A- 1 Floating Rate Senior Secured Notes due 2047 | USG6742PAA50 | 30/Nov/2007 | Listed | 12/Mar/2047 |
| OCTANS III CDO, LTD. | Class A- 2 Floating Rate Senior Secured Notes due 2047 | USG6742PAB34 | 30/Nov/2007 | Listed | 12/Mar/2047 |
| OCTANS III CDO, LTD. | Class B Floating Rate Deferrable Interest Secured Notes due 2047 | USG6742PAC17 | 30/Nov/2007 | Listed | 12/Mar/2047 |
| OCTANS III CDO, LTD. | Class C Floating Rate Deferrable Interest Secured Notes due 2047 | USG6742PAD99 | 30/Nov/2007 | Listed | 12/Mar/2047 |
| OCTANS III CDO, LTD. | Class D Floating Rate Deferrable Interest Secured Notes due 2047 | USG6742UAB29 | 30/Nov/2007 | Listed | 12/Mar/2047 |
| OCTANS III CDO, LTD. | Class E Floating Rate Deferrable Interest Secured Notes due 2047 | USG6742UAC02 | 30/Nov/2007 | Listed | 12/Mar/2047 |
| OCTANS III CDO, LTD. | Subordinated Notes due 2047 | USG6742UAA46 | 30/Nov/2007 | Listed | 12/Mar/2047 |
| ODEA BANK A.S. | USD 300,000,000 7.625% Fixed Rate Resettable Tier 2 Notes due 2027 | XS1655085485 | 01/Aug/2017 | Listed | 01/Aug/2027 |
| ODEON ABS 2007-1 B.V. | Class A1 Floating Rate Notes due 2096 | XS0308505568 | 26/Jul/2007 | Suspended | 15/Nov/2096 |
| ODEON ABS 2007-1 B.V. | Class A2 Floating Rate Notes due 2096 | XS0308507267 | 26/Jul/2007 | Suspended | 15/Nov/2096 |
| ODEON ABS 2007-1 B.V. | Class A-3 Deferrable Floating Rate Notes due 2096 | XS0308534154 | 26/Jul/2007 | Suspended | 15/Nov/2096 |
| ODEON ABS 2007-1 B.V. | Class B Deferrable Floating Rate Notes due 2096 | XS0308534311 | 26/Jul/2007 | Suspended | 15/Nov/2096 |
| ODEON ABS 2007-1 B.V. | Class C Subordinated Notes due 2096 | XS0308535474 | 26/Jul/2007 | Suspended | 15/Nov/2096 |
| OMAN SOVEREIGN SUKUK S.A.O.C | Series 2 - Issue of USD 1,500,000,000 Trust Certificates due 31 October 2025 (Regulation S) | XS1799523276 | 31/Oct/2018 | Listed | 31/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OMAN SOVEREIGN SUKUK S.A.O.C | Series 2 - Issue of USD 1,500,000,000 Trust Certificates due 31 October 2025 (Rule 144A) | US68204LAC81 | 31/Oct/2018 | Listed | 31/Oct/2025 |
| OOREDOO INTERNATIONAL FINANCE LIMITED | Series 2 - Issue of USD 500000000 3.875 per cent. Guaranteed Notes due 2028 | XS0880134258 | 31/Jan/2013 | Listed | 31/Jan/2028 |
| OOREDOO INTERNATIONAL FINANCE LIMITED | Series 3 - Issue of USD 500000000 4.500 per cent. Guaranteed Notes due 2043 | XS0881740384 | 31/Jan/2013 | Listed | 31/Jan/2043 |
| OOREDOO INTERNATIONAL FINANCE LIMITED | Series 4 - Issue of USD 500000000 3.750 per cent. Notes due 22 June 2026 | XS1435374126 | 22/Jun/2016 | Listed | 22/Jun/2026 |
| OOREDOO INTERNATIONAL FINANCE LIMITED | Series 5 - Issue of U.S.$ 1,000,000,000 2.625 PER CENT. NOTES DUE APRIL 2031 | XS2311299957 | 08/Apr/2021 | Listed | 08/Apr/2031 |
| OOREDOO INTERNATIONAL FINANCE LIMITED | Series 6 - Issue of U.S. $500,000,000 4.625 per cent. Notes due 2034 | XS2910502637 | 10/Oct/2024 | Listed | 10/Oct/2034 |
| OP CORPORATE BANK PLC | Series 213 - Issue of EUR 500,000,000 1.00 per cent. Instruments due 22 May 2025 | XS1823485039 | 22/May/2018 | Listed | 22/May/2025 |
| OP CORPORATE BANK PLC | Series 225 - Issue of EUR 50,000,000 1.706 per cent. Unsubordinated Instruments due 12 December 2033 | XS1920026058 | 12/Dec/2018 | Listed | 12/Dec/2033 |
| OP CORPORATE BANK PLC | Series 226 - Issue of EUR 20,000,000 0.91 per cent. Fixed Rate Notes due 14 January 2026 | XS1934816395 | 14/Jan/2019 | Listed | 14/Jan/2026 |
| OP CORPORATE BANK PLC | Series 238 - Issue of EUR 50,000,000 0.25 per cent. Fixed Rate Notes due 1 July 2026 | XS2020698192 | 01/Jul/2019 | Listed | 01/Jul/2026 |
| OP CORPORATE BANK PLC | Series 242 - Issue of EUR 500,000,000 0.625 per cent. Senior Non-Preferred Instruments due 12 November 2029 | XS2078667925 | 12/Nov/2019 | Listed | 12/Nov/2029 |
| OP CORPORATE BANK PLC | Series 244 - Issue of EUR 10,000,000 0.53 per cent. Fixed Rate Instruments due 15 November 2029 | XS2081246410 | 19/Nov/2019 | Listed | 15/Nov/2029 |
| OP CORPORATE BANK PLC | Series 245 - EUR 500,000,000 0.600 per cent. Senior Non-Preferred Instruments due 18 January 2027 | XS2102924383 | 16/Jan/2020 | Listed | 18/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OP CORPORATE BANK PLC | Series 246 - Issue of EUR 1,000,000,000 0.500 per cent. Unsubordinated Instruments due 12 August 2025 | XS2171253912 | 12/May/2020 | Listed | 12/Aug/2025 |
| OP CORPORATE BANK PLC | Series 248 - SEK 3,250,000,000 Callable Floating Rate Tier 2 Instruments due June 2030 | XS2182066543 | 03/Jun/2020 | Listed | 03/Jun/2030 |
| OP CORPORATE BANK PLC | Series 250 - Issue of EUR 1,000,000,000 1.625 per cent. Resettable Callable Tier 2 Instruments due 9 June 2030 | XS2185867673 | 09/Jun/2020 | Listed | 09/Jun/2030 |
| OP CORPORATE BANK PLC | Series 255 - Issue of EUR 1,000,000,000 0.100 per cent. Instruments due 16 November 2027 | XS2258389415 | 16/Nov/2020 | Listed | 16/Nov/2027 |
| OP CORPORATE BANK PLC | Series 257 - EUR 500,000,000 0.250 per cent. Senior Non-Preferred Instruments due 24 March 2026 | XS2320747285 | 24/Mar/2021 | Listed | 24/Mar/2026 |
| OP CORPORATE BANK PLC | Series 258 - Issue of EUR 300,000,000 0.750 per cent. Senior Non-Preferred Instruments due 24 March 2031 | XS2322253944 | 24/Mar/2021 | Listed | 24/Mar/2031 |
| OP CORPORATE BANK PLC | Series 259 - Issue of EUR 500,000,000 0.375 per cent. Senior Non-Preferred Instruments due 16 June 2028 | XS2354246816 | 16/Jun/2021 | Listed | 16/Jun/2028 |
| OP CORPORATE BANK PLC | Series 260 - Issue of EUR 500,000,000 0.375 per cent. Senior Non-Preferred Instruments due 8 December 2028 | XS2384473992 | 08/Sep/2021 | Listed | 08/Dec/2028 |
| OP CORPORATE BANK PLC | Series 261 - Issue of GBP 400,000,000 1.375 per cent. Senior Non-Preferred Instruments due 4 September 2026 | XS2393539080 | 05/Oct/2021 | Listed | 04/Sep/2026 |
| OP CORPORATE BANK PLC | Series 262 - Issue of EUR 500,000,000 0.625 per cent. Green Senior Non-Preferred Instruments due 27 July 2027 | XS2436853035 | 27/Jan/2022 | Listed | 27/Jul/2027 |
| OP CORPORATE BANK PLC | Series 264 - Issue of NOK 400,000,000 Fixed Rate Senior Preferred Instruments due May 2029 | XS2484101246 | 25/May/2022 | Listed | 25/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OP CORPORATE BANK PLC | Series 264 - Issue of NOK 500,000,000 Fixed Rate Senior Preferred Instruments due May 2029 | XS2554875075 | 11/Nov/2022 | Listed | 25/May/2029 |
| OP CORPORATE BANK PLC | Series 265 - Issue of EUR 35,000,000 1.873 per cent. Instruments due 25 May 2027 | XS2485147958 | 25/May/2022 | Listed | 25/May/2027 |
| OP CORPORATE BANK PLC | Series 266 - Issue of AUD 65,000,000 Floating Rate Instruments due May 2029 | XS2485362094 | 25/May/2022 | Listed | 25/May/2029 |
| OP CORPORATE BANK PLC | Series 267 - Issue of GBP 350,000,000 3.375 per cent. Senior Preferred Instruments due 14 January 2026 | XS2489652581 | 14/Jun/2022 | Listed | 14/Jan/2026 |
| OP CORPORATE BANK PLC | Series 268 - Issue of SEK 750,000,000 Floating Rate Notes due August 2027 | XS2522673107 | 19/Aug/2022 | Listed | 19/Aug/2027 |
| OP CORPORATE BANK PLC | Series 269 - Issue of SEK 1,000,000,000 Floating Rate Notes due December 2025 ( | XS2523320229 | 23/Aug/2022 | Listed | 25/Dec/2025 |
| OP CORPORATE BANK PLC | Series 270 - Issue of EUR 1,250,000,000 2.875 per cent. Senior Preferred Instruments due 15 December 2025 | XS2530506752 | 15/Sep/2022 | Listed | 15/Dec/2025 |
| OP CORPORATE BANK PLC | Series 271 - Issue of EUR 500,000,000 4.125 per cent. Senior Preferred Instruments due 18 April 2027 | XS2546781555 | 18/Oct/2022 | Listed | 18/Apr/2027 |
| OP CORPORATE BANK PLC | Series 272 - Issue of SEK 700,000,000 4.454 per cent Senior Preferred Instruments due 23 October 2026 | XS2549803588 | 25/Oct/2022 | Listed | 23/Oct/2026 |
| OP CORPORATE BANK PLC | Series 273 - Issue of SEK 500,000,000 Floating Rate Notes due February 2026 | XS2554866249 | 16/Nov/2022 | Listed | 16/Feb/2026 |
| OP CORPORATE BANK PLC | Series 274 - Issue of NOK 550,000,000 5.01 per cent Fixed Rate Senior Preferred Instruments due 11 November 2032 | XS2554907613 | 11/Nov/2022 | Listed | 11/Nov/2032 |
| OP CORPORATE BANK PLC | Series 275 - Issue of JPY 10,000,000,000 0.70 per cent. Senior Preferred Instruments due 17 November 2025 | XS2556152622 | 17/Nov/2022 | Listed | 17/Nov/2025 |
| OP CORPORATE BANK PLC | Series 276 - Issue of EUR 50,000,000 Fixed Rate Notes due 23 November 2032 | XS2556936115 | 23/Nov/2022 | Listed | 23/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OP CORPORATE BANK PLC | Series 277 - Issue of GBP 50,000,000 Floating Rate Instruments due November 2025 | XS2557081473 | 18/Nov/2022 | Listed | 18/Nov/2025 |
| OP CORPORATE BANK PLC | Series 278 - Issue of NOK 1,200,000,000 Fixed Rate Senior Preferred Instruments due December 2029 | XS2562985205 | 07/Dec/2022 | Listed | 07/Dec/2029 |
| OP CORPORATE BANK PLC | Series 279 - Issue of EUR 25,000,000 Floating Rate Instruments due 23 May 2030 | XS2627100501 | 23/May/2023 | Listed | 23/May/2030 |
| OP CORPORATE BANK PLC | Series 280 - Issue of EUR 650,000,000 4.00 per cent. Senior Preferred Instruments due 13 June 2028 | XS2635622595 | 13/Jun/2023 | Listed | 13/Jun/2028 |
| OP CORPORATE BANK PLC | Series 281 - Issue of EUR 75,000,000 Floating Rate Instruments due 20 February 2029 | XS2721082340 | 20/Nov/2023 | Listed | 20/Feb/2029 |
| OP CORPORATE BANK PLC | Series 282 - Issue of EUR 750,000,000 Floating Rate Instruments due 21 November 2025 | XS2722262966 | 21/Nov/2023 | Listed | 21/Nov/2025 |
| OP CORPORATE BANK PLC | Series 283 - Issue of EUR 500,000,000 Floating Rate Green Restricted Senior Preferred Instruments due 28 March 2027 | XS2794477518 | 28/Mar/2024 | Listed | 28/Mar/2027 |
| OP MORTGAGE BANK | Seires 22 - Issue of €1,000,000,000 0.05 per cent Covered Bonds due April 2028 | XS2105779719 | 21/Jan/2020 | Listed | 21/Apr/2028 |
| OP MORTGAGE BANK | Series 19 - Issue of EUR 1,000,000,000 0.625 per cent. Covered Notes due 01 September 2025 | XS1829345427 | 01/Jun/2018 | Listed | 01/Sep/2025 |
| OP MORTGAGE BANK | Series 20 - Issue of EUR 1,250,000,000 0.625 per cent Covered Notes due 15 February 2029 | XS1951927158 | 15/Feb/2019 | Listed | 15/Feb/2029 |
| OP MORTGAGE BANK | Series 21 - Issue of EUR 1,000,000,000 0.01 per cent. Covered Notes due November 2026 | XS2081168358 | 19/Nov/2019 | Listed | 19/Nov/2026 |
| OP MORTGAGE BANK | Series 24 - Issue of €300,000,000 Floating Rate Covered Notes due April 2028 | XS2158878715 | 21/Apr/2020 | Listed | 21/Apr/2028 |
| OP MORTGAGE BANK | Series 25 - Issue of €1,250,000,000 0.01 per cent. Covered Notes due November 2030 | XS2260183285 | 19/Nov/2020 | Listed | 19/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OP MORTGAGE BANK | Series 26 - Issue of EUR 750,000,000 0.05 per cent. Green Covered Notes due March 2031 | XS2324321368 | 25/Mar/2021 | Listed | 25/Mar/2031 |
| OP MORTGAGE BANK | Series 27 - Issue of EUR 1,000,000,000 1.00 per cent Covered Notes due 5 October 2027 | XS2465142755 | 05/Apr/2022 | Listed | 05/Oct/2027 |
| OP MORTGAGE BANK | Series 29 - Issue of € 1,250,000,000 2.75 per cent Covered Bonds due 22 June 2026 | XS2558247677 | 22/Nov/2022 | Listed | 22/Jun/2026 |
| OP MORTGAGE BANK | Series 30 - Issue of € 1,000,000,000 2.75 per cent Covered Bonds due 25 January 2030 | XS2580224082 | 25/Jan/2023 | Listed | 25/Jan/2030 |
| OP MORTGAGE BANK | Series 31 - Issue of € 1,000,000,000 3.125 per cent Covered Bonds due 20 October 2028 | XS2613838296 | 20/Apr/2023 | Listed | 20/Oct/2028 |
| OP MORTGAGE BANK | Series 32 - Issue of €1,000,000,000 3.375 per cent Covered Bonds due 15 February 2027 | XS2717292788 | 15/Nov/2023 | Listed | 15/Feb/2027 |
| OP MORTGAGE BANK | Series 33 - Issue of €1,000,000,000 3.000 per cent Covered Bonds due 17 July 2031 | XS2749486556 | 17/Jan/2024 | Listed | 17/Jul/2031 |
| OP MORTGAGE BANK | Series 34 - Issue of €1,000,000,000 2.500 per cent Finnish Covered Bonds due 3 October 2029 | XS2909760063 | 03/Oct/2024 | Listed | 03/Oct/2029 |
| OPAL FINANCIAL PRODUCTS P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268652806 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| OPAL FINANCIAL PRODUCTS P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274272789 | 10/Nov/2006 | Listed | 10/May/2040 |
| OPAL FINANCIAL PRODUCTS P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279937451 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| OPAL FINANCIAL PRODUCTS P.L.C | 2007-15 - Series 2007-15 CZK 250000000 Floating Rate Secured Senior Notes due January 2040 | XS0309698479 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| OPAL FINANCIAL PRODUCTS P.L.C | 2007-17 - Series 2007-17 HUF 6,800,000,000 Floating Rate Secured Senior Notes due January 2040 | XS0309703493 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| OPAL FINANCIAL PRODUCTS P.L.C | 2007-19 - Series 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321803297 | 26/Feb/2008 | Listed | 23/Mar/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OPAL FINANCIAL PRODUCTS P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280834085 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| OPAL FINANCIAL PRODUCTS P.L.C | Series 2013-25 - EUR 98,000,000 Floating Rate Secured Senior Notes due May 2040 (the "Notes") | XS0950409853 | 09/Jul/2013 | Listed | 09/May/2040 |
| OPAL FINANCIAL PRODUCTS P.L.C | Series 2013-27 - Issue of CZK 275000000 Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0950406677 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| OPAL FINANCIAL PRODUCTS P.L.C | Series 2015-28 - Issue of USD 50000000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1279453499 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| ORIENT POINT CDO II, LTD. | Class A First Priority Senior Secured Floating Rate Notes due 2051 | USG6777RAA98 | 17/Nov/2006 | Listed | 03/Nov/2051 |
| ORIENT POINT CDO II, LTD. | Class B Second Priority Senior Secured Floating Rate Notes due 2051 | USG6777RAB71 | 17/Nov/2006 | Listed | 03/Nov/2051 |
| ORIENT POINT CDO II, LTD. | Class C Third Priority Secured Floating Rate Notes due 2051 | USG6777RAC54 | 17/Nov/2006 | Listed | 03/Nov/2051 |
| ORIENT POINT CDO II, LTD. | Class D Fourth Priority Mezzanine Deferrable Secured Floating Rate Notes due 2051 | USG6777PAA33 | 17/Nov/2006 | Listed | 03/Nov/2051 |
| ORIENT POINT CDO II, LTD. | Class E Fifth Priority Mezzanine Deferrable Secured Floating Rate Notes due 2051 | USG6777PAB16 | 17/Nov/2006 | Listed | 03/Nov/2051 |
| ORIENT POINT CDO, LTD. | Class A-1NVA First Priority Senior Secured Non Voting Floating Rate Delayed Draw Notes Due 2045 | USG6776XAF62 | 19/Jan/2006 | Listed | 03/Oct/2045 |
| ORIENT POINT CDO, LTD. | Class A-1NVB First Priority Senior Secured Non Voting Floating Rate Delayed Draw Notes Due 2045 | USG6776XAH29 | 19/Jan/2006 | Listed | 03/Oct/2045 |
| ORIENT POINT CDO, LTD. | Class A-1V First Priority Senior Secured Voting Floating Rate Notes due 2045 | USG6776XAE97 | 19/Jan/2006 | Listed | 03/Oct/2045 |
| ORIENT POINT CDO, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes Due 2045 | USG6776XAA75 | 19/Jan/2006 | Listed | 03/Oct/2045 |
| ORIENT POINT CDO, LTD. | Class B Third Priority Senior Secured Floating Rate Notes due 2045 | USG6776XAB58 | 19/Jan/2006 | Listed | 03/Oct/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ORIENT POINT CDO, LTD. | Class C Fourth Priority Mezzanine Deferrable Secured Floating Rate Notes due 2045 | USG6776XAC32 | 19/Jan/2006 | Listed | 03/Oct/2045 |
| ORIENT POINT CDO, LTD. | Class D Fifth Priority Mezzanine Deferrable Secured Floating Rate Notes due 2045 | USG6776XAD15 | 19/Jan/2006 | Listed | 03/Oct/2045 |
| ORIENT POINT CDO, LTD. | Class E Sixth Priority Mezzanine Deferrable Secured Floating Rate Notes due 2045 | USG6776YAA58 | 19/Jan/2006 | Listed | 03/Oct/2045 |
| ORKNEY RE II PUBLIC LIMITED COMPANY | Series A-1 Floating Rate Guaranteed Notes Due December 21 2035 | USG6822LAA73 | 20/Dec/2005 | Listed | 21/Dec/2035 |
| ORKNEY RE II PUBLIC LIMITED COMPANY | Series A-2 Floating Rate Notes Due December 21 2035 | USG6822LAB56 | 20/Dec/2005 | Listed | 21/Dec/2035 |
| ORKNEY RE II PUBLIC LIMITED COMPANY | Series B Floating Rate Notes Due December 21 2035 | USG6822LAC30 | 20/Dec/2005 | Listed | 21/Dec/2035 |
| ORKNEY RE II PUBLIC LIMITED COMPANY | Series C Floating Rate Notes Due December 21, 2036 - Series C Floating Rate Notes due December 21 2036 | USG6822LAD13 | 20/Dec/2005 | Listed | 21/Dec/2035 |
| ORLEN S.A. | Series A - Issue of €500,000,000 1.125 per cent. Green Notes due 2028 | XS2346125573 | 27/May/2021 | Listed | 27/May/2028 |
| ORLEN S.A. | Series B - Issue of EUR 500,000,000 4.750 per cent. Notes due 2030 | XS2647371843 | 13/Jul/2023 | Listed | 13/Jul/2030 |
| ORYX FUNDING LIMITED | U.S.$600,000,000 5.800% Guaranteed Notes due 2031 - 144A | US67114NAA90 | 03/Feb/2021 | Listed | 03/Feb/2031 |
| ORYX FUNDING LIMITED | U.S.$600,000,000 5.800% Guaranteed Notes due 2031 - Reg S | XS2274511497 | 03/Feb/2021 | Listed | 03/Feb/2031 |
| OTTAM MEXICAN CAPITAL TRUST DAC | Series 1 - Series 1 Floating Rate Seccured Notes due 2032 | XS0320768319 | 14/Sep/2007 | Listed | 14/Sep/2032 |
| OTTOWAY (BOND ISSUER) UK PLC | GBP 157,500,000 Secured Indexed Rate Amortising Notes due 2063 | XS1032868082 | 28/Feb/2014 | Listed | 31/Aug/2063 |
| OTTOWAY (BOND ISSUER) UK PLC | GBP 52,500,000 Secured Fixed Rate Amortising Notes due 2063 | XS1032868595 | 28/Feb/2014 | Listed | 31/Aug/2063 |
| OVS S.P.A. | EUR 160,000,000 senior unsecured fixed rate notes due 2027 | XS2393520734 | 10/Nov/2021 | Listed | 10/Nov/2027 |
| OZTEL HOLDINGS SPC LIMITED | USD $688,921,000 6.625 per cent. Secured Notes due 2028 - RegS | XS1805476659 | 24/Apr/2018 | Listed | 24/Apr/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZTEL HOLDINGS SPC LIMITED | USD 900,000,000 6.625 per cent. Secured Notes due 2028 - 144A | US692733AB47 | 24/Apr/2018 | Listed | 24/Apr/2028 |
| PACIFIC BAY CDO, LTD | 17000 Preference Shares | KYG684422044 | 10/Nov/2003 | Listed | 04/Nov/2038 |
| PACIFIC BAY CDO, LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2038 | USG68448AA07 | 10/Nov/2003 | Listed | 04/Nov/2038 |
| PACIFIC BAY CDO, LTD | Class B Third Priority Senior Secured Floating Rate Notes due 2038 | USG68448AC62 | 10/Nov/2003 | Listed | 04/Nov/2038 |
| PACIFIC BAY CDO, LTD | Class C Mezzanine Secured Floating Rate Notes due 2038 | USG68448AD46 | 10/Nov/2003 | Listed | 04/Nov/2038 |
| PACIFIC COAST CDO LTD | Class 1 Pass-Through Notes due 2036 | USG6845UAB82 | 20/Nov/2001 | Listed | 25/Oct/2036 |
| PACIFIC COAST CDO LTD | Class 2 Pass-Through Notes due 2036 | USG6845UAC65 | 20/Nov/2001 | Listed | 25/Oct/2036 |
| PACIFIC COAST CDO LTD | Class A First Priority Senior Secured Floating Rate Notes due 2036 | USG6845QAA97 | 20/Nov/2001 | Listed | 25/Oct/2036 |
| PACIFIC COAST CDO LTD | Class C-1 Mezzanine Secured Floating Rate Notes due 2036 | USG6845QAC53 | 20/Nov/2001 | Listed | 25/Oct/2036 |
| PACIFIC COAST CDO LTD | Class C-2 Mezzanine Secured Floating Rate Notes due 2036 | USG6845QAD37 | 20/Nov/2001 | Listed | 25/Oct/2036 |
| PACIFIC QUAY FINANCE PLC | 5.5653 per cent. Commercial Mortgage Backed Fixed Rate Notes due 2034 | XS0196065972 | 14/Jul/2004 | Listed | 25/Jul/2034 |
| PALISADES CDO LIMITED | Class A-1A Floating Rate Notes due 2039 | USG6878DAA84 | 12/Nov/2004 | Listed | 22/Jul/2039 |
| PALISADES CDO LIMITED | Class A-1B Fixed Rate Notes due 2039 | USG6878DAB67 | 12/Nov/2004 | Listed | 22/Jul/2039 |
| PALISADES CDO LIMITED | Class A-2 Floating Rate Notes due 2039 | USG6878DAC41 | 12/Nov/2004 | Listed | 22/Jul/2039 |
| PALISADES CDO LIMITED | Class B-1 Floating Rate Notes due 2039 | USG6878DAD24 | 12/Nov/2004 | Listed | 22/Jul/2039 |
| PALISADES CDO LIMITED | Class B-2 Fixed Rate Notes due 2039 | USG6878DAE07 | 12/Nov/2004 | Listed | 22/Jul/2039 |
| PALISADES CDO LIMITED | Class C-1 Floating Rate Notes due 2039 | USG6878DAF71 | 12/Nov/2004 | Listed | 22/Jul/2039 |
| PALISADES CDO LIMITED | Class C-2 Fixed Rate Notes due 2039 | USG6878DAG54 | 12/Nov/2004 | Listed | 22/Jul/2039 |
| PALLADIUM GLOBAL INVESTMENTS S.A. | EUR 54,000,000 Series 20 Fixed Rate Instruments due 2031 | XS2373167464 | 24/Aug/2021 | Listed | 21/Jul/2031 |
| PALLADIUM GLOBAL INVESTMENTS S.A. | Series 21 - EUR 20,000,000 Fixed Rate Instruments due 2031 | XS2392905076 | 26/Oct/2021 | Listed | 24/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE CLO 2015-1, LTD. | USD 76,400,000 Subordinated Notes due 2029 | USG69038AB67 | 27/May/2015 | Listed | 21/May/2029 |
| PALMERSTON PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 45000000 Subordinated Notes due 2030 | XS1566970288 | 11/Apr/2017 | Listed | 18/Apr/2030 |
| PANDORA A/S | Series 1 - EUR 500,000,000 4.500 per cent. Sustainability-Linked Notes due 10 April 2028 | XS2596599147 | 10/Mar/2023 | Listed | 10/Apr/2028 |
| PANDORA A/S | Series 2 - EUR 500,000,000 3.875 per cent. Sustainability-Linked Notes due 31 May 2030 | XS2831524728 | 31/May/2024 | Listed | 31/May/2030 |
| PANTHEON MASTER FUND PLC | Series 2008-1 - Athena 144A Notes | IE00BYVS0333 | 11/Jul/2008 | Listed | 15/Feb/2038 |
| PANTHEON MASTER FUND PLC | Series 2008-1 - Athena Reg S Notes | IE00B3C8NK35 | 11/Jul/2008 | Listed | 15/Feb/2038 |
| PARTNERRE IRELAND FINANCE DAC | EUR 750000000 1.25 per cent. Guaranteed Notes due 15 September 2026 | XS1489391109 | 15/Sep/2016 | Listed | 15/Sep/2026 |
| PB DOMICILE 2006-1 P.L.C | Class E Credit Linked Floating Rate Notes | DE000A0GYFM9 | 29/Sep/2006 | Listed | 26/Nov/2052 |
| PCL FUNDING IX PLC | £20,000,000 Class D residual asset-backed notes due 2029 | GB00BRDWJQ01 | 13/Jun/2024 | Listed | 15/Jul/2029 |
| PCL FUNDING IX PLC | £26,000,000 Class B floating rate asset-backed notes due 2029 | XS2809169357 | 13/Jun/2024 | Listed | 15/Jul/2029 |
| PCL FUNDING IX PLC | £348,000,000 Class A floating rate asset-backed notes due 2029 | XS2809168201 | 13/Jun/2024 | Listed | 15/Jul/2029 |
| PCL FUNDING IX PLC | £6,000,000 Class C floating rate asset-backed notes due 2029 | XS2809169787 | 13/Jun/2024 | Listed | 15/Jul/2029 |
| PCL FUNDING VIII PLC | Issue of £11,250,000 Class C floating rate asset-backed notes due 2028 | XS2608634957 | 12/May/2023 | Listed | 15/May/2028 |
| PCL FUNDING VIII PLC | Issue of £22,500,000 Class D residual asset-backed notes due 2028` | GB00BR1XBB49 | 12/May/2023 | Listed | 15/May/2028 |
| PCL FUNDING VIII PLC | Issue of £27,000,000 Class B floating rate asset-backed notes due 2028 | XS2608634445 | 12/May/2023 | Listed | 15/May/2028 |
| PCL FUNDING VIII PLC | Issue of £389,250,000 Class A floating rate asset-backed notes due 2028 | XS2608634288 | 12/May/2023 | Listed | 15/May/2028 |
| PEPPER IBERIA UNSECURED 2022 DAC | €13,200,000 Class C Asset Backed Floating Rate Notes due November 2032 | XS2470180931 | 09/May/2022 | Listed | 10/Nov/2032 |
| PEPPER IBERIA UNSECURED 2022 DAC | €15,100,000 Class J Asset Backed Fixed Rate Notes due November 2032 | XS2470181400 | 09/May/2022 | Listed | 10/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PEPPER IBERIA UNSECURED 2022 DAC | €15,400,000 Class B Asset Backed Floating Rate Notes due November 2032 | XS2470180774 | 09/May/2022 | Listed | 10/Nov/2032 |
| PEPPER IBERIA UNSECURED 2022 DAC | €169,400,000 Class A Asset Backed Floating Rate Notes due November 2032 | XS2470180345 | 09/May/2022 | Listed | 10/Nov/2032 |
| PEPPER IBERIA UNSECURED 2022 DAC | €4,400,000 Class E Asset Backed Floating Rate Notes due November 2032 | XS2470181319 | 09/May/2022 | Listed | 10/Nov/2032 |
| PEPPER IBERIA UNSECURED 2022 DAC | €9,900,000 Class D Asset Backed Floating Rate Notes due November 2032 | XS2470181152 | 09/May/2022 | Listed | 10/Nov/2032 |
| PERMANENT CUSTODIANS LIMITED AS TRUSTEE OF THE PEPPER RESIDENTIAL SECURITIES TRUST NO 25 | Class A1-G€ Notes due 12 March 2061 | XS2066217022 | 07/Nov/2019 | Listed | 12/Mar/2061 |
| PERMANENT TSB GROUP HOLDINGS P.L.C. | Series 3 - Issue of EUR 250,000,000 Tier 2 Capital Notes due 2031 | XS2321520525 | 19/May/2021 | Listed | 19/Aug/2031 |
| PERMANENT TSB GROUP HOLDINGS P.L.C. | Series 5 - Issue of EUR 650,000,000 6.625 per cent. Senior Reset Notes due 2028 | XS2611221032 | 25/Apr/2023 | Listed | 25/Apr/2028 |
| PERMANENT TSB GROUP HOLDINGS P.L.C. | Series 6 - Issue of EUR 500,000,000 6.625 per cent. Senior Reset Notes due 2029 | XS2641927574 | 30/Jun/2023 | Listed | 30/Jun/2029 |
| PERMANENT TSB GROUP HOLDINGS P.L.C. | Series 7 - Issue of EUR 500,000,000 4.250 per cent. Green Senior Reset Notes due 2030 | XS2797546624 | 10/Apr/2024 | Listed | 10/Jul/2030 |
| PETRA DIAMONDS US$ TREASURY PLC | U.S.$336,656,000 Senior Secured Second Lien Notes due March 8, 2026 | XS2289895927 | 07/May/2021 | Listed | 08/Mar/2026 |
| PFIZER INC | 6.500 per cent Notes due 2038 | XS0432072022 | 03/Jun/2009 | Listed | 03/Jun/2038 |
| PHOENIX PARK CLO DAC | €1,600,000 Class X Senior Secured Floating Rate Notes due 2031 (144 A) | XS1890617738 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €1,600,000 Class X Senior Secured Floating Rate Notes due 2031 (Reg S) | XS1890617654 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2A2 Senior Secured Floating Rate CM \Exchangeable Non-Voting Notes due 2031 (144 A) | XS1892518405 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2A2 Senior Secured Floating Rate CM \Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1892518157 | 30/Oct/2018 | Listed | 29/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2A2 Senior Secured Floating Rate CM Non-Voting Notes due 2031 (144 A) | XS1892518314 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2A2 Senior Secured Floating Rate CM Voting Notes due 2031 (144 A) | XS1892518231 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2A2 Senior Secured Floating Rate CM Voting Notes due 2031 (Reg S) | XS1892517936 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2A2Senior Secured Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1892518074 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2B CM Non-Senior Secured Fixed Rate Voting Notes due 2031 (Reg s) | XS1890616250 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2B CM Senior Secured Fixed Rate Exchangeable Non- Voting Notes due 2031 (144 A) | XS1890616763 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2B CM Senior Secured Fixed Rate Exchangeable Non-Voting Notes due 2031 (Reg s) | XS1890616417 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2B CM Senior Secured Fixed Rate Non-Voting Notes due 2031 (144 A) | XS1890616508 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2B CM Senior Secured Fixed Rate Voting Notes due 2031 (144 A) | XS1890616680 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €10,000,000 Class A-2B CM Senior Secured Fixed Rate Voting Notes due 2031 (reg s) | XS1890616334 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €11,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144 A) | XS1890618116 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €11,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg s) | XS1890618033 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €15,000,000 Class B-2 Senior Secured Deferrable CM Exchangeable Floating Non-Voting Rate Notes due 2031 (144 A) | XS1892519122 | 30/Oct/2018 | Listed | 29/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PHOENIX PARK CLO DAC | €15,000,000 Class B-2 Senior Secured Deferrable CM Exchangeable Floating Non-Voting Rate Notes due 2031 (Reg s) | XS1892518744 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €15,000,000 Class B-2 Senior Secured Deferrable CM Floating Non-Voting Rate Notes due 2031 (Reg s) | XS1892518660 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €15,000,000 Class B-2 Senior Secured Deferrable CM Floating Non-Voting Rate Notes due 2031(R144 A) | XS1892519049 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €15,000,000 Class B-2 Senior Secured Deferrable CM Floating Rate voting Notes due 2031 (144 A) | XS1892518827 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €15,000,000 Class B-2 Senior Secured Deferrable CM Floating Rate voting Notes due 2031 (Reg s) | XS1892518587 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €20,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144 A) | XS1890617902 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €20,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg s) | XS1890617811 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €22,000,000 Class A-2A1 Senior Secured Floating Rate CM \Exchangeable Non-Voting Notes due 2031 (144 A) | XS1890616177 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €22,000,000 Class A-2A1 Senior Secured Floating Rate CM \Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1890615872 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €22,000,000 Class A-2A1 Senior Secured Floating Rate CM Non-Voting Notes due 2031 (144 A) | XS1890615955 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €22,000,000 Class A-2A1 Senior Secured Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1890615526 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €22,000,000 Class A-2A1 Senior Secured Floating Rate CM Voting Notes due 2031 (144 A) | XS1890616094 | 30/Oct/2018 | Listed | 29/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PHOENIX PARK CLO DAC | €22,000,000 Class A-2A1 Senior Secured Floating Rate CM Voting Notes due 2031 (Reg S) | XS1890615799 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €240,000,000 Class A-1A Senior Secured Floating Rate CM \Exchangeable Non-Voting Notes due 2031 (144 A) | XS1890615443 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €240,000,000 Class A-1A Senior Secured Floating Rate CM \Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1890614982 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €240,000,000 Class A-1A Senior Secured Floating Rate CM Non-Voting Notes due 2031 (144 A) | XS1890615286 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €240,000,000 Class A-1A Senior Secured Floating Rate CM Voting Notes due 2031 (144 A) | XS1890615369 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €240,000,000 Class A-1A Senior Secured Floating Rate CM Voting Notes due 2031 (Reg S) | XS1890615013 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €240,000,000 Class A-1ASenior Secured Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1890615104 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €26,800,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (144 A) | XS1890617498 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €26,800,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg s) | XS1890618546 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €26,800,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (144 A) | XS1890617571 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €26,800,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (Reg s) | XS1890618629 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €26,800,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (144 A) | XS1890617225 | 30/Oct/2018 | Listed | 29/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PHOENIX PARK CLO DAC | €26,800,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (Reg s) | XS1890618462 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €7,000,000 Class A-1B Senior Secured Floating Rate CM \Exchangeable Non-Voting Notes due 2031 (144 A) | XS1892517852 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €7,000,000 Class A-1B Senior Secured Floating Rate CM \Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1892517266 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €7,000,000 Class A-1B Senior Secured Floating Rate CM Non-Voting Notes due 2031 (144 A) | XS1892517779 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €7,000,000 Class A-1B Senior Secured Floating Rate CM Voting Notes due 2031 (144 A) | XS1892517696 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €7,000,000 Class A-1B Senior Secured Floating Rate CM Voting Notes due 2031 (Reg S) | XS1892517340 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €7,000,000 Class A-1BSenior Secured Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1892517423 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €9,000,000 Class B-1 Senior Secured Deferrable CM Exchangeable Floating Non-Voting Rate Notes due 2031 (144 A) | XS1890618389 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €9,000,000 Class B-1 Senior Secured Deferrable CM Exchangeable Floating Non-Voting Rate Notes due 2031 (Reg s) | XS1890617068 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €9,000,000 Class B-1 Senior Secured Deferrable CM Floating Non-Voting Rate Notes due 2031 (Reg s) | XS1890616847 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €9,000,000 Class B-1 Senior Secured Deferrable CM Floating Non-Voting Rate Notes due 2031(R144 A) | XS1890617142 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | €9,000,000 Class B-1 Senior Secured Deferrable CM Floating Rate voting Notes due 2031 (Reg s) | XS1890616920 | 30/Oct/2018 | Listed | 29/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PHOENIX PARK CLO DAC | €9,000,000 Class B-1Senior Secured Deferrable CM Floating Rate voting Notes due 2031 (144 A) | XS1890618207 | 30/Oct/2018 | Listed | 29/Oct/2031 |
| PHOENIX PARK CLO DAC | EUR 45,250,000 Subordinated Notes due 2027 | XS1080251405 | 24/Jul/2014 | Listed | 29/Jul/2027 |
| PIERPONT BTL 2021-1 PLC | £1,502,000 Class E Mortgage Backed Floating Rate Notes Due 21 December 2053 | XS2405363313 | 19/Nov/2021 | Listed | 21/Dec/2053 |
| PIERPONT BTL 2021-1 PLC | £2,500,000 Class X2 Mortgage Backed Floating Rate Notes Due 21 December 2053 | XS2405363743 | 19/Nov/2021 | Listed | 21/Dec/2053 |
| PIERPONT BTL 2021-1 PLC | £21,543,000 Class B Mortgage Backed Floating Rate Notes Due 21 December 2053 | XS2405361960 | 19/Nov/2021 | Listed | 21/Dec/2053 |
| PIERPONT BTL 2021-1 PLC | £212,050,000 Class A Mortgage Backed Floating Rate Notes Due 21 December 2053 | XS2405361705 | 19/Nov/2021 | Listed | 21/Dec/2053 |
| PIERPONT BTL 2021-1 PLC | £5,414,000 Class D Mortgage Backed Floating Rate Notes Due 21 December 2053 | XS2405363073 | 19/Nov/2021 | Listed | 21/Dec/2053 |
| PIERPONT BTL 2021-1 PLC | £6,500,000 Class X1 Mortgage Backed Floating Rate Notes Due 21 December 2053 | XS2405363669 | 19/Nov/2021 | Listed | 21/Dec/2053 |
| PIERPONT BTL 2021-1 PLC | £9,500,000 Class C Mortgage Backed Floating Rate Notes Due 21 December 2053 | XS2405362422 | 19/Nov/2021 | Listed | 21/Dec/2053 |
| Pierpont BTL 2023-1 Plc | £18,953,000 Class B Mortgage Backed Floating Rate Notes due September 2054 | XS2619782613 | 25/May/2023 | Listed | 21/Sep/2054 |
| Pierpont BTL 2023-1 Plc | £2,000,000 Class X Mortgage Backed Floating Rate Notes due September 2054 | XS2619785046 | 25/May/2023 | Listed | 21/Sep/2054 |
| Pierpont BTL 2023-1 Plc | £2,936,000 Class E Mortgage Backed Floating Rate Notes due September 2054 | XS2619784403 | 25/May/2023 | Listed | 21/Sep/2054 |
| Pierpont BTL 2023-1 Plc | £235,974,000 Class A Mortgage Backed Floating Rate Notes due September 2054 | XS2619767903 | 25/May/2023 | Listed | 21/Sep/2054 |
| Pierpont BTL 2023-1 Plc | £3,070,000 Class D Mortgage Backed Floating Rate Notes due September 2054 | XS2619783934 | 25/May/2023 | Listed | 21/Sep/2054 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| Pierpont BTL 2023-1 Plc | £6,006,000 Class C Mortgage Backed Floating Rate Notes due September 2054 | XS2619783421 | 25/May/2023 | Listed | 21/Sep/2054 |
| PIERPONT BTL 2024-1 PLC | £2,397,000 Class E mortgage backed floating rate notes due September 2061 | XS2920471344 | 07/Nov/2024 | Listed | 21/Sep/2061 |
| PIERPONT BTL 2024-1 PLC | £2,997,000 Class X mortgage backed floating rate notes due September 2061 | XS2920471930 | 07/Nov/2024 | Listed | 21/Sep/2061 |
| PIERPONT BTL 2024-1 PLC | £21,582,000 Class B mortgage backed floating rate notes due September 2061 | XS2920468985 | 07/Nov/2024 | Listed | 21/Sep/2061 |
| PIERPONT BTL 2024-1 PLC | £266,174,000 Class A mortgage backed floating rate notes due September 2061 | XS2920468712 | 07/Nov/2024 | Listed | 21/Sep/2061 |
| PIERPONT BTL 2024-1 PLC | £3,297,000 Class D mortgage backed floating rate notes due September 2061 | XS2920470023 | 07/Nov/2024 | Listed | 21/Sep/2061 |
| PIERPONT BTL 2024-1 PLC | £6,295,000 Class C mortgage backed floating rate notes due September 2061 | XS2920469447 | 07/Nov/2024 | Listed | 21/Sep/2061 |
| PILLAR FINANCE DAC | €1,044,000,000 Class A Fixed Rate Notes due 2054 | XS2014468727 | 10/Oct/2019 | Listed | 31/Dec/2054 |
| PILLAR FINANCE DAC | €310,000,000 Class B Floating Rates Notes due 2054 | XS2014469022 | 10/Oct/2019 | Listed | 31/Dec/2054 |
| PILLAR FINANCE DAC | €645,398,000 Class C Floating Rate Notes due 2054 | XS2014471275 | 10/Oct/2019 | Listed | 31/Dec/2054 |
| PISTI 2010-1 PLC | EUR 172,800,000 Series 2010-1 Class B Asset Backed Floating Rate Notes due February 2026 | XS0488712836 | 25/Feb/2010 | Listed | 24/Feb/2026 |
| PISTI 2010-1 PLC | EUR 294,200,000 Series 2010-1 Class A Asset Backed Fixed Rate Notes due February 2026 | XS0488712679 | 25/Feb/2010 | Listed | 24/Feb/2026 |
| POLARIS 2021-1 PLC | £12,750,000 Class X1 Floating Rate Note due 2058 | XS2363114062 | 22/Jul/2021 | Listed | 23/Dec/2058 |
| POLARIS 2021-1 PLC | £14,875,000 Class C mortgage backed floating rate notes due 2058 | XS2363112017 | 22/Jul/2021 | Listed | 23/Dec/2058 |
| POLARIS 2021-1 PLC | £19,125,000 Class B mortgage backed floating rate notes due 2058 | XS2363111472 | 22/Jul/2021 | Listed | 23/Dec/2058 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| POLARIS 2021-1 PLC | £365,500,000 Class A mortgage backed floating rate notes due 2058 | XS2363111399 | 22/Jul/2021 | Listed | 23/Dec/2058 |
| POLARIS 2021-1 PLC | £4,250,000 Class Z mortgage backed Notes due 2058 | XS2363113924 | 22/Jul/2021 | Listed | 23/Dec/2058 |
| POLARIS 2021-1 PLC | £6,375,000 Class E mortgage backed floating rate notes due 2058 | XS2363113767 | 22/Jul/2021 | Listed | 23/Dec/2058 |
| POLARIS 2021-1 PLC | £6,375,000 Class F mortgage backed floating rate notes due 2058 | XS2363113841 | 22/Jul/2021 | Listed | 23/Dec/2058 |
| POLARIS 2021-1 PLC | £6,375,000 Class X2 Floating Rate Note due 2058 | XS2363114146 | 22/Jul/2021 | Listed | 23/Dec/2058 |
| POLARIS 2021-1 PLC | £8,500,000 Class D mortgage backed floating rate notes due 2058 | XS2363113684 | 22/Jul/2021 | Listed | 23/Dec/2058 |
| POLARIS 2022-1 PLC | £11,250,000 D Notes due October 2059 | XS2425829855 | 08/Feb/2022 | Listed | 23/Oct/2059 |
| POLARIS 2022-1 PLC | £11,250,000 X1 Notes due October 2059 | XS2425830432 | 08/Feb/2022 | Listed | 23/Oct/2059 |
| POLARIS 2022-1 PLC | £15,750,000 C Notes due October 2059 | XS2425829699 | 08/Feb/2022 | Listed | 23/Oct/2059 |
| POLARIS 2022-1 PLC | £24,750,000 B Notes due October2059 | XS2425829343 | 08/Feb/2022 | Listed | 23/Oct/2059 |
| POLARIS 2022-1 PLC | £384,750,000 A Notes due October 2059 | XS2425829269 | 08/Feb/2022 | Listed | 23/Oct/2059 |
| POLARIS 2022-1 PLC | £4,500,000 Z Notesdue October 2059 | XS2425830358 | 08/Feb/2022 | Listed | 23/Oct/2059 |
| POLARIS 2022-1 PLC | £6,750,000 X2 Notes due October 2059 | XS2425830515 | 08/Feb/2022 | Listed | 23/Oct/2059 |
| POLARIS 2022-1 PLC | £9,000,000 E Notes due October 2059 | XS2425829939 | 08/Feb/2022 | Listed | 23/Oct/2059 |
| POLARIS 2022-2 PLC | £12,390,000 Class C Mortgage Backed Floating Rate Notes due 2059 | XS2478690006 | 13/Jun/2022 | Listed | 23/May/2059 |
| POLARIS 2022-2 PLC | £19,470,000 Class B Mortgage Backed Floating Rate Notes due 2059 | XS2478689768 | 13/Jun/2022 | Listed | 23/May/2059 |
| POLARIS 2022-2 PLC | £3,540,000 Class Z Mortgage Backed Floating Rate Notes due 2059 | XS2478690345 | 13/Jun/2022 | Listed | 23/May/2059 |
| POLARIS 2022-2 PLC | £3,894,000 Class X Mortgage Backed Floating Rate Notes due 2059 | XS2478691319 | 13/Jun/2022 | Listed | 23/May/2059 |
| POLARIS 2022-2 PLC | £302,670,000 Class A Mortgage Backed Floating Rate Notes due 2059 | XS2478689172 | 13/Jun/2022 | Listed | 23/May/2059 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| POLARIS 2022-2 PLC | £7,080,000 Class D Mortgage Backed Floating Rate Notes due 2059 | XS2478690188 | 13/Jun/2022 | Listed | 23/May/2059 |
| POLARIS 2022-2 PLC | £8,850,000 Class E Mortgage Backed Floating Rate Notes due 2059 | XS2478690261 | 13/Jun/2022 | Listed | 23/May/2059 |
| Polaris 2023-1 PLC | GBP10,978,000 Class C mortgagebacked floating rate notes due February 2061 | XS2610184389 | 31/May/2023 | Listed | 23/Feb/2061 |
| Polaris 2023-1 PLC | GBP2,994,000 Class Z Notes dueFebruary 2061 | XS2610185600 | 31/May/2023 | Listed | 23/Feb/2061 |
| Polaris 2023-1 PLC | GBP21,955,000 Class B mortgagebacked floating rate notes due February 2061 | XS2610184116 | 31/May/2023 | Listed | 23/Feb/2061 |
| Polaris 2023-1 PLC | GBP334,315,000 Class A mortgagebacked floating rate notes due February 2061 | XS2610183498 | 31/May/2023 | Listed | 23/Feb/2061 |
| Polaris 2023-1 PLC | GBP4,990,000 Class F mortgagebacked floating rate notes due February 2061 | XS2610185196 | 31/May/2023 | Listed | 23/Feb/2061 |
| Polaris 2023-1 PLC | GBP5,988,000 Class G mortgagebacked floating rate notes due February 2061 | XS2610185352 | 31/May/2023 | Listed | 23/Feb/2061 |
| Polaris 2023-1 PLC | GBP8,982,000 Class D mortgagebacked floating rate notes due February 2061 | XS2610184629 | 31/May/2023 | Listed | 23/Feb/2061 |
| Polaris 2023-1 PLC | GBP8,982,000 Class E mortgagebacked floating rate notes due February 2061 | XS2610184975 | 31/May/2023 | Listed | 23/Feb/2061 |
| Polaris 2023-2 PLC | £16,017,000 Class C Mortgage Backed Floating Rate Notes due September 2059 | XS2673975970 | 25/Sep/2023 | Listed | 27/Sep/2059 |
| Polaris 2023-2 PLC | £24,026,000 Class B Mortgage Backed Floating Rate Notes due September 2059 | XS2673975897 | 25/Sep/2023 | Listed | 27/Sep/2059 |
| Polaris 2023-2 PLC | £3,890,000 Class X Floating Rate Note September 2059 | XS2673976606 | 25/Sep/2023 | Listed | 27/Sep/2059 |
| Polaris 2023-2 PLC | £395,861,000 Class A Mortgage Backed Floating Rate Notes due September 2059 | XS2673975541 | 25/Sep/2023 | Listed | 27/Sep/2059 |
| Polaris 2023-2 PLC | £4,576,000 Class F Mortgage Backed Floating Rate Notes due September 2059 | XS2673976432 | 25/Sep/2023 | Listed | 27/Sep/2059 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| Polaris 2023-2 PLC | £4,576,000 Class Z Notes September 2059 | XS2673976515 | 25/Sep/2023 | Listed | 27/Sep/2059 |
| Polaris 2023-2 PLC | £5,721,000 Class E Mortgage Backed Floating Rate Notes due September 2059 | XS2673976275 | 25/Sep/2023 | Listed | 27/Sep/2059 |
| Polaris 2023-2 PLC | £6,865,000 Class D Mortgage Backed Floating Rate Notes due September 2059 | XS2673976192 | 25/Sep/2023 | Listed | 27/Sep/2059 |
| POLARIS 2024-1 PLC | £10,045,000 Class X Mortgage Backed Floating Rate Notes due 2061 | XS2765489138 | 07/Mar/2024 | Listed | 28/Feb/2061 |
| POLARIS 2024-1 PLC | £18,833,000 Class C Mortgage Backed Floating Rate Notes due 2061 | XS2765489211 | 07/Mar/2024 | Listed | 28/Feb/2061 |
| POLARIS 2024-1 PLC | £2,511,000 Class Z Mortgage Backed Notes due 2061 | XS2765489054 | 07/Mar/2024 | Listed | 28/Feb/2061 |
| POLARIS 2024-1 PLC | £27,622,000 Class B Mortgage Backed Floating Rate Notes due 2061 | XS2765488759 | 07/Mar/2024 | Listed | 28/Feb/2061 |
| POLARIS 2024-1 PLC | £429,394,000 Class A Mortgage Backed Floating Rate Notes due 2061 | XS2765488676 | 07/Mar/2024 | Listed | 28/Feb/2061 |
| POLARIS 2024-1 PLC | £7,533,000 Class E Mortgage Backed Floating Rate Notes due 2061 | XS2765488916 | 07/Mar/2024 | Listed | 28/Feb/2061 |
| POLARIS 2024-1 PLC | £7,533,000 Class F Mortgage Backed Floating Rate Notes due 2061 | XS2765489302 | 07/Mar/2024 | Listed | 28/Feb/2061 |
| POLARIS 2024-1 PLC | £8,789,000 Class D Mortgage Backed Floating Rate Notes due 2061 | XS2765488833 | 07/Mar/2024 | Listed | 28/Mar/2061 |
| PONTORMO RMBS S.R.L. | EUR 360,925,000 Class A2 Asset Backed Floating Rate Notes due May 2060 | IT0005315228 | 27/Nov/2017 | Listed | 25/May/2060 |
| PONTORMO RMBS S.R.L. | Euro 285,773,000 Class A2-2019 Asset Backed Floating Rate Notes due May 2060 | IT0005391245 | 06/Dec/2019 | Listed | 25/May/2060 |
| PORT JACKSON CDO 2007 -1, LTD. | Class A-1 First Priority Senior Secured Floating Rate Delayed Draw Notes due 2052 | USG7183PAA96 | 31/Aug/2007 | Listed | 19/Nov/2052 |
| PORT JACKSON CDO 2007 -1, LTD. | Class A-3 Third Priority Senior Secured Floating Rate Notes Due 2052 | USG7183PAD36 | 31/Aug/2007 | Listed | 19/Nov/2052 |
| PORT JACKSON CDO 2007 -1, LTD. | Class B Fourth Priority Senior Secured Floating Rate Notes due 2052 | USG7183PAE19 | 31/Aug/2007 | Listed | 19/Nov/2052 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PORT JACKSON CDO 2007 -1, LTD. | Class C Fifth Priority Mezzanine Secured Deferrable Floating Rate Notes due 2052 | USG7183PAF83 | 31/Aug/2007 | Listed | 19/Nov/2052 |
| PORT JACKSON CDO 2007 -1, LTD. | Class D Sixth Priority Mezzanine Secured Deferrable Floating Rate Notes due 2052 | USG7183PAG66 | 31/Aug/2007 | Listed | 19/Nov/2052 |
| PORTERBROOK RAIL FINANCE LIMITED | Series 2 - GBP 270000000 7.125 per cent Guaranteed bonds due 2026 (the Bonds) | XS0516704771 | 09/Jun/2010 | Listed | 20/Oct/2026 |
| PORTERBROOK RAIL FINANCE LIMITED | Series 4 - Issue GBP 250000000 4.625 per cent Guaranteed Bonds due 2029 (the Bonds) | XS1053449028 | 04/Apr/2014 | Listed | 04/Apr/2029 |
| PRECISE MORTGAGE FUNDING 2020-1B PLC | £100,710,000 Class A2 Mortgage Backed Floating Rate Notes due October 2056 | XS2097425354 | 24/Jan/2020 | Listed | 16/Oct/2056 |
| PRECISE MORTGAGE FUNDING 2020-1B PLC | £13,150,000 Class X Mortgage Backed Floating Rate Notes due October 2056 | XS2097427301 | 24/Jan/2020 | Listed | 16/Oct/2056 |
| PRECISE MORTGAGE FUNDING 2020-1B PLC | £15,970,000 Class B Mortgage Backed Floating Rate Notes due October 2056 | XS2097426246 | 24/Jan/2020 | Listed | 16/Oct/2056 |
| PRECISE MORTGAGE FUNDING 2020-1B PLC | £15,970,000 Class C Mortgage Backed Floating Rate Notes due October 2056 | XS2097426329 | 24/Jan/2020 | Listed | 16/Oct/2056 |
| PRECISE MORTGAGE FUNDING 2020-1B PLC | £226,220,000 Class A1 Mortgage Backed Floating Rate Notes due October 2056 | XS2097423060 | 24/Jan/2020 | Listed | 16/Oct/2056 |
| PRECISE MORTGAGE FUNDING 2020-1B PLC | £7,520,000 Class E Mortgage Backed Floating Rate Notes due October 2056 | XS2097426915 | 24/Jan/2020 | Listed | 16/Oct/2056 |
| PRECISE MORTGAGE FUNDING 2020-1B PLC | £9,390,000 Class D Mortgage Backed Floating Rate Notes due October 2056 | XS2097426832 | 24/Jan/2020 | Listed | 16/Oct/2056 |
| PREFERRED RESIDENTIAL SECURITIES 05-2 PLC | Class A2a Mortgage Backed Floating Rate Notes due 2040 | XS0234203684 | 07/Nov/2005 | Listed | 15/Dec/2040 |
| PREFERRED RESIDENTIAL SECURITIES 05-2 PLC | Class A2c Mortgage Backed Floating Rate Notes due 2040 with Detachable A2c Coupons due 2008 | XS0234204732 | 07/Nov/2005 | Listed | 15/Dec/2040 |
| PREFERRED RESIDENTIAL SECURITIES 05-2 PLC | Class B1a Mortgage Backed Floating Rate Notes due 2040 | XS0234207594 | 07/Nov/2005 | Listed | 15/Dec/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PREFERRED RESIDENTIAL SECURITIES 05-2 PLC | Class B1c Mortgage Backed Floating Rate Notes due 2040 | XS0234208485 | 07/Nov/2005 | Listed | 15/Dec/2040 |
| PREFERRED RESIDENTIAL SECURITIES 05-2 PLC | Class C1a Mortgage Backed Floating Rate Notes due 2040 | XS0234209020 | 07/Nov/2005 | Listed | 15/Dec/2040 |
| PREFERRED RESIDENTIAL SECURITIES 05-2 PLC | Class C1c Mortgage Backed Floating Rate Notes due 2040 | XS0234209459 | 07/Nov/2005 | Listed | 15/Dec/2040 |
| PREFERRED RESIDENTIAL SECURITIES 05-2 PLC | Class D1c Mortgage Backed Floating Rate Notes due 2040 | XS0234212594 | 07/Nov/2005 | Listed | 15/Dec/2040 |
| PREFERRED RESIDENTIAL SECURITIES 05-2 PLC | Class E1c Mortgage Backed Floating Rate Notes due 2040 | XS0234213642 | 07/Nov/2005 | Listed | 15/Dec/2040 |
| PREFERRED RESIDENTIAL SECURITIES 05-2 PLC | Class ETc Mortgage Backed Floating Rate Notes due 2040 | XS0234214533 | 07/Nov/2005 | Listed | 15/Dec/2040 |
| PREFERRED RESIDENTIAL SECURITIES 05-2 PLC | Class FTc Mortgage Backed Floating Rate Deferrable Interest Notes due 2040 | XS0234215340 | 07/Nov/2005 | Listed | 15/Dec/2040 |
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class A2a Mortgage Backed Floating Rate Notes due 2043 | XS0243656625 | 21/Feb/2006 | Listed | 15/Mar/2043 |
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class A2b Mortgage Backed Floating Rate Notes due 2043 | XS0243704532 | 21/Feb/2006 | Listed | 15/Mar/2043 |
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class A2c Mortgage Backed Floating Rate Notes due 2043 | XS0243663837 | 21/Feb/2006 | Listed | 15/Mar/2043 |
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class B1a Mortgage Backed Floating Rate Notes due 2043 | XS0243655577 | 21/Feb/2006 | Listed | 15/Mar/2043 |
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class B1c Mortgage Backed Floating Rate Notes due 2043 | XS0243665022 | 21/Feb/2006 | Listed | 15/Mar/2043 |
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class C1a Mortgage Backed Floating Rate Notes due 2043 | XS0243658670 | 21/Feb/2006 | Listed | 15/Mar/2043 |
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class C1c Mortgage Backed Floating Rate Notes due 2043 | XS0243665964 | 21/Feb/2006 | Listed | 15/Mar/2043 |
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class D1a Mortgage Backed Floating Rate Notes due 2043 | XS0243659728 | 21/Feb/2006 | Listed | 15/Mar/2043 |
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class D1c Mortgage Backed Floating Rate Notes due 2043 | XS0243666939 | 21/Feb/2006 | Listed | 15/Mar/2043 |
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class E1c Mortgage Backed Floating Rate Notes due 2043 | XS0243669529 | 21/Feb/2006 | Listed | 15/Mar/2043 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class ETc Mortgage Backed Floating Rate Notes due 2043 | XS0243673984 | 21/Feb/2006 | Listed | 15/Mar/2043 |
| PREFERRED RESIDENTIAL SECURITIES 06-1 PLC | Class FTc Mortgage Backed Floating Rate Notes due 2043 | XS0243675336 | 21/Feb/2006 | Listed | 15/Mar/2043 |
| PREFERRED TERM SECURITIES IV LTD | Floating Rate Mezzanine Notes due December 23, 2031 | USG72195AB94 | 21/Dec/2001 | Listed | 23/Dec/2031 |
| PREFERRED TERM SECURITIES IV LTD | Floating Rate Senior Notes due December 23, 2031 | USG72195AA12 | 21/Dec/2001 | Listed | 23/Dec/2031 |
| PREFERRED TERM SECURITIES VIII LIMITED | Fixed/Floating Rate Class B-2 Mezzanine Notes due 03 January 2033 | US74041PAD24 | 08/Jan/2003 | Listed | 03/Jan/2033 |
| PREFERRED TERM SECURITIES VIII LIMITED | Fixed/Floating Rate Class B-3 Mezzanine Notes due 03 January 2033 | US74041PAE07 | 08/Jan/2003 | Listed | 03/Jan/2033 |
| PREFERRED TERM SECURITIES VIII LIMITED | Floating Rate Class A-1 Senior Notes due 03 January 2033 | US74041PAA84 | 08/Jan/2003 | Listed | 03/Jan/2033 |
| PREFERRED TERM SECURITIES VIII LIMITED | Floating Rate Class A-2 Senior Notes due 03 January 2033 | US74041PAB67 | 08/Jan/2003 | Listed | 03/Jan/2033 |
| PREFERRED TERM SECURITIES VIII LIMITED | Floating Rate Class B-1 Mezzanine Notes due 03 January 2033 | US74041PAC41 | 08/Jan/2003 | Listed | 03/Jan/2033 |
| PREFERRED TERM SECURITIES X, LTD | Fixed/Floating Rate Class A-3 Senior Notes due 3 July 2033 | USG7221MAC67 | 08/Jul/2003 | Listed | 03/Jul/2033 |
| PREFERRED TERM SECURITIES X, LTD | Fixed/Floating Rate Class B-2 Mezzanine Notes due 3 July 2033 | USG7221MAE24 | 08/Jul/2003 | Listed | 03/Jul/2033 |
| PREFERRED TERM SECURITIES X, LTD | Fixed/Floating Rate Class B-3 Mezzanine Notes due 3 July 2033 | USG7221MAF98 | 08/Jul/2003 | Listed | 03/Jul/2033 |
| PREFERRED TERM SECURITIES X, LTD | Floating Rate Class A-1 Senior Notes due 3 July 2033 | USG7221MAA02 | 08/Jul/2003 | Listed | 03/Jul/2033 |
| PREFERRED TERM SECURITIES X, LTD | Floating Rate Class A-2 Senior Notes due 3 July 2033 | USG7221MAB84 | 08/Jul/2003 | Listed | 03/Jul/2033 |
| PREFERRED TERM SECURITIES X, LTD | Floating Rate Class B-1 Mezzanine Notes due 3 July 2033 | USG7221MAD41 | 08/Jul/2003 | Listed | 03/Jul/2033 |
| PREFERRED TERM SECURITIES XII LTD | Fixed-Floating Rate Class A-3 Senior Notes due December 24 2033 | USG7222CAC76 | 27/Jan/2004 | Listed | 24/Dec/2033 |
| PREFERRED TERM SECURITIES XII LTD | Fixed-Floating Rate Class A-4 Senior Notes due December 24 2033 | USG7222CAD59 | 27/Jan/2004 | Listed | 24/Dec/2033 |
| PREFERRED TERM SECURITIES XII LTD | Fixed-Floating Rate Class B-2 Mezzanine Notes due December 24 2033 | USG7222CAF08 | 27/Jan/2004 | Listed | 24/Dec/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PREFERRED TERM SECURITIES XII LTD | Fixed-Floating Rate Class B-3 Mezzanine Notes due December 24 2033 | USG7222CAG80 | 27/Jan/2004 | Listed | 24/Dec/2033 |
| PREFERRED TERM SECURITIES XII LTD | Floating Rate Class A-1 Senior Notes due December 24 2033 | USG7222CAA11 | 27/Jan/2004 | Listed | 24/Dec/2033 |
| PREFERRED TERM SECURITIES XII LTD | Floating Rate Class A-2 Senior Notes due December 24 2033 | USG7222CAB93 | 27/Jan/2004 | Listed | 24/Dec/2033 |
| PREFERRED TERM SECURITIES XII LTD | Floating Rate Class B-1 Mezzanine Notes due December 24 2033 | USG7222CAE33 | 27/Jan/2004 | Listed | 24/Dec/2033 |
| PREFERRED TERM SECURITIES XIX, LTD. | Floating Rate Class A-1 Senior Notes due December 22 2035 | USG72212AA45 | 16/Sep/2005 | Listed | 22/Dec/2035 |
| PREFERRED TERM SECURITIES XIX, LTD. | Floating Rate Class A-2 Senior Notes due December 22 2035 | USG72212AB28 | 16/Sep/2005 | Listed | 22/Dec/2035 |
| PREFERRED TERM SECURITIES XIX, LTD. | Floating rate Class B Mezzanine Notes due December 22 2035 | USG72212AC01 | 16/Sep/2005 | Listed | 22/Dec/2035 |
| PREFERRED TERM SECURITIES XIX, LTD. | Floating Rate Class C Mezzanine Notes due December 22 2035 | USG72212AD83 | 16/Sep/2005 | Listed | 22/Dec/2035 |
| PREFERRED TERM SECURITIES XIX, LTD. | Floating Rate Class D Mezzanine Notes due December 22 2035 | USG72212AE66 | 16/Sep/2005 | Listed | 22/Dec/2035 |
| PREFERRED TERM SECURITIES XVI, LTD. | Fixed Floating Rate Class A-3 Senior Notes due March 23 2035 | USG72213AH70 | 16/Dec/2004 | Listed | 23/Mar/2035 |
| PREFERRED TERM SECURITIES XVI, LTD. | Floating Rate Class A-1 Senior Notes due March 23 2035 | USG72213AA28 | 16/Dec/2004 | Listed | 23/Mar/2035 |
| PREFERRED TERM SECURITIES XVI, LTD. | Floating Rate Class A-2 Senior Notes due March 23 2035 | USG72213AB01 | 16/Dec/2004 | Listed | 23/Mar/2035 |
| PREFERRED TERM SECURITIES XVI, LTD. | Floating Rate Class B Mezzanine Notes due March 23 2035 | USG72213AC83 | 16/Dec/2004 | Listed | 23/Mar/2035 |
| PREFERRED TERM SECURITIES XVI, LTD. | Floating Rate Class C Mezzanine Notes due March 23 2035 | USG72213AD66 | 16/Dec/2004 | Listed | 23/Mar/2035 |
| PREFERRED TERM SECURITIES XVI, LTD. | Floating Rate Class D Mezzanine Notes due March 23 2035 | USG72213AG97 | 16/Dec/2004 | Listed | 23/Mar/2035 |
| PREFERRED TERM SECURITIES XVII, LTD. | Floating Rate Class A-1 Senior Notes due 23 June 2035 | USG7222GAA25 | 23/Mar/2005 | Listed | 23/Jun/2035 |
| PREFERRED TERM SECURITIES XVII, LTD. | Floating Rate Class A-2 Senior Notes due 23 June 2035 | USG7222GAB08 | 23/Mar/2005 | Listed | 23/Jun/2035 |

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|---|---|---|---|---|---|
| PREFERRED TERM SECURITIES XVII, LTD. | Floating Rate Class B Mezzanine Notes due 23 June 2035 | USG7222GAC80 | 23/Mar/2005 | Listed | 23/Jun/2035 |
| PREFERRED TERM SECURITIES XVII, LTD. | Floating Rate Class C Mezzanine Notes due 23 June 2035 | USG7222GAD63 | 23/Mar/2005 | Listed | 23/Jun/2035 |
| PREFERRED TERM SECURITIES XVII, LTD. | Floating Rate Class D Mezzanine Notes due 23 June 2035 | USG7222GAE47 | 23/Mar/2005 | Listed | 23/Jun/2035 |
| PREFERRED TERM SECURITIES XVII, LTD. | Subordinate Income Notes due 23 June 2035 | USG7221CAA20 | 23/Mar/2005 | Listed | 23/Jun/2035 |
| PREFERRED TERM SECURITIES XVIII, LTD. | Floating Rate Class A-1 Senior Notes due 23 September 2035 | USG7222AAA54 | 24/Jun/2005 | Listed | 23/Sep/2035 |
| PREFERRED TERM SECURITIES XVIII, LTD. | Floating Rate Class A-2 Senior Notes due 23 September 2035 | USG7222AAB38 | 24/Jun/2005 | Listed | 23/Sep/2035 |
| PREFERRED TERM SECURITIES XVIII, LTD. | Floating Rate Class B Mezzanine Notes due 23 September 2035 | USG7222AAC11 | 24/Jun/2005 | Listed | 23/Sep/2035 |
| PREFERRED TERM SECURITIES XVIII, LTD. | Floating Rate Class C Mezzanine Notes due 23 September 2035 | USG7222AAD93 | 24/Jun/2005 | Listed | 23/Sep/2035 |
| PREFERRED TERM SECURITIES XVIII, LTD. | Floating Rate Class D Mezzanine Notes due 23 September 2035 | USG7222AAE76 | 24/Jun/2005 | Listed | 23/Sep/2035 |
| PREFERRED TERM SECURITIES XX, LTD | Floating Rate Class A-1 Senior Notes Due March 22 2038 | USG7222LAA10 | 16/Dec/2005 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XX, LTD | Floating Rate Class A-2 Senior Notes Due March 22 2038 | USG7222LAB92 | 16/Dec/2005 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XX, LTD | Floating Rate Class B Mezzanine Notes Due March 22 2038 | USG7222LAC75 | 16/Dec/2005 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XX, LTD | Floating Rate Class C Mezzanine Notes Due March 22 2038 | USG7222LAD58 | 16/Dec/2005 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XX, LTD | Floating Rate Class D Mezzanine Notes Due March 22 2038 | USG7222LAE32 | 16/Dec/2005 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XXI, LTD | Fixed Floating Rate Class B-2 Mezzanine Notes Due March 22 2038 | USG7222RAF76 | 03/Mar/2006 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XXI, LTD | Fixed Floating Rate Class C-2 Mezzanine Notes due March 22 2038 | USG7222RAG59 | 03/Mar/2006 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XXI, LTD | Floating Rate Class A-1 Senior Notes Due March 22 2038 | USG7222RAA89 | 03/Mar/2006 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XXI, LTD | Floating Rate Class A-2 Senior Notes Due March 22 2038 | USG7222RAB62 | 03/Mar/2006 | Listed | 22/Mar/2038 |

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|---|---|---|---|---|---|
| PREFERRED TERM SECURITIES XXI, LTD | Floating Rate Class B-1 Mezzanine Notes Due March 22 2038 | USG7222RAC46 | 03/Mar/2006 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XXI, LTD | Floating Rate Class C-1 Mezzanine Notes Due March 22 2038 | USG7222RAD29 | 03/Mar/2006 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XXI, LTD | Floating Rate Class D Mezzanine Notes Due March 22 2038 | USG7222RAE02 | 03/Mar/2006 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XXII, LTD. | Fixed Floating Rate Class B-2 Mezzanine Notes due September 22 2036 | USG72221AD90 | 16/Jun/2006 | Listed | 22/Sep/2036 |
| PREFERRED TERM SECURITIES XXII, LTD. | Fixed Floating Rate Class B-3 Mezznaine Notes due September 22 2036 | USG72221AH05 | 16/Jun/2006 | Listed | 22/Sep/2036 |
| PREFERRED TERM SECURITIES XXII, LTD. | Fixed Floating Rate Class C-2 Mezznaine Notes due September 22 2036 | USG72221AF49 | 16/Jun/2006 | Listed | 22/Sep/2036 |
| PREFERRED TERM SECURITIES XXII, LTD. | Floating Rate Class A-1 Senior Notes due September 22 2036 | USG72221AA51 | 16/Jun/2006 | Listed | 22/Sep/2036 |
| PREFERRED TERM SECURITIES XXII, LTD. | Floating Rate Class A-2 Senior Notes due September 22 2036 | USG72221AB35 | 16/Jun/2006 | Listed | 22/Sep/2036 |
| PREFERRED TERM SECURITIES XXII, LTD. | Floating Rate Class B-1 Mezzanine Notes due September 22 2036 | USG72221AC18 | 16/Jun/2006 | Listed | 22/Sep/2036 |
| PREFERRED TERM SECURITIES XXII, LTD. | Floating Rate Class C-1 Mezznaine Notes due September 22 2036 | USG72221AE73 | 16/Jun/2006 | Listed | 22/Sep/2036 |
| PREFERRED TERM SECURITIES XXII, LTD. | Floating Rate Class D Mezzanine Notes due September 22 2036 | USG72221AG22 | 16/Jun/2006 | Listed | 22/Sep/2036 |
| PREFERRED TERM SECURITIES XXIII, LTD. | Class B-1 Mezzanine Notes due December 22 2036 | USG7223AAF33 | 22/Sep/2006 | Listed | 22/Dec/2036 |
| PREFERRED TERM SECURITIES XXIII, LTD. | Fixed Floating Rate Clas C-2 Mezzanine Notes due December 22 2036 | USG7223AAK28 | 22/Sep/2006 | Listed | 22/Dec/2036 |
| PREFERRED TERM SECURITIES XXIII, LTD. | Fixed Floating Rate Class B-2 Mezzanine Notes due December 22 2036 | USG7223AAG16 | 22/Sep/2006 | Listed | 22/Dec/2036 |
| PREFERRED TERM SECURITIES XXIII, LTD. | Floating Rate Class A-1 Senior Notes due December 22 2036 | USG7223AAC02 | 22/Sep/2006 | Listed | 22/Dec/2036 |
| PREFERRED TERM SECURITIES XXIII, LTD. | Floating Rate Class A-2 Senior Notes due December 22 2036 | USG7223AAD84 | 22/Sep/2006 | Listed | 22/Dec/2036 |
| PREFERRED TERM SECURITIES XXIII, LTD. | Floating Rate Class A-FP Senior Notes due December 22 2036 | USG7223AAB29 | 22/Sep/2006 | Listed | 22/Dec/2036 |
| PREFERRED TERM SECURITIES XXIII, LTD. | Floating Rate Class B-FP Mezzanine Notes due December 22 2036 | USG7223AAE67 | 22/Sep/2006 | Listed | 22/Dec/2036 |

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| PREFERRED TERM SECURITIES XXIII, LTD. | Floating Rate Class C-1 Mezzanine Notes due December 22 2036 | USG7223AAJ54 | 22/Sep/2006 | Listed | 22/Dec/2036 |
| PREFERRED TERM SECURITIES XXIII, LTD. | Floating Rate Class C-FP Mezzanine Notes due December 22 2036 | USG7223AAH98 | 22/Sep/2006 | Listed | 22/Dec/2036 |
| PREFERRED TERM SECURITIES XXIII, LTD. | Floating Rate Class D-1 Mezzanine Notes due Decemebr 22 2036 | USG7223AAM83 | 22/Sep/2006 | Listed | 22/Dec/2036 |
| PREFERRED TERM SECURITIES XXIII, LTD. | Floating Rate Class D-FP Mezzanine Notes due Decemebr 22 2036 | USG7223AAL01 | 22/Sep/2006 | Listed | 22/Dec/2036 |
| PREFERRED TERM SECURITIES XXIV, LTD. | Fixed Floating Rate Class B-2 Mezzanine Notes due 22 March 2037 | USG7223CAD41 | 15/Dec/2006 | Listed | 22/Mar/2037 |
| PREFERRED TERM SECURITIES XXIV, LTD. | Fixed Floating Rate Class C-2 Mezzanine Notes due 22 March 2037 | USG7223CAF98 | 15/Dec/2006 | Listed | 22/Mar/2037 |
| PREFERRED TERM SECURITIES XXIV, LTD. | Floating Rate Class A-1 Senior Notes due 22 March 2037 | USG7223CAA02 | 15/Dec/2006 | Listed | 22/Mar/2037 |
| PREFERRED TERM SECURITIES XXIV, LTD. | Floating Rate Class A-2 Senior Notes due 22 March 2037 | USG7223CAB84 | 15/Dec/2006 | Listed | 22/Mar/2037 |
| PREFERRED TERM SECURITIES XXIV, LTD. | Floating Rate Class B-1 Mezzanine Notes due 22 March 2037 | USG7223CAC67 | 15/Dec/2006 | Listed | 22/Mar/2037 |
| PREFERRED TERM SECURITIES XXIV, LTD. | Floating Rate Class C-1 Mezzanine Notes due 22 March 2037 | USG7223CAE24 | 15/Dec/2006 | Listed | 22/Mar/2037 |
| PREFERRED TERM SECURITIES XXIV, LTD. | Floating Rate Class D Mezzanine Notes due 22 March 2037 | USG7223CAG71 | 15/Dec/2006 | Listed | 22/Mar/2037 |
| PREFERRED TERM SECURITIES XXV, LTD. | Fixed Floating Rate Class B-2 Mezzanine Notes due June 22 2037 | USG7222UAD57 | 23/Mar/2007 | Listed | 22/Jun/2037 |
| PREFERRED TERM SECURITIES XXV, LTD. | Fixed Floating Rate Class C-2 Mezzanine Notes due June 22 2037 | USG7222UAF06 | 23/Mar/2007 | Listed | 22/Jun/2037 |
| PREFERRED TERM SECURITIES XXV, LTD. | Floating Rate Class A-1 Senior Notes due June 22 2037 | USG7222UAA19 | 23/Mar/2007 | Listed | 22/Jun/2037 |
| PREFERRED TERM SECURITIES XXV, LTD. | Floating Rate Class A-2 Senior Notes due June 22 2037 | USG7222UAB91 | 23/Mar/2007 | Listed | 22/Jun/2037 |
| PREFERRED TERM SECURITIES XXV, LTD. | Floating Rate Class B-1 Mezzanine Notes due June 22 2037 | USG7222UAC74 | 23/Mar/2007 | Listed | 22/Jun/2037 |
| PREFERRED TERM SECURITIES XXV, LTD. | Floating Rate Class C-1 Mezzanine Notes due June 22 2037 | USG7222UAE31 | 23/Mar/2007 | Listed | 22/Jun/2037 |

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| PREFERRED TERM SECURITIES XXV, LTD. | Floating Rate Class D Mezzanine Notes due June 22 2037 | USG7222UAG88 | 23/Mar/2007 | Listed | 22/Jun/2037 |
| PREFERRED TERM SECURITIES XXVI, LTD. | Fixed Floating Rate Class B-2 Mezzanine Notes due September 22 2037 | USG72219AD37 | 22/Jun/2007 | Listed | 22/Sep/2037 |
| PREFERRED TERM SECURITIES XXVI, LTD. | Fixed Floating Rate Class C-2 Mezzanine Notes due September 22 2037 | USG72219AF84 | 22/Jun/2007 | Listed | 22/Sep/2037 |
| PREFERRED TERM SECURITIES XXVI, LTD. | Floating Rate Class A-1 Senior Notes due September 22 2037 | USG72219AA97 | 22/Jun/2007 | Listed | 22/Sep/2037 |
| PREFERRED TERM SECURITIES XXVI, LTD. | Floating Rate Class A-2 Senior Notes due September 22 2037 | USG72219AB70 | 22/Jun/2007 | Listed | 22/Sep/2037 |
| PREFERRED TERM SECURITIES XXVI, LTD. | Floating Rate Class B-1 Mezzanine Notes due September 22 2037 | USG72219AC53 | 22/Jun/2007 | Listed | 22/Sep/2037 |
| PREFERRED TERM SECURITIES XXVI, LTD. | Floating Rate Class C-1 Mezzanine Notes due September 22 2037 | USG72219AE10 | 22/Jun/2007 | Listed | 22/Sep/2037 |
| PREFERRED TERM SECURITIES XXVI, LTD. | Floating Rate Class D Mezzanine Notes due September 22 2037 | USG72219AG67 | 22/Jun/2007 | Listed | 22/Sep/2037 |
| PREFERRED TERM SECURITIES XXVII LTD | Fixed-Floating Rate Class C-2 Mezzanine Notes due Sept 2037 | USG7222BAF25 | 21/Sep/2007 | Listed | 22/Dec/2037 |
| PREFERRED TERM SECURITIES XXVII LTD | Floating Rate Class A-1 Senior Notes due Sept 2037 | USG7222BAA38 | 21/Sep/2007 | Listed | 22/Dec/2037 |
| PREFERRED TERM SECURITIES XXVII LTD | Floating Rate Class A-2 Senior Notes due Sept 2037 | USG7222BAB11 | 21/Sep/2007 | Listed | 22/Dec/2037 |
| PREFERRED TERM SECURITIES XXVII LTD | Floating Rate Class B Mezzanine Notes due Sept 2037 | USG7222BAC93 | 21/Sep/2007 | Listed | 22/Dec/2037 |
| PREFERRED TERM SECURITIES XXVII LTD | Floating Rate Class C-1 Mezzanine Notes due Sept 2037 | USG7222BAE59 | 21/Sep/2007 | Listed | 22/Dec/2037 |
| PREFERRED TERM SECURITIES XXVII LTD | Floating Rate Class D Mezzanine Notes due Sept 2037 | USG7222BAG08 | 21/Sep/2007 | Listed | 22/Dec/2037 |
| PREFERRED TERM SECURITIES XXVIII, LTD. | Class A-1 Senior Floating Rate Notes due 22 March 2038 | USG7223TAA37 | 09/Nov/2007 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XXVIII, LTD. | Class A-2 Senior Floating Rate Notes due 22 March 2038 | USG7223TAB10 | 09/Nov/2007 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XXVIII, LTD. | Class B Mezzanine Floating Rate Notes due 22 March 2038 | USG7223TAC92 | 09/Nov/2007 | Listed | 22/Mar/2038 |

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| PREFERRED TERM SECURITIES XXVIII, LTD. | Class C-1 Mezzanine Floating Rate Notes due 22 March 2038 | USG7223TAD75 | 09/Nov/2007 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XXVIII, LTD. | Class C-2 Mezzanine Fixed-Floating Rate Notes due 22 March 2038 | USG7223TAE58 | 09/Nov/2007 | Listed | 22/Mar/2038 |
| PREFERRED TERM SECURITIES XXVIII, LTD. | Class D Mezzanine Floating Rate Notes due 22 March 2038 | USG7223TAF24 | 09/Nov/2007 | Listed | 22/Mar/2038 |
| PREMIUM GREEN PLC | 2018 - 01 - EUR 50,000,000 12.5 Year Formula-Linked Notes due 2033 | XS1811821138 | 15/May/2018 | Listed | 27/Apr/2033 |
| PREMIUM GREEN PLC | EUR 10,050,000 40 Year Fixed Rate Amortising Notes due 2058 | XS1881016312 | 10/Oct/2018 | Listed | 30/Nov/2058 |
| PREMIUM GREEN PLC | EUR 30,000,000 - EUR 30,000,000 22.3 Year Fixed to Formula-Linked Rate Notes due 2041 | XS1961829428 | 01/Apr/2019 | Listed | 30/Jul/2041 |
| PREMIUM GREEN PLC | Series 2012-1 - EUR 272,900,000 Secured Amortising Pass Through Notes due 2027 | XS0818041252 | 19/Sep/2012 | Listed | 25/Sep/2027 |
| PREMIUM GREEN PLC | Series 2012-2 - EUR 95,600,000 Secured Amortising Pass Through Notes due 2027 | XS0857680770 | 10/Dec/2012 | Listed | 16/Dec/2027 |
| PREMIUM GREEN PLC | Series 2013-1 - EUR 109800000 Secured Amortising Pass Through Notes due 2028 | XS0942796078 | 10/Jun/2013 | Listed | 16/Jun/2028 |
| PREMIUM GREEN PLC | Series 2014-4 - Japanese Yen 5000000000 25 Year Secured Fixed Rate Notes due 2039 | XS1071389271 | 30/Jun/2014 | Listed | 23/Mar/2039 |
| PREMIUM GREEN PLC | Series 2014-5 - EUR 100000000 21 Year Fixed to CMS Floating Rate Notes due 2035 | XS1079283831 | 11/Jul/2014 | Listed | 25/Apr/2035 |
| PREMIUM GREEN PLC | Series 2014-6 - EUR 100000000 21 Year Fixed to CMS Floating Rate Notes due 2035. | XS1088908865 | 24/Jul/2014 | Listed | 25/Apr/2035 |
| PREMIUM GREEN PLC | Series 2014-7 - EUR 25,000,000 15 Year Fixed to CMS Floating Rate Notes | XS1159207072 | 15/Jan/2015 | Listed | 25/Jul/2030 |
| PREMIUM GREEN PLC | Series 2015-1 - EUR 51000000 25.5 Year Fixed to CMS Floating Rate Notes due 2040 | XS1195540551 | 25/Mar/2015 | Listed | 25/Jul/2040 |
| PREMIUM GREEN PLC | Series 2015-2 - EUR 150000000 20 Year Fixed to CMS Floating Rate Notes due 2035 | XS1234267976 | 05/Jun/2015 | Listed | 25/Apr/2035 |

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| PREMIUM GREEN PLC | Series 2015-3 - EUR 53000000 25 Year Formula-Linked Notes due 2040 issued pursuant to the PREMIUM Multi Issuer Asset Backed Medium Term Note Programme | XS1238836834 | 19/Jun/2015 | Listed | 25/Jul/2040 |
| PREMIUM GREEN PLC | Series 2015-4 - EUR 150,000,000 20 Year Fixed to CMS Floating Rate Notes due 2035 | XS1292902696 | 30/Sep/2015 | Listed | 25/Apr/2035 |
| PREMIUM GREEN PLC | Series 2015-5 - EUR 56,000,000 25 Year Formula-Linked Notes due 2040 issued pursuant to the PREMIUM Multi Issuer Asset Backed Medium Term Note Programme | XS1293652779 | 14/Oct/2015 | Listed | 25/Jul/2040 |
| PREMIUM GREEN PLC | Series 2015-6 - EUR 65000000 25 Year Formula-Linked Notes due 2040 issued pursuant to the PREMIUM Multi Issuer Asset Backed Medium Term Note Programme | XS1309446471 | 13/Nov/2015 | Listed | 25/Jul/2040 |
| PREMIUM GREEN PLC | Series 2016-04 - Series 2016-4 EUR250,000,000 Fixed to CMS Floating Rate Notes due 2054 | XS1436847849 | 15/Jul/2016 | Listed | 22/Jun/2054 |
| PREMIUM GREEN PLC | Series 2016-05 - Series 2016-5 EUR 50,000,000 Formula-Linked Notes due 2047 | XS1437625210 | 15/Jul/2016 | Listed | 25/Jul/2047 |
| PREMIUM GREEN PLC | Series 2016-08 - EUR 150,000,000 22 Year Fixed to CMS Floating Rate Notes due 2038 | XS1514467106 | 25/Nov/2016 | Listed | 25/Oct/2038 |
| PREMIUM GREEN PLC | Series 2016-09 - EUR 100,000,000 22 Year Fixed to CMS Floating Rate Notes due 2038 | XS1525879455 | 15/Dec/2016 | Listed | 25/Oct/2038 |
| PREMIUM GREEN PLC | Series 2016-1 - EUR 87,000,000 24 Year Formula-Linked Notes due 2040 issued pursuant to the PREMIUM Multi-Issuer Asset-Backed Medium Term Note Programme | XS1350667884 | 19/Feb/2016 | Listed | 25/Jul/2040 |
| PREMIUM GREEN PLC | Series 2016-2 - Series 2016-2 EUR 50,000,000 Formula-Linked Notes due 2047 | XS1412490291 | 10/Jun/2016 | Listed | 25/Jul/2047 |
| PREMIUM GREEN PLC | Series 2016-6 - EUR 15000000 10 Year CMS Floating Rate Notes due 2027 | XS1449869467 | 05/Aug/2016 | Listed | 18/Mar/2027 |

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| PREMIUM GREEN PLC | Series 2017-01 - Series 2017-1 EUR 42,000,000 Formula-Linked Notes due 2047 | XS1549315973 | 31/Jan/2017 | Listed | 25/Jul/2047 |
| PREMIUM GREEN PLC | Series 2017-03 - Series 2017-3 EUR 31,000,000 Formula-Linked Notes due 2047 | XS1615072615 | 09/Jun/2017 | Listed | 25/Jul/2047 |
| PREMIUM GREEN PLC | Series 2017-4 - EUR 7,700,000 40 Year Fixed Rate Amortising Notes due 2057 | XS1700382150 | 06/Nov/2017 | Listed | 31/Oct/2057 |
| PREMIUM GREEN PLC | Series 2018 - 2 - EUR 12,000,000 23.5 Year Formula-Linked Notes due 2041 | XS1820765037 | 05/Jun/2018 | Listed | 05/Sep/2041 |
| PREMIUM GREEN PLC | Series 2018-3 - EUR 12,000,000 23.5 Year Formula-Linked Notes due September 2041 | XS1823592206 | 11/Jun/2018 | Listed | 15/Sep/2041 |
| PREMIUM GREEN PLC | Series 2018-6 - EUR 30,000,000 15.4 Year Formula - Linked Notes due 2034 | XS1914225468 | 12/Dec/2018 | Listed | 25/May/2034 |
| PREMIUM GREEN PLC | Series 2018-7 - EUR 5,000,000 22.7 Year Formula - Linked Notes due 2041 | XS1920473581 | 21/Dec/2018 | Listed | 15/Sep/2041 |
| PREMIUM GREEN PLC | Series 2019-03 - Series 2019-03 EUR 10,000,000 11 Year Fixed Rate Notes due 2030 | XS2025454591 | 19/Jul/2019 | Listed | 01/Oct/2030 |
| PROFILE FINANCE P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268653523 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| PROFILE FINANCE P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274276186 | 10/Nov/2006 | Listed | 10/May/2040 |
| PROFILE FINANCE P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279938004 | 22/Dec/2006 | Listed | 23/Jul/2040 |
| PROFILE FINANCE P.L.C | 2007-15 - Series 2007-15 CZK 546,550,000 Floating Rate Secured Senior Notes due January 2040 | XS0309698552 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| PROFILE FINANCE P.L.C | 2007-16 - Series 2007-16 Floating Rate Secured Senior Notes due January 2040 | XS0309700804 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| PROFILE FINANCE P.L.C | 2007-17 - Series 2007-17 HUF 6,800,000,000 Floating Rate Secured Senior Notes due January 2040 | XS0309703659 | 10/Jul/2007 | Listed | 10/Jan/2040 |

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|---|---|---|---|---|---|
| PROFILE FINANCE P.L.C | 2007-19 - Series 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321803370 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| PROFILE FINANCE P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280834671 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| PROFILE FINANCE P.L.C | Series 2012-21 - Floating Rate Secured Senior Notes due January (the Notes) | XS0772031331 | 01/Jun/2012 | Listed | 23/Jan/2040 |
| PROFILE FINANCE P.L.C | Series 2013-25 - EUR 50600000 Floating Rate Secured Senior Notes due May 2040 (the "Notes") | XS0950409937 | 09/Jul/2013 | Listed | 09/May/2040 |
| PROFILE FINANCE P.L.C | Series 2013-27 - Issue of CZK 275,000,000 Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0950406834 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| PROFILE FINANCE P.L.C | Series 2015-28 - Issue of USD 50,000,000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1279452921 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| PROSEGUR CASH, S.A. | Series 1 - Issue of €600,000,000 1.375 per cent. Notes due 4th February 2026 | XS1729879822 | 04/Dec/2017 | Listed | 04/Feb/2026 |
| PROSEGUR COMPANIA DE SEGURIDAD, S.A. | €500,000,000 2.500 per cent. Notes due 6 April 2029 | XS2448335351 | 06/Apr/2022 | Listed | 06/Apr/2029 |
| PROSUS N.V. | $1,000,000,000 aggregate principal amount of Senior Notes due 2050 - $1,000,000,000 4.027% Senior Notes due 2050 - Reg S | USN7163RAD54 | 03/Aug/2020 | Listed | 03/Aug/2050 |
| PROSUS N.V. | $1,000,000,000 aggregate principal amount of Senior Notes due 2050 - $1,000,000,000 4.027% Senior Notes due 2050 - Rule 144A | US74365PAD06 | 03/Aug/2020 | Listed | 03/Aug/2050 |
| PROSUS N.V. | €500,000,000 aggregate principal amount of Senior Notes - €500,000,000 1.539% Senior Notes due 2028 - Rule 144A | XS2211114942 | 03/Aug/2020 | Listed | 03/Aug/2028 |
| PROSUS N.V. | €500,000,000 aggregate principal amount of Senior Notes - €500,000,000 2.031% Senior Notes due 2032 - Rule 144A | XS2211115329 | 03/Aug/2020 | Listed | 03/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROSUS N.V. | €500,000,000 aggregate principal amount of Senior Notes - €750,000,000 2.031% Senior Notes due 2032 - Reg S | XS2211183756 | 03/Aug/2020 | Listed | 03/Aug/2032 |
| PROSUS N.V. | €500,000,000 aggregate principal amount of Senior Notes - €850,000,000 1.539% Senior Notes due 2028 - Reg S | XS2211183244 | 03/Aug/2020 | Listed | 03/Aug/2028 |
| PROSUS N.V. | Issue of $1,250,000,000 3.680% Senior Notes due 2030 - Issue of $1,250,000,000 3.680% Senior Notes due 2030 | USN7163RAA16 | 21/Jan/2020 | Listed | 21/Jan/2030 |
| PROSUS N.V. | Issue of $1,250,000,000 3.680% Senior Notes due 2030 - Issue of $1,250,000,000 3.680% Senior Notes due 2030 (Rule 144A) | US74365PAA66 | 21/Jan/2020 | Listed | 21/Jan/2030 |
| PROSUS N.V. | Issue of $1,500,000,000 3.832% Senior Notes due 2051 REG S | USN7163RAQ67 | 08/Dec/2020 | Listed | 08/Feb/2051 |
| PROSUS N.V. | Issue of $1,500,000,000 3.832% Senior Notes due 2051 Rule 144A | US74365PAE88 | 08/Dec/2020 | Listed | 08/Feb/2051 |
| PROTECTIVE LIFE GLOBAL FUNDING | Series 2016-5 - Issue of NOK 1,000,000,000 2.925% Fixed Rate Notes due 2028 (the "Notes") | XS1526507790 | 05/Dec/2016 | Listed | 05/Dec/2028 |
| PROTEUS RMBS DAC | €1,199,601,000 Class A Residential Mortgage Backed Floating Rate Notes due 2054 | XS1908324228 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €1,199,601,000 Class A Residential Mortgage Backed Floating Rate Notes due 2054 (Rule 144A) | XS1908327320 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €139,908,000 Class F Residential Mortgage Backed Notes due 2054 | XS1908326785 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €139,908,000 Class F Residential Mortgage Backed Notes due 2054 (Rule 144A) | XS1908328724 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €2,000,000 Class Y Residential Mortgage Backed Notes due 2054 | XS1908326868 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €2,000,000 Class Y Residential Mortgage Backed Notes due 2054 (Rule 144A) | XS1908329029 | 20/Dec/2018 | Listed | 29/Oct/2054 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROTEUS RMBS DAC | €39,461,000 Class E Residential Mortgage Backed Floating Rate Notes due 2054 | XS1908326272 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €39,461,000 Class E Residential Mortgage Backed Floating Rate Notes due 2054 (Rule 144A) | XS1908328484 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €47,353,000 Class D Residential Mortgage Backed Floating Rate Notes due 2054 | XS1908325977 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €47,353,000 Class D Residential Mortgage Backed Floating Rate Notes due 2054 (Rule 144A) | XS1908328054 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €63,137,000 Class C Residential Mortgage Backed Floating Rate Notes due 2054 | XS1908325464 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €63,137,000 Class C Residential Mortgage Backed Floating Rate Notes due 2054 (Rule 144A) | XS1908327916 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €86,812,000 Class B Residential Mortgage Backed Floating Rate Notes due 2054 | XS1908325118 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PROTEUS RMBS DAC | €86,812,000 Class B Residential Mortgage Backed Floating Rate Notes due 2054 (Rule 144A) | XS1908327759 | 20/Dec/2018 | Listed | 29/Oct/2054 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 13,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class E CM Voting Notes) | XS1731041031 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 13,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144A - Class E CM Non-Voting Notes) | XS1731041460 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 13,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class E CM Non-Voting Exchangeable Notes) | XS1731041205 | 10/Jan/2018 | Listed | 25/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 13,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class E CM Non-Voting Notes) | XS1731041114 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class D CM Non-Voting Exchangeable Notes) | XS1731040579 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class D CM Voting Notes) | XS1731040496 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144A - Class D CM Non-Voting Notes) | XS1731040819 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class D CM Non-Voting Notes) | XS1731040652 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 173,700,000 Class A Senior Secured Floating Rate Notes due 2031 (144A - Class A CM Non-Voting Notes) | XS1731037435 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 173,700,000 Class A Senior Secured Floating Rate Notes due 2031 (Reg S - Class A CM Non-Voting Exchangeable Notes) | XS1731037351 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 173,700,000 Class A Senior Secured Floating Rate Notes due 2031 (Reg S - Class A CM Non-Voting Notes) | XS1731037278 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 173,700,000 Class A Senior Secured Floating Rate Notes due 2031 (Reg S - Class A CM Voting Notes) | XS1731037195 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 20,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (144A - Class C CM Non-Voting Notes) | XS1731040223 | 10/Jan/2018 | Listed | 25/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 20,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class C CM Non-Voting Exchangeable Notes) | XS1731039993 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 20,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class C CM Non-Voting Notes) | XS1731039647 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 20,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class C CM Voting Notes) | XS1731039720 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 30,300,000 Subordinated Notes due 2031 | XS1731042435 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 45,700,000 Class B Senior Secured Floating Rate Notes due 2031 (144A - Class B CM Non-Voting Notes) | XS1731038755 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 45,700,000 Class B Senior Secured Floating Rate Notes due 2031 (Reg S - Class B CM Non-Voting Exchangeable Notes) | XS1731038672 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 45,700,000 Class B Senior Secured Floating Rate Notes due 2031 (Reg S - Class B CM Non-Voting Notes) | XS1731038326 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 45,700,000 Class B Senior Secured Floating Rate Notes due 2031 (Reg S - Class B CM Voting Notes) | XS1731038599 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 9,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class F CM Voting Notes) | XS1731041627 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 9,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 (144A -Class F CM Non-Voting Notes) | XS1731042278 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 9,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class F CM Non-Voting Exchangeable Notes) | XS1731041973 | 10/Jan/2018 | Listed | 25/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PURPLE FINANCE CLO 1 DESIGNATED ACTIVITY COMPANY | EUR 9,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - Class F CM Non-Voting Notes) | XS1731041890 | 10/Jan/2018 | Listed | 25/Jan/2031 |
| PUTNAM STRUCTURED PRODUCT CDO 2001-1 LTD | Class A-1MM-a Floating Rate Notes due 2032 | USG7300XAA03 | 29/Jan/2002 | Listed | 28/Feb/2032 |
| PUTNAM STRUCTURED PRODUCT CDO 2001-1 LTD | Class A-1MM-b Floating Rate Notes due 2032 | USG7300XAB85 | 29/Jan/2002 | Listed | 28/Feb/2032 |
| PUTNAM STRUCTURED PRODUCT CDO 2001-1 LTD | Class A-1SS Floating Rate Notes due 2032 | USG7300XAC68 | 29/Jan/2002 | Listed | 28/Feb/2032 |
| PUTNAM STRUCTURED PRODUCT CDO 2001-1 LTD | Class A-2 Floating Rate Notes due 2032 | USG7300XAD42 | 29/Jan/2002 | Listed | 28/Feb/2032 |
| PUTNAM STRUCTURED PRODUCT CDO 2001-1 LTD | Class B Floating Rate Notes due 2037 | USG7300XAE25 | 29/Jan/2002 | Listed | 28/Feb/2037 |
| PUTNAM STRUCTURED PRODUCT CDO 2001-1 LTD | Class C-1 Floating Rate Notes due 2037 | USG7300XAF99 | 29/Jan/2002 | Listed | 28/Feb/2037 |
| PUTNAM STRUCTURED PRODUCT CDO 2001-1 LTD | Class C-2 Fixed Rate Notes due 2037 | USG7300XAG72 | 29/Jan/2002 | Listed | 28/Feb/2037 |
| PUTNAM STRUCTURED PRODUCT FUNDING 2003-1 LTD | Class A-1 Floating Rate Notes due 2038 | USG7302PAE72 | 03/Nov/2003 | Listed | 15/Oct/2038 |
| PUTNAM STRUCTURED PRODUCT FUNDING 2003-1 LTD | Class A-2 Floating Rate Notes due 2038 | USG7302PAH04 | 03/Nov/2003 | Listed | 15/Oct/2038 |
| PUTNAM STRUCTURED PRODUCT FUNDING 2003-1 LTD | Class B Floating Rate Notes due 2038 | USG7302PAJ69 | 03/Nov/2003 | Listed | 15/Oct/2038 |
| PUTNAM STRUCTURED PRODUCT FUNDING 2003-1 LTD | Class C Floating Rate Notes due 2038 | USG7302PAK33 | 03/Nov/2003 | Listed | 15/Oct/2038 |
| PYXIS ABS CDO 2007-1 LTD. | Class A-1 Variable Funding Senior Secured Floating Rate Notes due 2047 | USG7305TAA46 | 15/Jun/2007 | Listed | 06/Mar/2047 |
| PYXIS ABS CDO 2007-1 LTD. | Class A-2 Senior Secured Floating Rate Notes due 2047 | USG7305TAC02 | 15/Jun/2007 | Listed | 06/Mar/2047 |
| PYXIS ABS CDO 2007-1 LTD. | Class B Secured Floating Rate Notes due 2047 | USG7305TAD84 | 15/Jun/2007 | Listed | 06/Mar/2047 |
| PYXIS ABS CDO 2007-1 LTD. | Class C Secured Deferrable Floating Rate Notes due 2047 | USG7305TAE67 | 15/Jun/2007 | Listed | 06/Mar/2047 |
| PYXIS ABS CDO 2007-1 LTD. | Class D-1 Secured Deferrable Floating Rate Notes due 2047 | USG7305TAF33 | 15/Jun/2007 | Listed | 06/Mar/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PYXIS ABS CDO 2007-1 LTD. | Class D-2 Secured Deferrable Floating Rate Notes due 2047 | USG7305TAG16 | 15/Jun/2007 | Listed | 06/Mar/2047 |
| PYXIS ABS CDO 2007-1 LTD. | Class E Deferrable Notes due 2047 | USG7305PAA24 | 15/Jun/2007 | Listed | 06/Mar/2047 |
| PYXIS ABS CDO 2007-1 LTD. | Class F Deferrable Notes due 2047 | USG7305PAB07 | 15/Jun/2007 | Listed | 06/Mar/2047 |
| PYXIS ABS CDO 2007-1 LTD. | Class S Senior Secured Notes due 2047 | USG7305TAB29 | 15/Jun/2007 | Listed | 06/Mar/2047 |
| QIB SUKUK LTD. | Series 19 - Issue of U.S. $800,000,000 Trust Certificates due 2025 | XS2109794417 | 07/Feb/2020 | Listed | 07/Feb/2025 |
| QIB SUKUK LTD. | Series 20 - Issue of U.S. $900,000,000 Trust Certificates due 2025 | XS2248012382 | 27/Oct/2020 | Listed | 27/Oct/2025 |
| QIB SUKUK LTD. | Series 21 - Issue of U.S. $250,000,000 Trust Certificates due 2025 | HK0000824745 | 04/Mar/2022 | Listed | 03/Mar/2025 |
| QIB SUKUK LTD. | Series 24 - U.S. $950,000,000 Trust Certificates due 2028 | XS2723536970 | 22/Nov/2023 | Listed | 22/Nov/2028 |
| QNB FINANSBANK A.S | Issue of US$300,000,000 Fixed Rate Resettable Tier 2 Notes due 2033 under its US$5,000,000,000 Global Medium Term Note Programme | XS2678233243 | 15/Nov/2023 | Listed | 15/Nov/2033 |
| QUARZO S.R.L. | € 174,584,000 Series A2 Asset Backed Floating Rate Notes due June 2041 | IT0005599318 | 21/Jun/2024 | Listed | 15/Jun/2041 |
| QUARZO S.R.L. | € 22,000,000 Series J Asset Backed Fixed Rate Notes due June 2041 | IT0005599359 | 21/Jun/2024 | Listed | 15/Jun/2041 |
| QUARZO S.R.L. | € 22,800,000 Series D Asset Backed Floating Rate Notes due June 2041 | IT0005599342 | 21/Jun/2024 | Listed | 15/Jun/2041 |
| QUARZO S.R.L. | € 28,500,000 Series C Asset Backed Floating Rate Notes due June 2041 | IT0005599334 | 21/Jun/2024 | Listed | 15/Jun/2041 |
| QUARZO S.R.L. | € 40,800,000 Series B Asset Backed Floating Rate Notes due June 2041 | IT0005599326 | 21/Jun/2024 | Listed | 15/Jun/2041 |
| QUARZO S.R.L. | € 526,316,000 Series A1 Asset Backed Floating Rate Notes due June 2041 | IT0005599300 | 21/Jun/2024 | Listed | 15/Jun/2041 |
| QUARZO S.R.L. | €183,000,000 Series A2 Asset Backed Floating Rate Notes due October 2036 | IT0005389272 | 25/Nov/2019 | Listed | 15/Oct/2036 |
| QUARZO S.R.L. | €528,000,000 Series A Asset Backed Floating Rate Notes due November 2038 | IT0005490963 | 06/Apr/2022 | Listed | 15/Nov/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| QUARZO S.R.L. | €600,000,000 Series A1 Asset Backed Floating Rate Notes due October 2036 | IT0005389264 | 25/Nov/2019 | Listed | 15/Oct/2036 |
| QUARZO S.R.L. | Issue of € 1,760,000,000 Series A Asset Backed Fixed Rate Notes due June 2037 | IT0005406746 | 17/Apr/2020 | Listed | 15/Jun/2037 |
| QUARZO S.R.L. | Series A - 1215000000 euro Asset Backed Fixed Rate Notes due November 2033 | IT0005243917 | 15/Feb/2017 | Listed | 15/Nov/2033 |
| RAC BOND CO PLC | Issue of Sub-Class A-3 £250,000,000 Fixed Rate Class A Notes under the £5,000,000,000 multicurrency Programme for the issuance of Class A Notes | XS2701595592 | 13/Oct/2023 | Listed | 06/Nov/2028 |
| RAC BOND CO PLC | Series A-1 - Issue of Sub-Class A-1 GBP 300000000 Fixed Rate Class A Notes due 06th May 2046 | XS1404980846 | 06/May/2016 | Listed | 06/May/2046 |
| RAC BOND CO PLC | Series A-2 - Issue of Sub-Class A-2 GBP 600000000 Fixed Rate Class A Notes under the £5,000,000,000 multicurrency Programme for the issuance of Class A Notes due 06th May 2046 | XS1404981141 | 06/May/2016 | Listed | 06/May/2046 |
| RAI – RADIOTELEVISIONE ITALIANA S.P.A. | €300,000,000 1.375 per cent. Notes due 4 December 2024 | XS2089322098 | 04/Dec/2019 | Listed | 04/Dec/2024 |
| RAI – RADIOTELEVISIONE ITALIANA S.P.A. | €300,000,000 4.375 per cent. Notes due 10 July 2029 | XS2844410287 | 10/Jul/2024 | Listed | 10/Jul/2029 |
| RAIT CRE CDO I, LTD. | Class A-1A First Priority Senior Secured Floating Rate Notes due November 2046 | USG73600AA92 | 05/Jan/2007 | Listed | 20/Nov/2046 |
| RAIT CRE CDO I, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due November 2046 | USG73600AB75 | 05/Jan/2007 | Listed | 20/Nov/2046 |
| RAIT CRE CDO I, LTD. | Class B Third Priority Senior Secured Floating Rate Notes due November 2046 | USG73600AC58 | 05/Jan/2007 | Listed | 20/Nov/2046 |
| RAIT CRE CDO I, LTD. | Class C Fourth Priority Mezzanine Deferrable Floating Rate Notes due November 2046 | USG73600AD32 | 05/Jan/2007 | Listed | 20/Nov/2046 |
| RAIT CRE CDO I, LTD. | Class D Fifth Priority Mezzanine Deferrable Floating Rate Notes due November 2046 | USG73600AE15 | 05/Jan/2007 | Listed | 20/Nov/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RAIT CRE CDO I, LTD. | Class E Sixth Priority Mezzanine Deferrable Floating Rate Notes due November 2046 | USG73600AF89 | 05/Jan/2007 | Listed | 20/Nov/2046 |
| RAIT CRE CDO I, LTD. | Class F Seventh Priority Subordinate Deferrable Floating Rate Notes due November 2046 | USG73600AG62 | 05/Jan/2007 | Listed | 20/Nov/2046 |
| RAIT CRE CDO I, LTD. | Class G Eighth Priority Subordinate Deferrable Floating Rate Notes due November 2046 | USG73600AH46 | 05/Jan/2007 | Listed | 20/Nov/2046 |
| RAIT CRE CDO I, LTD. | Class H Ninth Priority Subordinate Deferrable Floating Rate Notes due November 2046 | USG73600AJ02 | 05/Jan/2007 | Listed | 20/Nov/2046 |
| RAIT PREFERRED FUNDING II, LTD. | Class A-1T First Priority Senior Secured Floating Rates Due 2045 | USG7360PAA42 | 11/Sep/2007 | Listed | 25/Jun/2045 |
| RAIT PREFERRED FUNDING II, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes Due 2045 | USG7360PAC08 | 11/Sep/2007 | Listed | 25/Jun/2045 |
| RAIT PREFERRED FUNDING II, LTD. | Class B Third Priority Senior Secured Floating Rate Note Due 2045 | USG7360PAD80 | 11/Sep/2007 | Listed | 25/Jun/2045 |
| RAIT PREFERRED FUNDING II, LTD. | Class C Fourth Priority Mezzanine Deferrable Floating Rate Note Due 2045 | USG7360PAE63 | 11/Sep/2007 | Listed | 25/Jun/2045 |
| RAIT PREFERRED FUNDING II, LTD. | Class D Fifth Priority Mezzanine Deferrable Floating Rate Note Due 2045 | USG7360PAF39 | 11/Sep/2007 | Listed | 25/Jun/2045 |
| RAIT PREFERRED FUNDING II, LTD. | Class E Sixth Priority Mezzanine Deferrable Floating Rate Note Due 2045 | USG7360PAG12 | 11/Sep/2007 | Listed | 25/Jun/2045 |
| RAIT PREFERRED FUNDING II, LTD. | Class F Seventh Priority Mezzanine Deferrable Floating Rate Note Due 2045 | USG7360PAH94 | 11/Sep/2007 | Listed | 25/Jun/2045 |
| RAIT PREFERRED FUNDING II, LTD. | Class G Eighth Priority Mezzanine Deferrable Floating Rate Note Due 2045 | USG7360PAJ50 | 11/Sep/2007 | Listed | 25/Jun/2045 |
| RAIT PREFERRED FUNDING II, LTD. | Class H Ninth Priority Mezzanine Deferrable Floating Rate Note Due 2045 | USG7360PAK24 | 11/Sep/2007 | Listed | 25/Jun/2045 |
| RECOLTE SECURITIES P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274270148 | 10/Nov/2006 | Listed | 10/May/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RECOLTE SECURITIES P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279939077 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| RECOLTE SECURITIES P.L.C | 2007-15 - Series No. 2007-15 Floating Rate Secured Senior Notes due 2040 | XS0309698719 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| RECOLTE SECURITIES P.L.C | 2007-17 - Series No. 2007-17 HUF 6,800,000,000 Floating Rate Secured Senior Notes due 2040 | XS0309703733 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| RECOLTE SECURITIES P.L.C | 2007-19 - Series 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321803537 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| RECOLTE SECURITIES P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280835132 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| RECOLTE SECURITIES P.L.C | Series 2013-25 - Issue of EUR 110,000,000 Floating Rate Secured Senior Notes due May 2040 (the "Notes") | XS0950410190 | 09/Jul/2013 | Listed | 09/May/2040 |
| RECOLTE SECURITIES P.L.C | Series 2013-27 - Issue of CZK 275000000 Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0950406750 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| RECOLTE SECURITIES P.L.C | Series 2015-28 - Issue of USD 50,000,000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1279453739 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| REGIONAL DIVERSIFIED FUNDING 2005-1 LTD. | Class A-1a Floating Rate Senior Notes due 2036 | USG7481AAA19 | 28/Apr/2005 | Listed | 25/Jan/2036 |
| REGIONAL DIVERSIFIED FUNDING 2005-1 LTD. | Class A-1b Fixed Rate Senior Notes due 2036 | USG7481AAB91 | 28/Apr/2005 | Listed | 25/Jan/2036 |
| REGIONAL DIVERSIFIED FUNDING 2005-1 LTD. | Class A-2 Floating Rate Senior Notes due 2036 | USG7481AAC74 | 28/Apr/2005 | Listed | 25/Jan/2036 |
| REGIONAL DIVERSIFIED FUNDING 2005-1 LTD. | Class B-1 Floating Rate Senior Subordinate Notes due 2036 | USG7481AAD57 | 28/Apr/2005 | Listed | 25/Jan/2036 |
| REGIONAL DIVERSIFIED FUNDING 2005-1 LTD. | Class B-2 Fixed Rate Senior Subordinate Notes due 2036 | USG7481AAE31 | 28/Apr/2005 | Listed | 25/Jan/2036 |
| REGIONAL DIVERSIFIED FUNDING 2005-1 LTD. | Subordinate Income Notes due 2036 | USG74816AA09 | 28/Apr/2005 | Listed | 25/Jan/2036 |
| REGIONAL DIVERSIFIED FUNDING LTD & REGIONAL DIVERSIFIED FUND | Fixed Rate Senior Notes due March 15, 2030 | US75902AAB44 | 15/May/2000 | Listed | 15/Mar/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| REN FINANCE B.V. | Series 2 - Issue of EUR 200,000,000 2.500 per cent Notes due 12 February 2025 | XS1505130572 | 14/Oct/2016 | Listed | 12/Feb/2025 |
| REN FINANCE B.V. | Series 2 - Issue of EUR 300000000 2.500 per cent. Notes due 12 February 2025 | XS1189286286 | 12/Feb/2015 | Listed | 12/Feb/2025 |
| REN FINANCE B.V. | Series 4 - Issue of EUR 300,000,000 1.750 per cent. Senior Notes due 18 January 2028 | XS1753814737 | 18/Jan/2018 | Listed | 18/Jan/2028 |
| REN FINANCE B.V. | Series 5 - Issue of EUR 300,000,000 0.500 per cent. Green Bonds due 16 April 2029 | XS2332186001 | 16/Apr/2021 | Listed | 16/Apr/2029 |
| REN FINANCE B.V. | Series 6 - Issue of EUR 300,000,000 3.500 per cent. Green Bonds due 27 February 2032 | XS2771494940 | 27/Feb/2024 | Listed | 27/Feb/2032 |
| REPUBLIC OF ALBANIA | €500,000,000 3.500 per cent. Notes due 9 October 2025 - 144A | XS1877938404 | 09/Oct/2018 | Listed | 09/Oct/2025 |
| REPUBLIC OF ALBANIA | €500,000,000 3.500 per cent. Notes due 9 October 2025 - Reg S | XS1877938669 | 09/Oct/2018 | Listed | 09/Oct/2025 |
| REPUBLIC OF ALBANIA | €650,000,000 3.500% Notes due 16 June 2027 - 144A | XS2010031727 | 16/Jun/2020 | Listed | 16/Jun/2027 |
| REPUBLIC OF ALBANIA | €650,000,000 3.500% Notes due 16 June 2027 - REG S | XS2010031990 | 16/Jun/2020 | Listed | 16/Jun/2027 |
| REPUBLIC OF ARMENIA | 7.150 per cent Notes due 26 March 2025 | XS1207654853 | 26/Mar/2015 | Listed | 26/Mar/2025 |
| REPUBLIC OF ARMENIA | U.S.$500,000,000 3.95 per cent Notes due 2029 | XS2010043904 | 26/Sep/2019 | Listed | 26/Sep/2029 |
| REPUBLIC OF ARMENIA | US$750,000,000 3.60 per cent. Notes due 2031 | XS2010028939 | 02/Feb/2021 | Listed | 02/Feb/2031 |
| REPUBLIC OF AZERBAIJAN | USD 1,076,578,000 3.5 per cent. Notes due 2032 | XS1678623734 | 11/Sep/2018 | Listed | 01/Sep/2032 |
| REPUBLIC OF AZERBAIJAN | USD 310,718,000 5.125 per cent. Notes due 2029 | XS1678623064 | 11/Sep/2018 | Listed | 01/Sep/2029 |
| REPUBLIC OF KENYA | US$1,200,000,000 8.000 per cent. Amortising Notes due 2032 | XS1843435766 | 22/May/2019 | Listed | 22/May/2032 |
| REPUBLIC OF KENYA | US$900,000,000 7.000 per cent. Amortising Notes due 2027 | XS1843435840 | 22/May/2019 | Listed | 22/May/2027 |
| REPUBLIC OF KENYA | USD 1,000,000,000 7.250 per cent. Notes due 2028 | XS1781710543 | 28/Feb/2018 | Listed | 28/Feb/2028 |
| REPUBLIC OF KENYA | USD 1,000,000,000 8.250 per cent. Notes due 2048 | XS1781710626 | 28/Feb/2018 | Listed | 28/Feb/2048 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RESIDENTIAL MORTGAGE SECURITIES 33 PLC | £10,900,000.00 Class G Notes due June 2048 | XS2835001871 | 18/Jun/2024 | Listed | 20/Jun/2048 |
| RESIDENTIAL MORTGAGE SECURITIES 33 PLC | £11,872,000.00 Class Z Notes due June 2048 | XS2837240006 | 18/Jun/2024 | Listed | 20/Jun/2048 |
| RESIDENTIAL MORTGAGE SECURITIES 33 PLC | £11,875,000.00 Class E Notes due June 2048 | XS2835001103 | 18/Jun/2024 | Listed | 20/Jun/2048 |
| RESIDENTIAL MORTGAGE SECURITIES 33 PLC | £12,850,000.00 Class D Notes due June 2048 | XS2835001012 | 18/Jun/2024 | Listed | 20/Jun/2048 |
| RESIDENTIAL MORTGAGE SECURITIES 33 PLC | £2,000,000.00 Class XS2 Notes due June 2048 | XS2835002416 | 18/Jun/2024 | Listed | 20/Jun/2048 |
| RESIDENTIAL MORTGAGE SECURITIES 33 PLC | £25,725,000.00 Class C Notes due June 2048 | XS2835000808 | 18/Jun/2024 | Listed | 20/Jun/2048 |
| RESIDENTIAL MORTGAGE SECURITIES 33 PLC | £29,675,000.00 Class B Notes due June 2048 | XS2835000634 | 18/Jun/2024 | Listed | 20/Jun/2048 |
| RESIDENTIAL MORTGAGE SECURITIES 33 PLC | £294,825,000.00 Class A Notes due June 2048 | XS2834999950 | 18/Jun/2024 | Listed | 20/Jun/2048 |
| RESIDENTIAL MORTGAGE SECURITIES 33 PLC | £3,000,000.00 Class XS1 Notes due June 2048 | XS2835002093 | 18/Jun/2024 | Listed | 20/Jun/2048 |
| RESIDENTIAL MORTGAGE SECURITIES 33 PLC | £9,900,000.00 Class F Notes due June 2048 | XS2835001442 | 18/Jun/2024 | Listed | 20/Jun/2048 |
| RESLOC UK 2007-1 PLC | Class A3a Mortgage Backed Floating Rate Notes due 2043 | XS0300468385 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class A3b Mortgage Backed Floating Rate Notes due 2043 | XS0300470365 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class A3c Mortgage Backed Floating Rate Notes due 2043 | XS0300472817 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class B1a Mortgage Backed Floating Rate Notes due 2043 | XS0300474193 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class B1b Mortgage Backed Floating Rate Notes due 2043 | XS0300474607 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class C1a Mortgage Backed Floating Rate Notes due 2043 | XS0300474789 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class C1b Mortgage Backed Floating Rate Notes due 2043 | XS0300475083 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class D1a Mortgage Backed Floating Rate Notes due 2043 | XS0300475323 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class D1b Mortgage Backed Floating Rate Notes due 2043 | XS0300476057 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class E1b Mortgage Backed Floating Rate Notes due 2043 | XS0300477022 | 16/May/2007 | Listed | 14/Dec/2043 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RESLOC UK 2007-1 PLC | Class E2b Mortgage Backed Floating Rate Notes due 2043 | XS0300477535 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class F1b Mortgage Backed Floating Rate Notes due 2043 | XS0300477964 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class M1a Mortgage Backed Floating Rate Notes due 2043 | XS0300473203 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Class M1b Mortgage Backed Floating Rate Notes due 2043 | XS0300473542 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Mortgage Early Repayment Certificates | XS0300685996 | 16/May/2007 | Listed | 14/Dec/2043 |
| RESLOC UK 2007-1 PLC | Residual Certificates | XS0300686374 | 16/May/2007 | Listed | 14/Dec/2043 |
| RFC CDO II LTD | Class A-1 Senior Secured Floating Rate Notes Due March 2040 | USG7550UAA37 | 20/Apr/2005 | Listed | 15/Mar/2040 |
| RFC CDO II LTD | Class A-2 Senior Secured Floating Rate Notes Due March 2040 | USG7550UAB10 | 20/Apr/2005 | Listed | 15/Mar/2040 |
| RFC CDO II LTD | Class B-1 Senior Secured Floating Rate Notes Due March 2040 | USG7550UAC92 | 20/Apr/2005 | Listed | 15/Mar/2040 |
| RFC CDO II LTD | Class B-2 Senior Secured Fixed Rate Notes Due March 2040 | USG7550UAD75 | 20/Apr/2005 | Listed | 15/Mar/2040 |
| RFC CDO II LTD | Class C Secured Floating Rate Deferrable Interest Notes Due March 2040 | USG7550UAE58 | 20/Apr/2005 | Listed | 15/Mar/2040 |
| RFC CDO II LTD | Class D Secured Floating Rate Deferrable Interest Notes Due March 2040 | USG7550UAF24 | 20/Apr/2005 | Listed | 15/Mar/2040 |
| RFC CDO II LTD | Class E Secured Floating Rate Deferrable Interest Notes Due March 2040 | USG7550UAG07 | 20/Apr/2005 | Listed | 15/Mar/2040 |
| RFC CDO II LTD | Class F Secured Fixed Rate Deferrable Interest Notes Due March 2040 | USG7550UAH89 | 20/Apr/2005 | Listed | 15/Mar/2040 |
| RFC CDO III LTD | Class A-2 Senior Floating Rate Notes due December 2040 | USG75505AA85 | 24/Jan/2007 | Listed | 15/Dec/2040 |
| RFC CDO III LTD | Class B Senior Secured Floating Rate Notes due December 2040 | USG75505AB68 | 24/Jan/2007 | Listed | 15/Dec/2040 |
| RFC CDO III LTD | Class C Secured Floating Rate Deferrable Interest Notes due 2040 | USG75505AC42 | 24/Jan/2007 | Listed | 15/Dec/2040 |
| RFC CDO III LTD | Class D Secured Floating Rate Deferrable Interest Notes due 2040 | USG75505AD25 | 24/Jan/2007 | Listed | 15/Dec/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 18500000 Class B-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (144A) | XS1849529638 | 16/Jul/2018 | Listed | 14/Jul/2031 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22800000 Class D-R Senior Secured Deferrable Floating CM Exchangeable Non-Voting Rate Notes due 2031 (Reg S) | XS1853034384 | 16/Jul/2018 | Listed | 14/Jul/2031 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22800000 Class D-R Senior Secured Deferrable Floating CM Exchangeable Non-Voting Rate Notes due 2031 (144A) | XS1853034624 | 16/Jul/2018 | Listed | 14/Jul/2031 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22800000 Class D-R Senior Secured Deferrable Floating CM Voting Rate Notes due 2031 (Reg S) | XS1849531535 | 16/Jul/2018 | Listed | 14/Jul/2031 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22800000 Class D-R Senior Secured Deferrable Floating Non CM Voting Rate Notes due 2031 (144A) | XS1853034467 | 16/Jul/2018 | Listed | 14/Jul/2031 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22800000 Class D-R Senior Secured Deferrable Floating Non CM Voting Rate Notes due 2031 (Reg S) | XS1853034202 | 16/Jul/2018 | Listed | 14/Jul/2031 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22800000 Class D-R Senior Secured Deferrable Floating CM Voting Rate Notes due 2031 (144A) | XS1849531451 | 16/Jul/2018 | Listed | 14/Jul/2031 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 26785000 Class C Senior Secured Deferrable Floating Rate Notes due 2027 in the form of CM Exchangeable Non-Voting Notes - Reg S | XS1415666368 | 20/May/2016 | Listed | 14/Jan/2027 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 26785000 Class C Senior Secured Deferrable Floating Rate Notes due 2027 in the form of CM Non-Voting Notes - Reg S | XS1415666285 | 20/May/2016 | Listed | 14/Jan/2027 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 26785000 Class C Senior Secured Deferrable Floating Rate Notes due 2027 in the form of CM Non-Voting Notes - Rule 144A | XS1415666525 | 20/May/2016 | Listed | 14/Jan/2027 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 26785000 Class C Senior Secured Deferrable Floating Rate Notes due 2027 in the form of CM Voting Notes - Rule 144A | XS1000873593 | 20/May/2016 | Listed | 14/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 34210000 Class B Senior Secured Deferrable Floating Rate Notes due 2027 in the form of CM Non-Voting Notes - Reg S | XS1415665808 | 20/May/2016 | Listed | 14/Jan/2027 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 34210000 Class B Senior Secured Deferrable Floating Rate Notes due 2027 in the form of CM Voting Notes - Rule 144A | XS1000871977 | 20/May/2016 | Listed | 14/Jan/2027 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 351050000 Class A-1 Senior Secured Floating Rate Notes due 2027 in the form of CM Non-Voting Notes - Reg S | XS1415664074 | 20/May/2016 | Listed | 14/Jan/2027 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 351050000 Class A-1 Senior Secured Floating Rate Notes due 2027 in the form of CM Non-Voting Notes - Rule 144A | XS1415665048 | 20/May/2016 | Listed | 14/Jan/2027 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 351050000 Class A-1 Senior Secured Floating Rate Notes due 2027 in the form of CM Voting Notes - Rule 144A | XS1000862554 | 20/May/2016 | Listed | 14/Jan/2027 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 67550000 Subordinated Notes due 2031 - Reg S | XS1000875531 | 09/Jan/2014 | Listed | 14/Jan/2031 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 67550000 Subordinated Notes due 2031 - Rule 144A | XS1000875887 | 20/May/2016 | Listed | 14/Jan/2031 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 74375000 Class A-2 Senior Secured Floating Rate Notes due 2027 in the form of CM Exchangeable Non-Voting Notes - Rule 144A | XS1415665717 | 20/May/2016 | Listed | 14/Jan/2027 |
| RICHMOND PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 74375000 Class A-2 Senior Secured Floating Rate Notes due 2027 in the form of CM Voting Notes - Rule 144A | XS1000870656 | 20/May/2016 | Listed | 14/Jan/2027 |
| RIKSHEM AB (PUBL) | Series 10 - Issue of NOK 500,000,000 Floating Rate Notes due May 2026 | NO0010882863 | 22/May/2020 | Listed | 22/May/2026 |
| RIKSHEM AB (PUBL) | Series 11 - Issue of SEK 400,000,000 Floating Rate Notes due December 2025 | XS2188806066 | 11/Jun/2020 | Listed | 11/Dec/2025 |
| RIKSHEM AB (PUBL) | Series 12 - Issue of NOK 100,000,000 2.37 per cent Fixed Rate Notes due 17 June 2032 | NO0010885346 | 17/Jun/2020 | Listed | 17/Jun/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RIKSHEM AB (PUBL) | Series 13 - Issue of SEK 200,000,000 Floating Rate Notes due September 2025 | XS2226259559 | 02/Sep/2020 | Listed | 02/Sep/2025 |
| RIKSHEM AB (PUBL) | Series 14 - NOK 650,000,000 1.910 per cent. Notes due November 2032 | NO0010905433 | 16/Nov/2020 | Listed | 16/Nov/2032 |
| RIKSHEM AB (PUBL) | Series 15 - Issue of NOK 300,000,000 Green Floating Rate Notes due March 2029 | NO0010907868 | 02/Dec/2020 | Listed | 02/Mar/2029 |
| RIKSHEM AB (PUBL) | Series 16 - Issue of SEK 500,000,000 0.48 per cent Fixed Rate Notes due 18 March 2025 | XS2287907880 | 18/Jan/2021 | Listed | 18/Mar/2025 |
| RIKSHEM AB (PUBL) | Series 17 - Issue of SEK 300,000,000 Fixed Rate Green Notes due January 2026 | XS2288091874 | 19/Jan/2021 | Listed | 19/Jan/2026 |
| RIKSHEM AB (PUBL) | Series 18 - Issue of SEK 200,000,000 Green Floating Rate Notes due February 2026 | XS2382307994 | 02/Sep/2021 | Listed | 17/Feb/2026 |
| RIKSHEM AB (PUBL) | Series 18 - Issue of SEK 400,000,000 Green Floating Rate Notes due February 2026. | XS2303027317 | 17/Feb/2021 | Listed | 17/Feb/2026 |
| RIKSHEM AB (PUBL) | Series 19 - Issue of AUD 30,000,000 3.25% Notes due 31 May 2041 | XS2348328324 | 31/May/2021 | Listed | 31/May/2041 |
| RIKSHEM AB (PUBL) | Series 2 - Issue of EUR 28,000,000 2.215 per cent. Notes due 27 October 2032 | XS1708195356 | 27/Oct/2017 | Listed | 27/Oct/2032 |
| RIKSHEM AB (PUBL) | Series 20 - Issue of SEK 300,000,000 Green Floating Rate Notes due October 2026 | XS2392999202 | 05/Oct/2021 | Listed | 05/Oct/2026 |
| RIKSHEM AB (PUBL) | Series 22 - Issue of SEK 500,000,000 Fixed Rate Green Notes due 22 May 2025 | XS2411642338 | 22/Nov/2021 | Listed | 22/May/2025 |
| RIKSHEM AB (PUBL) | Series 24 - Issue of SEK 300,000,000 Green Floating Rate Notes due October 2025 | XS2438017613 | 28/Jan/2022 | Listed | 28/Oct/2025 |
| RIKSHEM AB (PUBL) | Series 26 - Issue of SEK 500,000,000 Floating Rate Green Notes due 2027 | XS2478315760 | 10/May/2022 | Listed | 10/May/2027 |
| RIKSHEM AB (PUBL) | Series 27 - Issue of SEK 1,000,000,000 Fixed Rate Green Notes due 2 June 2025 | XS2486698538 | 02/Jun/2022 | Listed | 02/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RIKSHEM AB (PUBL) | Series 28 - Issue of SEK 600,000,000 Floating Rate Green Notes due September 2027 | XS2529236247 | 06/Sep/2022 | Listed | 06/Sep/2027 |
| RIKSHEM AB (PUBL) | Series 29 - Issue of SEK 400,000,000 Fixed Rate Green Notes due 6 September 2027 | XS2529236833 | 06/Sep/2022 | Listed | 06/Sep/2027 |
| RIKSHEM AB (PUBL) | Series 3 - Issue of EUR 30,000,000 Fixed Rate Notes Due 1 March 2033 | XS1766514829 | 01/Mar/2018 | Listed | 01/Mar/2033 |
| RIKSHEM AB (PUBL) | Series 30 - Issue of EUR 10,000,000 Green Fixed Rate Notes due 4 October 2027 | XS2539341078 | 04/Oct/2022 | Listed | 04/Oct/2027 |
| RIKSHEM AB (PUBL) | Series 31 - Issue of SEK 250,000,000 Fixed Rate Green Notes due 13 October 2026 | XS2545423001 | 13/Oct/2022 | Listed | 13/Oct/2026 |
| RIKSHEM AB (PUBL) | Series 32 - Issue of SEK 200,000,000 Fixed Rate Notes due 26 October 2026 | XS2549512007 | 26/Oct/2022 | Listed | 26/Oct/2026 |
| RIKSHEM AB (PUBL) | Series 33 - Issue of SEK 250,000,000 Fixed Rate Notes due 25 January 2027 | XS2580015324 | 25/Jan/2023 | Listed | 25/Jan/2027 |
| RIKSHEM AB (PUBL) | Series 34 - Issue of SEK 300,000,000 Floating Rate Notes due March 2027 | XS2595039491 | 08/Mar/2023 | Listed | 08/Mar/2027 |
| RIKSHEM AB (PUBL) | Series 35 - Issue of SEK 250,000,000 Floating Rate Green Notes due February 2026 | XS2618429398 | 03/May/2023 | Listed | 03/Feb/2026 |
| RIKSHEM AB (PUBL) | Series 36 - Issue of SEK 250,000,000 Green Fixed Rate Notes due 3 February 2026 | XS2618877208 | 03/May/2023 | Listed | 03/Feb/2026 |
| RIKSHEM AB (PUBL) | Series 37 - Issue of SEK 500,000,000 Floating Rate Notes due 3 May 2026 | XS2618877620 | 03/May/2023 | Listed | 03/May/2026 |
| RIKSHEM AB (PUBL) | Series 38 - Issue of SEK 500,000,000 Floating Rate Notes due May 2028 | XS2627124436 | 24/May/2023 | Listed | 24/May/2028 |
| RIKSHEM AB (PUBL) | Series 39 - Issue of SEK 150,000,000 Floating Rate Notes due 7 November 2028 | XS2714441842 | 07/Nov/2023 | Listed | 07/Nov/2028 |
| RIKSHEM AB (PUBL) | Series 4 - Issue of EUR 30,000,000 2.327 per cent. Notes Due 1 March 2033 | XS1782796376 | 01/Mar/2018 | Listed | 01/Mar/2033 |
| RIKSHEM AB (PUBL) | Series 40 - Issue of NOK 150,000,000 5.350% Fixed Rate Notes due 4 December 2035 | NO0013081323 | 04/Dec/2023 | Listed | 12/Dec/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RIKSHEM AB (PUBL) | Series 41 - Issue of SEK 300,000,000 Green Fixed Rate Notes due 13 December 2028 | XS2733525039 | 13/Dec/2023 | Listed | 13/Dec/2028 |
| RIKSHEM AB (PUBL) | Series 43 - Issue of SEK 200,000,000 Green Fixed Rate Notes due 7 February 2029 | XS2762820855 | 07/Feb/2024 | Listed | 07/Feb/2029 |
| RIKSHEM AB (PUBL) | Series 44 - SEK 750,000,000 Floating Rate Sustainability-Linked Notes due 28 February 2029 | XS2774953090 | 28/Feb/2024 | Listed | 28/Feb/2029 |
| RIKSHEM AB (PUBL) | Series 45 - Issue of SEK 250,000,000 Fixed Rate Sustainability-Linked Notes due February 2029 | XS2793359618 | 26/Mar/2024 | Listed | 28/Feb/2029 |
| RIKSHEM AB (PUBL) | Series 46 - Issue of NOK 400,000,000 5.230 per cent. Fixed Rate Green Notes due 23 April 2032 | NO0013216226 | 23/Apr/2024 | Listed | 23/Apr/2032 |
| RIKSHEM AB (PUBL) | Series 47 - Issue of SEK 300,000,000 Green Floating Rate Bonds due 27 May 2026 | XS2827775847 | 27/May/2024 | Listed | 27/May/2026 |
| RIKSHEM AB (PUBL) | Series 48 - Issue of SEK 500,000,000 Green Floating Rate Notes due 4 June 2029 | XS2834479953 | 04/Jun/2024 | Listed | 04/Jun/2029 |
| RIKSHEM AB (PUBL) | Series 5 - Issue of EUR 16,000,000 1.536 per cent. Notes due 15 March 2029 | XS1938464085 | 22/Jan/2019 | Listed | 15/Mar/2029 |
| RIKSHEM AB (PUBL) | Series 50 - Issue of NOK 500,000,000 Green Floating Rate Bonds due 30 September 2031 | NO0013353318 | 30/Sep/2024 | Listed | 30/Sep/2031 |
| RIKSHEM AB (PUBL) | Series 51 - Issue of SEK 400,000,000 Green Floating Rate Notes due October 2027 | XS2924147494 | 22/Oct/2024 | Listed | 22/Oct/2027 |
| RIKSHEM AB (PUBL) | Series 6 - Issue of EUR 10,000,000 2.137 per cent. Notes due 29 January 2036 | XS1942760528 | 30/Jan/2019 | Listed | 29/Jan/2036 |
| RIKSHEM AB (PUBL) | Series 7 - Issue of AUD 50,000,000 2.90 per cent. Notes due 2035 | XS2105834670 | 23/Jan/2020 | Listed | 23/Jan/2035 |
| RIKSHEM AB (PUBL) | Series 8 - Issue of SEK 200,000,000 Floating Rate Notes due February 2025 | XS2447756086 | 22/Feb/2022 | Listed | 03/Feb/2025 |
| RIKSHEM AB (PUBL) | Series 8 - Issue of SEK 300,000,000 Floating Rate Green Notes due February 2025 | XS2112936161 | 03/Feb/2020 | Listed | 03/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RIKSHEM AB (PUBL) | Series 9 - Issue of SEK 300,000,000 Fixed Rate Green Notes due 03 February 2025 | XS2152342585 | 06/Apr/2020 | Listed | 03/Feb/2025 |
| RIKSHEM AB (PUBL) | Series 9 - Issue of SEK 600,000,000 Fixed Rate Green Notes due 03 February 2025 | XS2112951392 | 03/Feb/2020 | Listed | 03/Feb/2025 |
| RIKSHEM AB (PUBL) | Series EMTN 49 - Issue of SEK 300,000,000 Green Floating Rate Notes due August 2027 | XS2891675105 | 30/Aug/2024 | Listed | 30/Aug/2027 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 29 - Issue of DKK 500,000,000 Subordinated Floating Rate Notes due January 2032 | XS2397053591 | 11/Oct/2021 | Listed | 11/Jan/2032 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 31 - Issue of DKK 500,000,000 Callable Non-Preferred Senior Floating Rate Notes due January 2027 | DK0030504832 | 27/Jan/2022 | Listed | 27/Jan/2027 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 32 - Issue of SEK 250,000,000 Callable Non-Preferred Senior Floating Rate Notes due January 2027 | XS2472658215 | 27/Apr/2022 | Listed | 27/Jan/2027 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 32 - Issue of SEK 700,000,000 Callable Non-Preferred Senior Floating Rate Notes due January 2027 | XS2437368389 | 27/Jan/2022 | Listed | 27/Jan/2027 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 33 - Issue of NOK 250,000,000 Callable Non-Preferred Senior Floating Rate Notes due May 2028 | XS2476290338 | 05/May/2022 | Listed | 05/May/2028 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 38 - Issue of DKK 650,000,000 Preferred Senior Floating Rate Notes due February 2025 due May 2028 | XS2580677628 | 26/Jan/2023 | Listed | 03/Feb/2025 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 40 - Issue of EUR 15,000,000 Callable Non-Preferred Senior Floating Rate Notes due March 2028 | XS2596065784 | 08/Mar/2023 | Listed | 08/Mar/2028 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 43 - SEK 800,000,000 Callable Non-Preferred Senior Floating Rate Notes due March 2030 | XS2784698834 | 19/Mar/2024 | Listed | 19/Mar/2030 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 45 - EUR 10,000,000 4.25 per cent. Callable Non-Preferred Senior Fixed Rate Notes due 23 May 2039 | XS2822499286 | 23/May/2024 | Listed | 23/May/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 46 - SEK 500,000,000 Callable Non-Preferred Senior Floating Rate Notes due May 2029 | XS2824800853 | 23/May/2024 | Listed | 23/May/2029 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 47 - EUR 15,000,000 Callable Preferred Senior Floating Rate Notes due May 2028 | XS2830518549 | 31/May/2024 | Listed | 31/May/2028 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 49 - SEK 500,000,000 Callable Non-Preferred Senior Floating Rate Notes due October 2029 | XS2911123664 | 02/Oct/2024 | Listed | 02/Oct/2029 |
| RINGKJØBING LANDBOBANK AKTIESELSKAB | Series 50 - Issue of NOK 450,000,000 Callable Non-Preferred Senior Floating Rate Notes due May 2030 | XS2926257234 | 24/Oct/2024 | Listed | 02/May/2030 |
| RIPON MORTGAGES PLC | Class A Mortgage Backed Floating Rate Notes due August 2056 - 144A | XS2433693988 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class A Mortgage Backed Floating Rate Notes due August 2056 - RegS | XS2433693392 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class B Mortgage Backed Floating Rate Notes due August 2056 - 144A | XS2433704421 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class B Mortgage Backed Floating Rate Notes due August 2056 - RegS | XS2433703704 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class C Mortgage Backed Floating Rate Notes due August 2056 - 144A | XS2433705311 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class C Mortgage Backed Floating Rate Notes due August 2056 - RegS | XS2433704850 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class D Mortgage Backed Floating Rate Notes due August 2056 - 144A | XS2433706558 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class D Mortgage Backed Floating Rate Notes due August 2056 - RegS | XS2433705824 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class E Mortgage Backed Floating Rate Notes due August 2056 - 144A | XS2433710584 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class E Mortgage Backed Floating Rate Notes due August 2056 - RegS | XS2433710238 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class F Mortgage Backed Floating Rate Notes due August 2056 - 144A | XS2433710824 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class F Mortgage Backed Floating Rate Notes due August 2056 - RegS | XS2433710741 | 17/Feb/2022 | Listed | 28/Aug/2056 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RIPON MORTGAGES PLC | Class G Mortgage Backed Floating Rate Notes due August 2056 - 144A | XS2433713257 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class G Mortgage Backed Floating Rate Notes due August 2056 - RegS | XS2433711392 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class R Mortgage Backed Zero Rate Notes due August 2056 - 144A | XS2433714651 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class R Mortgage Backed Zero Rate Notes due August 2056 - RegS | XS2433716516 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class X Mortgage Backed Floating Rate Notes due August 2056 - 144A | XS2433737942 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class X Mortgage Backed Floating Rate Notes due August 2056 - RegS | XS2433716862 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class Z Mortgage Backed Zero Rate Notes due August 2056 - 144A | XS2433713844 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | Class Z Mortgage Backed Zero Rate Notes due August 2056 - RegS | XS2433713505 | 17/Feb/2022 | Listed | 28/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 117369000 Class D1 Mortgage Backed Floating Rate Notes due August 2056 | XS1593592477 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 178368000 Class D2 Mortgage Backed Floating Rate Notes due August 2056 | XS1593592808 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 207016000 Class R Mortgage Backed Fixed Rate Notes due August 2056 | XS1593593871 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 214737000 Class C 1 Mortgage Backed Floating Rate Notes due August 2056 | XS1593591404 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 2179579000 Class A1 Mortgage Backed Floating Rate Notes due August 2056 | XS1593588103 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 231289000 Class B2 Mortgage Backed Floating Rate Notes due August 2056 | XS1593591073 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 24645000 Class E Mortgage Backed Floating Rate Notes due August 2056 | XS1593593012 | 25/Apr/2017 | Listed | 20/Aug/2056 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RIPON MORTGAGES PLC | GBP 401382000 Class C2 Mortgage Backed Floating Rate Notes due August 2056 | XS1593591826 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 409474000 Class B1 Mortgage Backed Floating Rate Notes due August 2056 | XS1593590695 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 443606000 Class Z Mortgage Backed Fixed Rate Notes due August 2056 | XS1593594093 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 5460294000 Class A2 Mortgage Backed Floating Rate Notes due August 2056 | XS1593590182 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 98579000 Class F Mortgage Backed Floating Rate Notes due August 2056 | XS1593593368 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIPON MORTGAGES PLC | GBP 98579000 Class G Mortgage Backed Fixed Rate Notes due August 2056 | XS1593593525 | 25/Apr/2017 | Listed | 20/Aug/2056 |
| RIVER NORTH CDO LTD. | Class A-1 Senior Secured Floating Rate Notes due 2040 | USG75917AA53 | 30/Jun/2005 | Listed | 06/Feb/2040 |
| RIVER NORTH CDO LTD. | Class A-2 Senior Secured Floating Rate Notes Due 2040 | USG75917AB37 | 30/Jun/2005 | Listed | 06/Feb/2040 |
| RIVER NORTH CDO LTD. | Class B Senior Secured Floating Rate Notes due 2040 | USG75917AC10 | 30/Jun/2005 | Listed | 06/Feb/2040 |
| RIVER NORTH CDO LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2040 | USG75917AD92 | 30/Jun/2005 | Listed | 06/Feb/2040 |
| RIVER NORTH CDO LTD. | Class D-1 Secured Deferrable Floating Rate Notes due 2040 | USG75917AE75 | 30/Jun/2005 | Listed | 06/Feb/2040 |
| RIVER NORTH CDO LTD. | Class D-2 Secured Deferrable Fixed Rate Notes due 2040 | USG75917AF41 | 30/Jun/2005 | Listed | 06/Feb/2040 |
| RIVER NORTH CDO LTD. | Subordinated Notes due 2040 | USG75909AA20 | 30/Jun/2005 | Listed | 06/Feb/2040 |
| RMAC NO.3 PLC | £11,202,000 Class Z1 Mortgage Backed Notes due February 2047 | XS2666573584 | 18/Sep/2023 | Listed | 01/Feb/2047 |
| RMAC NO.3 PLC | £12,926,000 Class B Mortgage Backed Floating Rate Notes due February 2047 | XS2666572776 | 18/Sep/2023 | Listed | 01/Feb/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RMAC NO.3 PLC | £2,585,000 Class D Mortgage Backed Floating Rate Notes due February 2047 | XS2666573071 | 18/Sep/2023 | Listed | 01/Feb/2047 |
| RMAC NO.3 PLC | £3,274,000 Class F Mortgage Backed Floating Rate Notes due February 2047 | XS2666573238 | 18/Sep/2023 | Listed | 01/Feb/2047 |
| RMAC NO.3 PLC | £3,446,000 Class C Mortgage Backed Floating Rate Notes due February 2047 | XS2666572933 | 18/Sep/2023 | Listed | 01/Feb/2047 |
| RMAC NO.3 PLC | £303,334,000 Class A Mortgage Backed Floating Rate Notes due February 2047 | XS2666572693 | 18/Sep/2023 | Listed | 01/Feb/2047 |
| RMAC NO.3 PLC | £5,170,000 Class Z2 Notes due February 2047 | XS2666573667 | 18/Sep/2023 | Listed | 01/Feb/2047 |
| RMAC NO.3 PLC | £7,928,000 Class E Mortgage Backed Floating Rate Notes due February 2047 | XS2666573154 | 18/Sep/2023 | Listed | 01/Feb/2047 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS1 - A2a Mortgage Backed Floating Rate Notes due June 2044 | XS0248588047 | 29/Mar/2006 | Listed | 29/Mar/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS1 - A2c Mortgage Backed Floating Rate Notes due June 2044 | XS0248595091 | 29/Mar/2006 | Listed | 29/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS1 - B1c Mortgage Backed Floating Rate Notes due June 2044 | XS0248597543 | 29/Mar/2006 | Listed | 29/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS1 - M1a Mortgage Backed Floating Rate Notes due June 2044 | XS0248589524 | 29/Mar/2006 | Listed | 29/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS1 - M1c Mortgage Backed Floating Rate Notes due June 2044 | XS0248596735 | 29/Mar/2006 | Listed | 29/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS1 - M2a Mortgage Backed Floating Rate Notes due June 2044 | XS0248590613 | 29/Mar/2006 | Listed | 29/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS1 - M2c Mortgage Backed Floating Rate Notes due June 2044 | XS0248595687 | 29/Mar/2006 | Listed | 29/Mar/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS2 - Series 2006-NS-2 A2a Mortgage Backed Floating Rate Notes due June 2044 | XS0257367960 | 22/Jun/2006 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS2 - Series 2006-NS-2 A2c Mortgage Backed Floating Rate Notes due June 2044 | XS0257369073 | 22/Jun/2006 | Listed | 12/Jun/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RMAC SECURITIES NO.1 PLC | Series 2006-NS2 - Series 2006-NS-2 B1a Mortgage Backed Floating Rate Notes due June 2044 | XS0257371301 | 22/Jun/2006 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS2 - Series 2006-NS-2 B1c Mortgage Backed Floating Rate Notes due June 2044 | XS0257372374 | 22/Jun/2006 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS2 - Series 2006-NS-2 M1a Mortgage Backed Floating Rate Notes due June 2044 | XS0257369156 | 22/Jun/2006 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS2 - Series 2006-NS-2 M1c Mortgage Backed Floating Rate Notes due June 2044 | XS0257370329 | 22/Jun/2006 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS2 - Series 2006-NS-2 M2c Mortgage Backed Floating Rate Notes due June 2044 | XS0257371137 | 22/Jun/2006 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-2 B2a Mortgage Backed Floating Rate Notes due June 2044 | XS0257372705 | 22/Jun/2006 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-3 - Series 2006-NS-3 A2a Mortgage Backed Floating Rate Notes due June 2044 | XS0268014353 | 19/Sep/2006 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-3 - Series 2006-NS-3 B1c Mortgage Backed Floating Rate Notes due June 2044 | XS0268029468 | 19/Sep/2006 | Listed | 12/Dec/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-3 - Series 2006-NS-3 M1a Mortgage Backed Floating Rate Notes due June 2044 | XS0268021721 | 19/Sep/2006 | Listed | 12/Dec/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-3 - Series 2006-NS-3 M1c Mortgage Backed Floating Rate Notes due June 2044 | XS0268024071 | 19/Sep/2006 | Listed | 12/Dec/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-3 - Series 2006-NS-3 M2c Mortgage Backed Floating Rate Notes due June 2044 | XS0268027769 | 19/Sep/2006 | Listed | 12/Dec/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-4 - Series 2006-NS4 A1a Mortgage Backed Floating Rate Notes | XS0277394747 | 08/Dec/2006 | Listed | 12/May/2055 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-4 - Series 2006-NS4 A1b Mortgage Backed Floating Rate Notes | XS0277801725 | 08/Dec/2006 | Listed | 12/May/2055 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-4 - Series 2006-NS4 A3a Mortgage Backed Floating Rate Notes | XS0277409446 | 08/Dec/2006 | Listed | 12/May/2055 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-4 - Series 2006-NS4 B1a Mortgage Backed Floating Rate Notes | XS0277450838 | 08/Dec/2006 | Listed | 12/May/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-4 - Series 2006-NS4 B1c Mortgage Backed Floating Rate Notes | XS0277453691 | 08/Dec/2006 | Listed | 12/May/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-4 - Series 2006-NS4 M1a Mortgage Backed Floating Rate Notes | XS0277411004 | 08/Dec/2006 | Listed | 12/May/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-4 - Series 2006-NS4 M1c Mortgage Backed Floating Rate Notes | XS0277437223 | 08/Dec/2006 | Listed | 12/May/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-4 - Series 2006-NS4 M2a Mortgage Backed Floating Rate Notes | XS0277457841 | 08/Dec/2006 | Listed | 12/May/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2006-NS-4 - Series 2006-NS4 M2c Mortgage Backed Floating Rate Notes | XS0277445671 | 08/Dec/2006 | Listed | 12/May/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2007-NS1 - Series 2007-NS1 A2a Mortgage Backed Floating Rate Notes due June 2044 | XS0307493162 | 26/Jun/2007 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2007-NS1 - Series 2007-NS1 A2b Mortgage Backed Floating Rate Note due June 2044 | XS0307489566 | 26/Jun/2007 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2007-NS1 - Series 2007-NS1 A2c Mortgage Backed Floating Rate Notes due June 2044 | XS0307505601 | 26/Jun/2007 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2007-NS1 - Series 2007-NS1 B1a Mortgage Backed Floating Rate Notes due June 2044 | XS0307500479 | 26/Jun/2007 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2007-NS1 - Series 2007-NS1 B1c Mortgage Backed Floating Rate Notes due June 2044 | XS0307512219 | 26/Jun/2007 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2007-NS1 - Series 2007-NS1 M1a Mortgage Backed Floating Rate Notes due June 2044 | XS0307496264 | 26/Jun/2007 | Listed | 12/Jun/2044 |
| RMAC SECURITIES NO.1 PLC | Series 2007-NS1 - Series 2007-NS1 M1c Mortgage Backed Floating Rate Notes due June 2044 | XS0307506674 | 26/Jun/2007 | Listed | 12/Jun/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RMAC SECURITIES NO.1 PLC | Series 2007-NS1 - Series 2007-NS1 M2c Mortgage Backed Floating Rate Notes due June 2044 | XS0307511591 | 26/Jun/2007 | Listed | 12/Jun/2044 |
| ROCHESTER FINANCING NO. 3 PLC | £11,790,000 Class C mortgage backed floating rate notes due December 2044 | XS2348603999 | 15/Jun/2021 | Listed | 18/Dec/2044 |
| ROCHESTER FINANCING NO. 3 PLC | £167,260,000 Class A mortgage backed floating rate notes due December 2044 | XS2348602835 | 15/Jun/2021 | Listed | 18/Dec/2044 |
| ROCHESTER FINANCING NO. 3 PLC | £18,230,000 Class B mortgage backed floating rate notes due December 2044 | XS2348603643 | 15/Jun/2021 | Listed | 18/Dec/2044 |
| ROCHESTER FINANCING NO. 3 PLC | £2,140,000 Class F mortgage backed floating rate notes due December 2044 | XS2348604534 | 15/Jun/2021 | Listed | 18/Dec/2044 |
| ROCHESTER FINANCING NO. 3 PLC | £3,220,000 Class E mortgage backed floating rate notes due December 2044 | XS2348604377 | 15/Jun/2021 | Listed | 18/Dec/2044 |
| ROCHESTER FINANCING NO. 3 PLC | £4,290,000 Class D mortgage backed floating rate notes due December 2044 | XS2348604021 | 15/Jun/2021 | Listed | 18/Dec/2044 |
| ROCHESTER FINANCING NO. 3 PLC | £4,290,000 Class R notes due December 2044 | XS2348605267 | 15/Jun/2021 | Listed | 18/Dec/2044 |
| ROCHESTER FINANCING NO. 3 PLC | £5,360,000 Class X mortgage backed floating rate notes due December 2044 | XS2348604963 | 15/Jun/2021 | Listed | 18/Dec/2044 |
| ROCHESTER FINANCING NO. 3 PLC | £7,499,000 Class G mortgage backed notes due December 2044 | XS2348604617 | 15/Jun/2021 | Listed | 18/Dec/2044 |
| ROCKALL CLO B.V | Class E-1b Subordinated Notes due 2055 | XS0259053931 | 23/Jun/2006 | Listed | 15/Jun/2055 |
| ROCKALL CLO B.V | Class E-2 Subordinated Notes due 2055 | XS0259054152 | 23/Jun/2006 | Listed | 15/Jun/2055 |
| ROTHESAY LIFE PLC | £250,000,000 8.00 per cent. Subordinated Notes due 2025 | XS1312953596 | 30/Oct/2015 | Listed | 30/Oct/2025 |
| ROTHESAY LIFE PLC | £350,000,000 Fixed Rate Reset Perpetual Restricted Tier 1 Write Down Notes | XS1865334020 | 12/Sep/2018 | Listed | |
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €1,216,516,000 Class A residential mortgage backed floating rate notes due June 2058 - 144A | XS2779836308 | 27/Mar/2024 | Listed | 28/Jun/2058 |

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|---|---|---|---|---|---|
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €1,216,516,000 Class A residential mortgage backed floating rate notes due June 2058 - RegS | XS2779830798 | 27/Mar/2024 | Listed | 28/Jun/2058 |
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €19,594,000 Class F residential mortgage backed floating rate notes due June 2058 - 144A | XS2779837298 | 27/Mar/2024 | Listed | 28/Jun/2058 |
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €19,594,000 Class F residential mortgage backed floating rate notes due June 2058 - RegS | XS2779833461 | 27/Mar/2024 | Listed | 28/Jun/2058 |
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €36,740,000 Class E residential mortgage backed floating rate notes due June 2058 - 144A | XS2779837025 | 27/Mar/2024 | Listed | 28/Jun/2058 |
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €36,740,000 Class E residential mortgage backed floating rate notes due June 2058 - RegS | XS2779833206 | 27/Mar/2024 | Listed | 28/Jun/2058 |
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €61,234,000 Class D residential mortgage backed floating rate notes due June 2058 - 144A | XS2779836993 | 27/Mar/2024 | Listed | 28/Jun/2058 |
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €61,234,000 Class D residential mortgage backed floating rate notes due June 2058 - RegS | XS2779832737 | 27/Mar/2024 | Listed | 28/Jun/2058 |
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €73,480,000 Class C residential mortgage backed floating rate notes due June 2058 - 144A | XS2779836647 | 27/Mar/2024 | Listed | 28/Jun/2058 |
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €73,480,000 Class C residential mortgage backed floating rate notes due June 2058 - RegS | XS2779832497 | 27/Mar/2024 | Listed | 28/Jun/2058 |
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €86,544,000 Class B residential mortgage backed floating rate notes due June 2058 - 144A | XS2779836480 | 27/Mar/2024 | Listed | 28/Jun/2058 |
| ROUNDSTONE SECURITIES NO. 2 DESIGNATED ACTIVITY COMPANY | €86,544,000 Class B residential mortgage backed floating rate notes due June 2058 - RegS | XS2779831689 | 27/Mar/2024 | Listed | 28/Jun/2058 |
| ROYAL BANK OF CANADA | 24086 - Issue of EUR 25000000 Callable Zero Coupon Notes due 22 October 2035 | XS1306615995 | 22/Oct/2015 | Listed | 22/Oct/2035 |
| ROYAL BANK OF CANADA | Series 11382 - Issue of EUR 47000000 Callable Zero Coupon Notes due 1 July 2053 | XS0943957471 | 01/Jul/2013 | Listed | 01/Jul/2053 |

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|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 11601 - Issue of EUR 50000000 Callable Zero Coupon Notes due 1 August 2053 | XS0952349339 | 01/Aug/2013 | Listed | 01/Aug/2053 |
| ROYAL BANK OF CANADA | Series 11692 - Issue of USD 30000000 Callable Zero Coupon Notes due 30 July 2043 under the programme for the Issuance of Securities | XS0954825971 | 30/Jul/2013 | Listed | 20/Jul/2043 |
| ROYAL BANK OF CANADA | Series 11841 - Issue of USD 20000000 Callable zero coupon notes due 19 August 2043 | XS0959741710 | 19/Aug/2013 | Listed | 19/Aug/2043 |
| ROYAL BANK OF CANADA | Series 11847 - Issue of EUR 15000000 Floating Rate to CMS Linked Notes due 12 February 2026 | XS0960095007 | 12/Aug/2013 | Listed | 12/Feb/2026 |
| ROYAL BANK OF CANADA | Series 11925 - Issue of USD 10000000 Callable Zero Coupon Notes due August 20 2043 | XS0963747984 | 20/Aug/2013 | Listed | 20/Aug/2042 |
| ROYAL BANK OF CANADA | Series 13077 - Issue of USD 30000000 Callable Zero Coupon Notes due 27 November 2043 | XS0995128575 | 27/Nov/2013 | Listed | 27/Nov/2043 |
| ROYAL BANK OF CANADA | Series 13198 - Issue of USD 20000000 Callable Zero Coupon Notes due 5 December 2033 | XS0997712756 | 05/Dec/2013 | Listed | 05/Dec/2033 |
| ROYAL BANK OF CANADA | Series 13349 - Issue of EUR 30000000 Callable Zero Coupon Notes due 09 December 2053 | XS1002433776 | 09/Dec/2013 | Listed | 09/Dec/2053 |
| ROYAL BANK OF CANADA | Series 13350 - Issue of EUR 25000000 Callable Zero Coupon Notes due 2 January 2054 | XS1002541156 | 02/Jan/2014 | Listed | 02/Jan/2054 |
| ROYAL BANK OF CANADA | Series 13751 - Issue of EUR 46000000 Callable Zero Coupon Notes due 14 January 2054 | XS1014678137 | 14/Jan/2014 | Listed | 14/Jan/2054 |
| ROYAL BANK OF CANADA | Series 15937 - Issue of EUR30000000 Callable Zero Coupon Notes due 2 June 2054 | XS1069869755 | 03/Jun/2014 | Listed | 02/Jun/2054 |
| ROYAL BANK OF CANADA | Series 24326 - Issue of USD 80,000,000 Callable Zero Coupon Notes due 27 November 2045 | XS1322978435 | 27/Nov/2015 | Listed | 27/Nov/2045 |
| ROYAL BANK OF CANADA | Series 24609 - Issue of USD 30000000 Range Accrual Notes due 16 December 2030 | XS1331674710 | 18/Dec/2015 | Listed | 16/Dec/2030 |

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|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 25492 - Issue of USD 60,000,000 Callable Zero Coupon Notes due 22 March 2046 | XS1377695496 | 23/Mar/2016 | Listed | 22/Mar/2046 |
| ROYAL BANK OF CANADA | Series 25563 - Issue of USD 15,000,000 Callable Zero Coupon Notes due 30 March 2026 | XS1382368469 | 30/Mar/2016 | Listed | 30/Mar/2026 |
| ROYAL BANK OF CANADA | Series 25795 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 21 April 2031 | XS1398332871 | 21/Apr/2016 | Listed | 21/Apr/2031 |
| ROYAL BANK OF CANADA | Series 25831 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 25 April 2031 | XS1400285257 | 25/Apr/2016 | Listed | 25/Apr/2031 |
| ROYAL BANK OF CANADA | Series 25918 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 12 May 2031 | XS1403451641 | 12/May/2016 | Listed | 12/May/2031 |
| ROYAL BANK OF CANADA | Series 26208 - Issue of USD 20000000 Dual Index Range Accrual Notes due 3 June 2031 | XS1421907293 | 03/Jun/2016 | Listed | 03/Jun/2031 |
| ROYAL BANK OF CANADA | Series 26853 - Issue of USD 50000000 Callable Zero Coupon Notes due 28 July 2031 | XS1459481427 | 28/Jul/2016 | Listed | 28/Jul/2031 |
| ROYAL BANK OF CANADA | Series 27236 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 2 September 2036 under the Programme for the Issuance of Securities | XS1481058714 | 02/Sep/2016 | Listed | 02/Sep/2036 |
| ROYAL BANK OF CANADA | Series 28269 - Issue of USD 90,000,000 Callable Zero Coupon Notes due 15th November 2046 | XS1514988507 | 15/Nov/2016 | Listed | 15/Nov/2046 |
| ROYAL BANK OF CANADA | Series 28271 - Issue of EUR 10,000,000 1.26 per cent. Notes due 17th November 2036 Under the Programme for the Issuance of Securities | XS1515243464 | 21/Nov/2016 | Listed | 17/Nov/2036 |
| ROYAL BANK OF CANADA | Series 28419 - Issue of USD 60,000,000 Callable Zero Coupon Notes due 23 November 2046 | XS1518733164 | 23/Nov/2016 | Listed | 23/Nov/2046 |
| ROYAL BANK OF CANADA | Series 28455 - Issue of USD 20,000,000 Callable Zero Coupon Notes due 25 November 2026 | XS1520795672 | 25/Nov/2016 | Listed | 25/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 28492 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 25 November 2036 | XS1521804622 | 25/Nov/2016 | Listed | 25/Nov/2036 |
| ROYAL BANK OF CANADA | Series 29135 - Issue of USD 50000000 3.84 per cent. Notes due 29 December 2036 under the Programme for the Issuance of Securities | XS1541013147 | 29/Dec/2016 | Listed | 29/Dec/2036 |
| ROYAL BANK OF CANADA | Series 30459 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 10th March 2042 | XS1576654997 | 10/Mar/2017 | Listed | 10/Mar/2042 |
| ROYAL BANK OF CANADA | Series 36393 - Issue of USD 20,000,000 Fixed Rate Callable Notes due 8 February 2028 | XS1768126721 | 08/Feb/2018 | Listed | 08/Feb/2028 |
| ROYAL BANK OF CANADA | Series 38810 - Issue of USD 10,000,000 Range Accrual Notes due 20 June 2025 | XS1840073396 | 20/Jun/2018 | Listed | 20/Jun/2025 |
| ROYAL BANK OF CANADA | Series 40307 - Issue of EUR 20,000,000 Fixed Rate Callable Notes due 24 August 2048 | XS1866780957 | 24/Aug/2018 | Listed | 24/Aug/2048 |
| ROYAL BANK OF CANADA | Series 40769 - Issue of EUR 100,000,000 Fixed Rate Callable Notes due 11th December 2057 | XS1877860889 | 11/Sep/2018 | Listed | 11/Dec/2057 |
| ROYAL BANK OF CANADA | Series 41561 - Issue of USD 50,000,000 Callable CMS Linked Interest Range Accrual Notes due 11th October 2028 | XS1892393940 | 12/Nov/2018 | Listed | 11/Oct/2028 |
| ROYAL BANK OF CANADA | Series 41708 - Issue of USD 100,000,000 Callable CMS Linked Interest Range Accrual Notes due 2 November 2028 | XS1895702360 | 13/Nov/2018 | Listed | 02/Nov/2028 |
| ROYAL BANK OF CANADA | Series 42021 - Issue of USD 20,000,000 Callable Zero Coupon Notes due 20 November 2048 | XS1906311763 | 20/Nov/2018 | Listed | 20/Nov/2048 |
| ROYAL BANK OF CANADA | Series 42685 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 28 December 2048 | XS1924997551 | 28/Dec/2018 | Listed | 28/Dec/2048 |
| ROYAL BANK OF CANADA | Series 43219 - Issue of USD 120000000 Callable CMS Linked Interest Range Accrual Notes Due 12 February 2029 | XS1940928903 | 13/Feb/2019 | Listed | 12/Feb/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 43220 - Issue of EUR 8,000,000 Fixed Rate to CMS Linked Interest Note due 01 February 2039 | XS1940929034 | 01/Feb/2019 | Listed | 01/Feb/2039 |
| ROYAL BANK OF CANADA | Series 43221 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 1 February 2049 | XS1940929463 | 01/Feb/2019 | Listed | 01/Feb/2049 |
| ROYAL BANK OF CANADA | Series 47325 - Issue of USD 20,000,000 Callable Zero Coupon Notes due 2049 | XS1991338531 | 09/Jul/2019 | Listed | 09/Jul/2049 |
| ROYAL BANK OF CANADA | Series 47893 - Issue of AUD 50,000,000 Fixed Rate Callable Notes due 2034 | XS1964502386 | 24/Jul/2019 | Listed | 24/Jul/2034 |
| ROYAL BANK OF CANADA | Series 49195 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 2049 | XS1991341329 | 20/Sep/2019 | Listed | 20/Sep/2049 |
| ROYAL BANK OF CANADA | Series 49196 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 2059 | XS1991341592 | 26/Sep/2019 | Listed | 26/Sep/2059 |
| ROYAL BANK OF CANADA | Series 49469 - Issue of USD 30,000,000 Callable Zero Coupon Notes due 2059 | XS1991333060 | 03/Oct/2019 | Listed | 03/Oct/2059 |
| ROYAL BANK OF CANADA | Series 49884 - Issue of AUD 25,000,000 Fixed Rate Callable Notes due 2034 | XS1964502899 | 04/Oct/2019 | Listed | 04/Oct/2034 |
| ROYAL BANK OF CANADA | Series 49999 - Issue of CAD 25,000,000 Fixed Rate Callable Notes due 2034 | XS1991332922 | 04/Oct/2019 | Listed | 04/Oct/2034 |
| ROYAL BANK OF CANADA | Series 51327 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 2059. | XS1991332765 | 26/Nov/2019 | Listed | 26/Nov/2059 |
| ROYAL BANK OF CANADA | Series 51860 - Issue of AUD 25,000,000 Fixed Rate Callable Notes due 2034 | XS1991332682 | 12/Dec/2019 | Listed | 12/Dec/2034 |
| ROYAL BANK OF CANADA | Series 52081 - Issue of EUR 50,000,000 Fixed Rate Callable Notes due 2031 | XS1991338291 | 19/Dec/2019 | Listed | 19/Dec/2031 |
| ROYAL BANK OF CANADA | Series 53220 - Issue of EUR 20,000,000 Fixed Rate Callable Notes due 2040 | XS1991341162 | 06/Feb/2020 | Listed | 06/Feb/2040 |
| ROYAL BANK OF CANADA | Series 53692 - Issue of USD 70,000,000 Callable Zero Coupon Notes due 2060 | XS1991332500 | 18/Feb/2020 | Listed | 18/Feb/2060 |
| ROYAL BANK OF CANADA | Series 54978 - Issue of USD 20,000,000 Fixed Rate to CMS Linked Interest Notes due April 2025 | XS1991332252 | 20/Apr/2020 | Listed | 14/Apr/2025 |
| ROYAL BANK OF CANADA | Series 54980 - Issue of USD 100,000,000 Callable Zero Coupon Notes due April 2060 | XS1991332179 | 20/Apr/2020 | Listed | 14/Apr/2060 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 55029 - Issue of EUR 12,000,000 Callable Fixed Coupon Notes due April 2035 | XS1991341089 | 20/Apr/2020 | Listed | 20/Apr/2035 |
| ROYAL BANK OF CANADA | Series 55346 - Issue of CAD 50,000,000 Callable Fixed Coupon Notes due May 2035 | XS1991331874 | 22/May/2020 | Listed | 22/May/2035 |
| ROYAL BANK OF CANADA | Series 60181 - Issue of EUR 10,000,000 Callable Fixed Coupon Notes due February 2041 | XS1991340784 | 26/Feb/2021 | Listed | 26/Feb/2041 |
| ROYAL BANK OF CANADA | Series 62470 - Issue of EUR 60,000,000 Callable Fixed Coupon Notes due August 2036 | XS1991340867 | 11/Aug/2021 | Listed | 11/Aug/2036 |
| ROYAL BANK OF CANADA | Series 71302 - Issue of USD 9,000,000 Callable Fixed Coupon Notes due March 2029 | XS2729276779 | 27/Mar/2024 | Listed | 27/Mar/2029 |
| RUSHYDRO CAPITAL MARKETS DAC | RUB 15,000,000,000 6.80 per cent. Loan Participation Notes due 2024 | XS2082937967 | 25/Nov/2019 | Suspended | 25/Nov/2024 |
| RYANAIR DESIGNATED ACTIVITY COMPANY | Series 4 - Issue of €850,000,000 2.875 per cent. Guaranteed Notes due 2025 | XS2228260043 | 15/Sep/2020 | Listed | 15/Sep/2025 |
| RYANAIR DESIGNATED ACTIVITY COMPANY | Series 5 - Issue of €1,200,000,000 0.875 per cent. Guaranteed Notes due 2026 | XS2344385815 | 25/May/2021 | Listed | 25/May/2026 |
| S4B (ISSUER) PLC | £73,525,000 4.926 per cent Fixed Rate Guaranteed Secured Bonds due 2037 | XS1005263790 | 23/Dec/2013 | Listed | 30/Sep/2037 |
| SAAR CAPITAL LIMITED | Series 1 - Issue of USD 1000000000 linked to shares of Aspect Diversified Trends Trading Company I due 05 December 2033 | XS1000464823 | 05/Dec/2013 | Listed | 05/Dec/2033 |
| SAAR CAPITAL LIMITED | Series 2 - Issue of USD 1,000,000,000 Certificates linked to the shares of Aspect Systematic Global Macro Trading Fund due 02nd July 2028 | XS1825151670 | 02/Jul/2018 | Listed | 02/Jul/2028 |
| SABIC CAPITAL I B.V. | U.S.$500,000,000 2.150% Guaranteed Notes due 2030 | XS2228112954 | 14/Sep/2020 | Listed | 14/Sep/2030 |
| SABIC CAPITAL I B.V. | U.S.$500,000,000 3.000% Guaranteed Notes due 2050 | XS2228113762 | 14/Sep/2020 | Listed | 14/Sep/2050 |
| SABIC CAPITAL II B.V. | U.S.D 1,000,000,000 4.500% Guaranteed Notes due 2028 | XS1890684761 | 10/Oct/2018 | Listed | 10/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SACYR S.A. | Series 3 - EUR 6.30% Coupon Notes due 23 March 2026 | XS2597671051 | 23/Mar/2023 | Listed | 23/Mar/2026 |
| SACYR S.A. | Series 4 - Issue of EUR 170,000,000 5.80% Coupon Notes due 2 April 2027 | XS2784661675 | 02/Apr/2024 | Listed | 02/Apr/2027 |
| SACYR S.A. | Series 4 - Issue of EUR 70,000,000.00 5.80% Coupon Notes due 2 April 2027 | XS2852105340 | 25/Jul/2024 | Listed | 02/Apr/2027 |
| SADEREA DESIGNATED ACTIVITY COMPANY | 12.5 per cent. Senior Secured Amortising Bonds due 2026 | XS1136935506 | 21/Nov/2014 | Listed | 30/Nov/2026 |
| SAGAX EURO MTN AB (PUBL). | Series 2 - Issue of €100,000,000 2.250 per cent. Notes due 13 March 2025 | XS2048634310 | 02/Sep/2019 | Listed | 13/Mar/2025 |
| SAGAX EURO MTN AB (PUBL). | Series 2 - Issue of €300,000,000 2.250 per cent. Notes due 13 March 2025 | XS1962543820 | 13/Mar/2019 | Listed | 13/Mar/2025 |
| SAGAX EURO MTN NL B.V. | Series 6 - Issue of €500,000,000 0.750 per cent. Notes due 26 January 2028 | XS2291340433 | 26/Jan/2021 | Listed | 26/Jan/2028 |
| SAGAX EURO MTN NL B.V. | Series 7 - Issue of €500,000,000 1.000 per cent. Notes due 17 May 2029 | XS2342227837 | 17/May/2021 | Listed | 17/May/2029 |
| SAGAX EURO MTN NL B.V. | Series 8 - Issue of EUR300,000,000 1.625 per cent. Notes due 24 February 2026 | XS2447539060 | 24/Feb/2022 | Listed | 24/Feb/2026 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class A Mortgage Backed Floating Rate Securitisation Notes due 2056 | XS0365137990 | 19/May/2008 | Listed | 15/Sep/2056 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class A Mortgage Backed Floating Rate Securitisation Notes due 2061 | XS0419743033 | 25/Mar/2009 | Listed | 15/Dec/2061 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class A Mortgage Backed Floating Rate Securitisation Notes due June 2056 | XS0236179270 | 24/Nov/2005 | Listed | 21/Jun/2056 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class A1 Mortgage Backed Floating Rate Securitisation Notes due 2059 | XS0269341334 | 28/Sep/2006 | Listed | 21/Apr/2059 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class A2 Mortgage Backed Floating Rate Securitisation Notes due 2059 | XS0269341680 | 28/Sep/2006 | Listed | 21/Apr/2059 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class B Mortgage Backed Floating Rate Securisiation Notes due June 2056 | XS0236179601 | 24/Nov/2005 | Listed | 21/Jun/2056 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class B Mortgage Backed Floating Rate Securitisation Notes due 2056 | XS0365138295 | 19/May/2008 | Listed | 15/Sep/2056 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class B Mortgage Backed Floating Rate Securitisation Notes due 2059 | XS0269343389 | 28/Sep/2006 | Listed | 21/Apr/2059 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class B Mortgage Backed Floating Rate Securitisation Notes due 2061 | XS0419743389 | 25/Mar/2009 | Listed | 15/Dec/2061 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class C Mortgage Backed Floating Rate Securitisation Notes due 2056 | XS0236180104 | 24/Nov/2005 | Listed | 21/Jun/2056 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class C Mortgage Backed Floating Rate Securitisation Notes due 2056. | XS0365138964 | 19/May/2008 | Listed | 15/Sep/2056 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class C Mortgage Backed Floating Rate Securitisation Notes due 2059 | XS0269343892 | 28/Sep/2006 | Listed | 21/Apr/2059 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class C Mortgage Backed Floating Rate Securitisation Notes due 2061 | XS0419743462 | 25/Mar/2009 | Listed | 15/Dec/2061 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class D Mortgage Backed Floating Rate Securitisation Notes due 2056 | XS0236180443 | 24/Nov/2005 | Listed | 21/Jun/2056 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class D Mortgage Backed Floating Rate Securitisation Notes due 2056. | XS0365139004 | 19/May/2008 | Listed | 15/Sep/2056 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class D Mortgage Backed Floating Rate Securitisation Notes due 2059 | XS0269344197 | 28/Sep/2006 | Listed | 21/Apr/2059 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class D Mortgage Backed Floating Rate Securitisation Notes due 2061 | XS0419743546 | 25/Mar/2009 | Listed | 15/Dec/2061 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class E Floating Rate Securitisation Notes due 2054 | XS0293658067 | 28/Mar/2007 | Listed | 15/Sep/2054 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class E Floating Rate Securitisation Notes due 2056 | XS0365139699 | 19/May/2008 | Listed | 15/Sep/2056 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class E Mortgage Backed Floating Rate Securitisation Notes due 2059 | XS0269344353 | 28/Sep/2006 | Listed | 21/Apr/2059 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class E Residual Interest Securitisation Notes due 2056 | XS0236181094 | 24/Nov/2005 | Listed | 21/Jun/2056 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class F Residual Interest Securitisation Notes due 2056 | XS0365139939 | 19/May/2008 | Listed | 15/Sep/2056 |
| SAGRES SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A | Class F Residual Interest Securitisation Notes due 2061 | XS0419743975 | 25/Mar/2009 | Listed | 15/Dec/2061 |
| SALISBURY INTERNATIONAL INVESTMENTS LIMITED | Series No 2005-04 - Series No 2005-08 Class A Secured Floating Rate Portfolio Credit Linked Notes due 2025 | XS0227300026 | 01/Sep/2005 | Listed | 15/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SALISBURY INTERNATIONAL INVESTMENTS LIMITED | Series No 2005-07 - Series No. 2005-07 Class A Secured Floating Rate. Portfolio Credit. Linked Notes due 2025 | XS0227299426 | 22/Sep/2005 | Listed | 15/Jul/2025 |
| SALISBURY INTERNATIONAL INVESTMENTS LIMITED | Series No 2005-10 - Series No. 2005-10 Class C Secured Floating Rate Portfolio Credit Linked Notes due 2025 | US795267AC74 | 05/Jan/2006 | Listed | 15/Jun/2025 |
| SALISBURY INTERNATIONAL INVESTMENTS LIMITED | Series No 2005-11 - Series No.2005-11 Class C Secured Floating Rate Portfolio Credit Linked due 2025 | US795267AD57 | 05/Jan/2006 | Listed | 15/Jun/2025 |
| SALISBURY INTERNATIONAL INVESTMENTS LIMITED | Series No 2005-12 - Series No.2005-12 Class C Secured Floating Rate Portfolio Credit Linked Notes due 2025 | US795267AE31 | 05/Jan/2006 | Listed | 15/Jun/2025 |
| SALISBURY INTERNATIONAL INVESTMENTS LIMITED | Series No 2005-14 - Series No. 2005-14 Class C Secured Floating Rate Portfolio Credit Linked Notes due 2045 | US795267AG88 | 05/Jan/2006 | Listed | 15/Dec/2045 |
| SALISBURY INTERNATIONAL INVESTMENTS LIMITED | Series No 2006-1 - Series No 2006-1 USD 41000000 Class M-2 Secured Floating Rate Portfolio Credit Linked Notes due 2046 | US79526EAK47 | 15/Sep/2006 | Listed | 17/Oct/2046 |
| SALISBURY INTERNATIONAL INVESTMENTS LIMITED | Series No 2006-16 - Series No2006-16USD41000000 ClassM-2Secured Floating Rate Portfolio Rate Credit Linked Notes due2051 | US79526FAA30 | 24/Oct/2006 | Listed | 15/Oct/2051 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 1 - Issue of EUR 20,000,000 1.750 per cent Notes due 14 January 2025 | XS2021629246 | 05/Jul/2019 | Listed | 14/Jan/2025 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 1 - Issue of EUR 530,000,000 1.750 per cent. Notes due 14 January 2025 | XS1993969515 | 14/May/2019 | Listed | 14/Jan/2025 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 13 - NOK 1,000,000,000 3.12 per cent. Fixed Rate Notes due 2024 | XS2085870728 | 28/Nov/2019 | Listed | 28/Nov/2024 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 15 - Issue of SEK 100,000,000 Floating Rate Green Bonds due January 2027 | XS2233084909 | 18/Sep/2020 | Listed | 30/Jan/2027 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 15 - Issue of SEK 150,000,000 Floating Rate Green Bonds due January 2027 | XS2120088856 | 17/Feb/2020 | Listed | 30/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 15 - Issue of SEK 350,000,000 Floating Rate Green Bonds due January 2027 | XS2111589219 | 30/Jan/2020 | Listed | 30/Jan/2027 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 16 - Issue of EUR 750,000,000 1.000 per cent. Notes due 12 August 2027 | XS2114871945 | 12/Feb/2020 | Listed | 12/Aug/2027 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 18 - Issue of EUR 50,000,000 2.750 per cent. Notes due 3 April 2040 | XS2151934978 | 03/Apr/2020 | Listed | 03/Apr/2040 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 19 - Issue of NOK 800,000,000 Floating Rate Bonds due June 2025 | XS2194790429 | 26/Jun/2020 | Listed | 26/Jun/2025 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 2 - Issue of SEK 600,000,000 Floating Rate Notes due January 2025 | XS1997252975 | 27/Jan/2020 | Listed | 14/Jan/2025 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 21 - Issue of NOK 700,000,000 Floating Rate Bonds due August 2025 | XS2223676201 | 27/Aug/2020 | Listed | 27/Aug/2025 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 22 - Issue of SEK 200,000,000 Floating Rate Green Bonds due September 2027 | XS2226642259 | 02/Sep/2020 | Listed | 02/Sep/2027 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 24 - Issue of SEK 200,000,000 Senior Unsecured Floating Rate Social Bonds due December 2025 | XS2275409824 | 18/Dec/2020 | Listed | 18/Dec/2025 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 29 - Issue of SEK 260,000,000 Senior Unsecured Floating Rate Social Notes due April 2025 | XS2461738770 | 23/Mar/2022 | Listed | 11/Apr/2025 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | Series 6 - Issue of EUR500,000,000 1.125 per cent. Notes due 4 September 2026 | XS2049823680 | 04/Sep/2019 | Listed | 04/Sep/2026 |
| SANTANDER BANK POLSKA S.A. | Series 5 - Issue of EUR 200,000,000 Fixed Rate Reset Notes | XS2737751961 | 22/Dec/2023 | Listed | 22/Dec/2025 |
| SANTANDER CONSUMER BANK AS | Series 22 - Issue of SEK 500,000, 000 Floating Rate Notes due January 2025 | XS2025992061 | 15/Jul/2019 | Listed | 15/Jan/2025 |
| SANTANDER CONSUMER BANK AS | Series 22 - Issue of SEK 500,000,000 Floating Rate Note due January 2025 | XS2047618926 | 29/Aug/2019 | Listed | 29/Jan/2025 |
| SANTANDER CONSUMER BANK AS | Series 25 - Issue of SEK 750,000,000 Floating Rate Notes due 2029 | XS2089972546 | 10/Dec/2019 | Listed | 10/Dec/2029 |
| SANTANDER CONSUMER BANK AS | Series 28 - Issue of EUR 500,000,000 Fixed Rate Notes due 25 February 2025 | XS2124046918 | 25/Feb/2020 | Listed | 25/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER CONSUMER BANK AS | Series 29 - Issue of SEK 500,000,000 Green Floating Rate Notes due January 2026 | XS2287887322 | 19/Jan/2021 | Listed | 19/Jan/2026 |
| SANTANDER CONSUMER BANK AS | Series 30 - Issue of €500,000,000 0.125 per cent. Senior Preferred Notes due 14 April 2026 | XS2331216577 | 14/Apr/2021 | Listed | 14/Apr/2026 |
| SANTANDER CONSUMER BANK AS | Series 33 - Issue of €500,000,000 0.500 per cent. Senior Preferred Notes due 11 August 2025 | XS2441296923 | 11/Feb/2022 | Listed | 11/Aug/2025 |
| SANTANDER CONSUMER BANK AS | Series 34 - Issue of SEK552,000,000 Floating Rate Senior Preferred Notes, due January 2027 | XS2749542481 | 18/Jan/2024 | Listed | 18/Jan/2027 |
| SANTANDER CONSUMER BANK AS | Series 35 - Issue of SEK650,000,000 Floating Rate Senior Preferred Notes, due March 2027 | XS2785676722 | 18/Mar/2024 | Listed | 18/Mar/2027 |
| SANTANDER CONSUMER BANK AS | Series 36 - Issue of SEK 500,000,000 Floating Rate Senior Preferred Notes due August 2029 | XS2887822885 | 27/Aug/2024 | Listed | 27/Aug/2029 |
| SANTANDER CONSUMER BANK AS | Series 37 - Issue of SEK 500,000,000 Green Floating Rate Senior Preferred Notes due September 2027 | XS2898155622 | 10/Sep/2024 | Listed | 10/Sep/2027 |
| SANTANDER CONSUMER BANK AS | Series 37 - SEK 300,000,000 Green Floating Rate Senior Preferred Notes, due September 2027 | XS2918565354 | 16/Oct/2024 | Listed | 10/Sep/2027 |
| SANTANDER CONSUMER FINANCE S.A. | SCF Series 1887 - Issue of EUR 200,000,000 due June 09, 2025 | XS2841123776 | 10/Jun/2024 | Listed | 09/Jun/2025 |
| SANTANDER CONSUMER FINANCE S.A. | SCF Series 1890 - Issue of EUR 30,000,000.00 Euro Commercial Paper due 22 April 2025 | XS2849516542 | 20/Jun/2024 | Listed | 22/Apr/2025 |
| SANTANDER CONSUMER FINANCE S.A. | SCF Series 1891 - Issue of EUR 50,000,000.00 Euro Commercial Paper due 19 June 2025 | XS2849529875 | 20/Jun/2024 | Listed | 19/Jun/2025 |
| SANTANDER CONSUMER FINANCE S.A. | SCF Series 1894 - Issue of EUR 15,000,000.00 Euro Commercial Paper due 27 May 2025 | XS2858687937 | 08/Jul/2024 | Listed | 27/May/2025 |
| SANTANDER CONSUMER FINANCE S.A. | SCF Series 1924 - Issue of EUR 25,000,000.00 due January 13, 2025 | XS2939322983 | 11/Nov/2024 | Listed | 13/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | SCF Series1892 - Issue of EUR 10,000,000.00 Euro Commercial Paper Notes due 27 June, 2025 | XS2854233769 | 28/Jun/2024 | Listed | 27/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER CONSUMER FINANCE S.A. | Series 101 - Issue of €800,000,000 Senior Non Preferred Notes due December 2026 | XS2425423477 | 23/Dec/2021 | Listed | 23/Dec/2026 |
| SANTANDER CONSUMER FINANCE S.A. | Series 102 - Issue of EUR 750,000,000 0.50% Fixed Rate Ordinary Senior Notes due 14 January 2027 | XS2432530637 | 14/Jan/2022 | Listed | 14/Jan/2027 |
| SANTANDER CONSUMER FINANCE S.A. | Series 103 - Issue of EUR 600,000,000 Fixed to Floating Rate Tier 2 Subordinated Notes due May 2032 | XS2478784247 | 12/May/2022 | Listed | 12/May/2032 |
| SANTANDER CONSUMER FINANCE S.A. | Series 104 - Issue of EUR 800,000,000 Fixed to Floating Rate Senior Non Preferred Notes due May 2029 | XS2478784163 | 12/May/2022 | Listed | 12/May/2029 |
| SANTANDER CONSUMER FINANCE S.A. | Series 106 - Issue of €250,000,000 Senior Non Preferred Notes due December 2026 | XS2562007679 | 19/Dec/2022 | Listed | 19/Dec/2026 |
| SANTANDER CONSUMER FINANCE S.A. | Series 107 - EUR 300,000,000 Tier 2 Subordinated Notes due March 2033 | XS2605909444 | 29/Mar/2023 | Listed | 29/Mar/2033 |
| SANTANDER CONSUMER FINANCE S.A. | Series 108 - Issue of €600,000,000 Senior Non Preferred Notes due March 2027 | XS2605909790 | 29/Mar/2023 | Listed | 29/Mar/2027 |
| SANTANDER CONSUMER FINANCE S.A. | Series 109 - Issue of €700,000,000 Senior Non Preferred Notes due March 2028 | XS2605909956 | 29/Mar/2023 | Listed | 29/Mar/2028 |
| SANTANDER CONSUMER FINANCE S.A. | Series 110 - EUR 500,000,000 4.125 per cent. Ordinary Senior Notes due 5 May 2028 | XS2618690981 | 05/May/2023 | Listed | 05/May/2028 |
| SANTANDER CONSUMER FINANCE S.A. | Series 111 - €650,000,000 Senior Non Preferred Notes due May 2028 | XS2623556326 | 31/May/2023 | Listed | 31/May/2028 |
| SANTANDER CONSUMER FINANCE S.A. | Series 114 - Issue of JPY 12,600,000,000 0.758 per cent. Ordinary Senior Notes due 7 July 2025 | XS2645244745 | 07/Jul/2023 | Listed | 07/Jul/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 115 - Issue of JPY 15,600,000,000 0.913 per cent. Ordinary Senior Notes due 7 July 2026 | XS2645245122 | 07/Jul/2023 | Listed | 07/Jul/2026 |
| SANTANDER CONSUMER FINANCE S.A. | Series 116 - Issue of JPY 3,100,000,000 1.065 per cent. Ordinary Senior Notes due 7 July 2028 | XS2645245395 | 07/Jul/2023 | Listed | 07/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER CONSUMER FINANCE S.A. | Series 117 - Issue of EUR 60,000,000 4.375 per cent. Ordinary Senior Notes due 21 July 2025 | XS2654114011 | 21/Jul/2023 | Listed | 21/Jul/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 118 - Issue of EUR 500,000,000 Senior Non Preferred Notes due 20 December 2027 | XS2680596876 | 20/Dec/2023 | Listed | 20/Dec/2027 |
| SANTANDER CONSUMER FINANCE S.A. | Series 119 - EUR 170,000,000 Ordinary Senior Notes due 15 September 2025 | XS2691050384 | 15/Sep/2023 | Listed | |
| SANTANDER CONSUMER FINANCE S.A. | Series 120 - Issue of EUR 350,000,000 Ordinary Senior Notes due 14 March 2025 | XS2684980365 | 14/Sep/2023 | Listed | 14/Mar/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 121 - Issue of EUR 75,000,000 Ordinary Senior Notes due 22 September 2026 | XS2693109956 | 22/Sep/2023 | Listed | 22/Sep/2026 |
| SANTANDER CONSUMER FINANCE S.A. | Series 122 - Issue of €1,000,000,000 3.750 per cent. Ordinary Senior Notes due January 2029 | XS2747776487 | 17/Jan/2024 | Listed | 17/Jan/2029 |
| SANTANDER CONSUMER FINANCE S.A. | Series 123 - Issue of EUR 150,000,000 Ordinary Senior Notes due 19 January 2026 | XS2751666855 | 19/Jan/2024 | Listed | 19/Jan/2026 |
| SANTANDER CONSUMER FINANCE S.A. | Series 124 - EUR 300,000,000 Floating Rate Ordinary Senior Notes due January 2026 | XS2752456314 | 22/Jan/2024 | Listed | 22/Jan/2026 |
| SANTANDER CONSUMER FINANCE S.A. | Series 125 - Issue of EUR 600,000,000 Senior Non Preferred Notes due 25 March 2029 | XS2779865406 | 21/Mar/2024 | Listed | 25/Mar/2029 |
| SANTANDER CONSUMER FINANCE S.A. | Series 126 - Issue of EUR 600,000,000 Senior Non Preferred Notes due 25 September 2029 | XS2779864854 | 25/Mar/2024 | Listed | 25/Sep/2029 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1826 - Issue of EUR 50,000,000.00 Euro commercial paper notes due November 18, 2024 | XS2724456483 | 20/Nov/2023 | Listed | 18/Nov/2024 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1827 - Issue of EUR 100,000,000.00 Euro Commercial Paper due 20 November 2024 | XS2725959170 | 22/Nov/2023 | Listed | 20/Nov/2024 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1829 - Issue of EUR 47,000,000.00 Euro commercial paper notes due November 28, 2024 | XS2729666219 | 30/Nov/2023 | Listed | 28/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER CONSUMER FINANCE S.A. | Series 1830 - Issue of EUR 110,000,000.00 Euro commercial paper notes due December 02, 2024 | XS2730669939 | 04/Dec/2023 | Listed | 02/Dec/2024 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1831 - Issue of EUR 75,000,000.00 Euro-Commerical Paper Notes due December 03, 2024 | XS2731280264 | 05/Dec/2023 | Listed | 03/Dec/2024 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1832 - Issue of EUR 100,000,000.00 Euro commercial paper notes due December 09, 2024 | XS2733430164 | 11/Dec/2023 | Listed | 09/Dec/2024 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1839 - Issue of EUR 50,000,000.00 Euro commercial paper notes due January 2, 2025 | XS2744127981 | 04/Jan/2024 | Listed | 02/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1842 - Issue of EUR 50,000,000.00 Euro Commercial Paper due 02 January 2025 | XS2744171450 | 04/Jan/2024 | Listed | 02/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1843 - EUR 400,000,000 Euro commercial paper notes due January 03, 2025 | XS2744935854 | 05/Jan/2024 | Listed | 03/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1845 - Issue of EUR 50,000,000.00 Euro Commercial Paper due 06 January 2025 | XS2746077184 | 08/Jan/2024 | Listed | 06/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1846 - Issue of EUR 200,000,000.00 Euro commercial paper notes due December 9, 2024 | XS2746089866 | 09/Jan/2024 | Listed | 09/Dec/2024 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1849 - Issue of EUR 100,000,000.00 Euro commercial paper notes due January 10, 2025 | XS2749527763 | 12/Jan/2024 | Listed | 10/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1852 - Issue of EUR 55,000,000.00 Euro Commercial Paper Notes due 24 January, 2025 | XS2758886647 | 26/Jan/2024 | Listed | 24/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1858 - Issue of EUR 20,000,000 due March 03, 2025 | XS2779815567 | 04/Mar/2024 | Listed | 03/Mar/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1864 - Issue of EUR 195,000,000.00 Euro commercial paper notes due March 24, 2025 | XS2794625058 | 25/Mar/2024 | Listed | 24/Mar/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1865 - Issue of EUR 58,000,000.00 Euro Commercial Paper Notes due 25 March, 2025 | XS2795377774 | 26/Mar/2024 | Listed | 25/Mar/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1866 - Issue of EUR 154,000,000.00 Euro-Commercial Paper Notes due March 25, 2025 | XS2795436968 | 26/Mar/2024 | Listed | 25/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER CONSUMER FINANCE S.A. | Series 1869 - Issue of EUR 20,000,000.00 Euro Commercial Paper due 03 April 2025 | XS2798956061 | 04/Apr/2024 | Listed | 03/Apr/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1872 - Issue of EUR 130,000,000.00 Euro Commercial Paper due 07 April 2025 | XS2801111985 | 08/Apr/2024 | Listed | 07/Apr/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1876 - Issue of EUR 60,000,000.00 Euro Commercial Paper Notes due 25 April, 2025 | XS2812384779 | 26/Apr/2024 | Listed | 25/Apr/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1877 - Issue of EUR 30,000,000.00 Euro Commercial Paper Notes due 09 April, 2025 | XS2812497381 | 26/Apr/2024 | Listed | 09/Apr/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1879 - Issue of EUR 20,000,000.00 Euro Commercial Paper due 30 April 2025 | XS2815884353 | 02/May/2024 | Listed | 30/Apr/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1882 - Issue of EUR 50,000,000.00 Euro Commercial Paper Notes due 07 May, 2025 | XS2819747267 | 08/May/2024 | Listed | 07/May/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1883 - Issue of EUR 40,000,000.00 Euro Commercial Paper due 14 May 2025 | XS2823899161 | 15/May/2024 | Listed | 14/May/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1884 - Issue of EUR 25,000,000.00 Euro Commercial Paper Notes due 14 May, 2025 | XS2824009018 | 15/May/2024 | Listed | 14/May/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1886 - Issue of EUR 30,000,000.00 Euro Commercial Paper Notes due 05 June, 2025 | XS2838923360 | 06/Jun/2024 | Listed | 05/Jun/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1900 - Issue of EUR 50,000,000.00 Euro Commercial Paper due July 25, 2025 | XS2870854358 | 26/Jul/2024 | Listed | 25/Jul/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1907 - Issue of EUR 20,000,000 Euro Commercial Paper due February 24, 2025 | XS2888535767 | 22/Aug/2024 | Listed | 24/Feb/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1908 - Issue of EUR 23,000,000 Euro Commercial Paper Notes Due 13.05.2025 | XS2888539082 | 22/Aug/2024 | Listed | 13/May/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1910 - Issue of 15,000,000 Euro Commercial Paper Notes Due 4 December 2024 | XS2898076752 | 04/Sep/2024 | Listed | 04/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER CONSUMER FINANCE S.A. | Series 1912 - Issue of EUR 25,000,000 Euro Commercial Paper Notes due 11 December 2024 | XS2902000590 | 11/Sep/2024 | Listed | 11/Dec/2024 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1914 - Issue of EUR 30,000,000 Euro Commerical Paper Notes Due 10.03.2025 | XS2917900974 | 08/Oct/2024 | Listed | 10/Mar/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1917 - Issue of EUR 15,000,000.00 Euro Commercial Paper due 15 January 2025 | XS2922031286 | 15/Oct/2024 | Listed | 15/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1918 - Issue of EUR 150,000,000.00 Euro Commercial Paper due 21 November 2024 | XS2925943487 | 21/Oct/2024 | Listed | 21/Nov/2024 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1919 - Issue of EUR 5,000,000.00 Euro Commercial Paper due 22 January 2025 | XS2927529896 | 22/Oct/2024 | Listed | 22/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1920 - Issue of 4,000,000 Euro Commerical Paper Notes due 23 April 2025 | XS2928533947 | 23/Oct/2024 | Listed | 23/Apr/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1921 - Issue of EUR 77,000,000.00 Euro Commercial Paper due 28 January, 2025 | XS2930515007 | 28/Oct/2024 | Listed | 28/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1922 - Issue of EUR 25,000,000.00 Euro Commercial Paper due 31 January, 2025 | XS2932803716 | 31/Oct/2024 | Listed | 31/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 1923 - Issue of EUR 24,000,000 Euro Commercial Paper Notes Due 03.02.2025 | XS2934460911 | 04/Nov/2024 | Listed | 03/Feb/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 82 - Issue of €500,000,000 0.500 per cent. Notes due November 2026 | XS2078692105 | 14/Nov/2019 | Listed | 14/Nov/2026 |
| SANTANDER CONSUMER FINANCE S.A. | Series 85 - Issue of EUR 650,000,000 Fixed Rate Notes due December 2024 | XS2089312453 | 05/Dec/2019 | Listed | 05/Dec/2024 |
| SANTANDER CONSUMER FINANCE S.A. | Series 89 - Issue of EUR 1,000,000,000 0.375% Ordinary Senior Notes due 17 January 2025 | XS2100690036 | 17/Jan/2020 | Listed | 17/Jan/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 94 - Issue of EUR 200,000,000 Fixed to Floating Rate Tier 2 Subordinated Notes due February 2030 | XS2124119061 | 25/Feb/2020 | Listed | 25/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER CONSUMER FINANCE S.A. | Series 95 - Issue of EUR 600,000,000 0.38% Senior Non Preferred Instruments due December 2025 | XS2263655081 | 03/Dec/2020 | Listed | 03/Dec/2025 |
| SANTANDER CONSUMER FINANCE S.A. | Series 96 - Issue of EUR 500,000,000 0.00% Ordinary Senior Notes due February 2026 | XS2305600723 | 23/Feb/2021 | Listed | 23/Feb/2026 |
| SANTANDER CONSUMER FINANCE S.A. | Series 97 - Issue of EUR 100,000,000 Fixed to Floating Rate Tier 2 Subordinated Notes due March 2031. | XS2322253860 | 25/Mar/2021 | Listed | 25/Mar/2031 |
| SANTANDER CONSUMER FINANCE S.A. | Series 98 - Issue of €500,000,000 Senior Non Preferred Notes due June 2026 | XS2358708357 | 29/Jun/2021 | Listed | 29/Jun/2026 |
| SANTANDER CONSUMER FINANCE S.A. | Series 99 - Issue of €1,000,000,000 Senior Non Preferred Notes due November 2026 | XS2412733854 | 29/Nov/2021 | Listed | 29/Nov/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1,018 - Issue of USD 100,000,000 Callable Zero Coupon Notes due 2060 | XS2113999028 | 13/Feb/2020 | Listed | 13/Feb/2060 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1005 - Issue of EUR 18,000,000 Partly Paid Callable Fixed Rate Notes due 2044 | XS2071414960 | 04/Nov/2019 | Listed | 04/Nov/2044 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1006 - Issue of EUR 8,500,000 Fixed Rate Notes due June 2025 | XS2079416546 | 27/Nov/2019 | Listed | 20/Jun/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1011 - Issue of EUR 20,000,000 Callable Fixed Rate Notes due 2034 | XS2089172774 | 05/Dec/2019 | Listed | 05/Dec/2034 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1013 - Issue of EUR 5,000,000 Callable Fixed Rate Notes due 2049 | XS2090754230 | 12/Dec/2019 | Listed | 12/Dec/2049 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1015 - Issue of EUR 50,000,000 Callable Fixed Rate Notes due 2031 | XS2094473985 | 20/Dec/2019 | Listed | 20/Dec/2031 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1017 - Issue of USD 185,000,000 Callable Zero Coupon Notes due 2060 | XS2099836301 | 17/Jan/2020 | Listed | 17/Jan/2060 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1019 - Issue of USD 80,000,000 Callable Zero Coupon Notes due 2060 | XS2117757349 | 26/Feb/2020 | Listed | 26/Feb/2060 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1021 - Issue of USD 175,000,000 Callable Zero Coupon Notes due 2060 | XS2125158761 | 17/Mar/2020 | Listed | 17/Mar/2060 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1024 - Issue of EUR 1,000,000 Equity Linked Notes due March 2025 | XS2133326194 | 18/Mar/2020 | Listed | 18/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1031 - Issue of EUR 99,498,000 Index linked Notes due June 2025 | ES0305466023 | 19/Jun/2020 | Listed | 19/Jun/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1034 - Issue of USD180,000,000 Callable Zero Coupon Notes due 2060 | XS2179939629 | 23/Jun/2020 | Listed | 23/Jun/2060 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1044 - Issue of USD 40,000,000 Callable Fixed Rate Notes due 2035 | XS2198404209 | 02/Jul/2020 | Listed | 02/Jul/2035 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1046 - Issue of USD 80,000,000 Callable Zero Coupon Notes due 2060. | XS2214624673 | 31/Aug/2020 | Listed | 28/Aug/2060 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1051 - Issue of EUR 6,000,000 Fixed to CMS Spread Linked Notes due September 2030 | XS2231046140 | 21/Sep/2020 | Listed | 21/Sep/2030 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1056 - Issue of EUR 15,000,000 Single Share Index Linked Notes due September 2030 | XS2240852496 | 19/Oct/2020 | Listed | 20/Sep/2030 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1066 - Issue of COP 40,000,000,000 Single Share Index Linked Notes due November 2025 | XS2262963445 | 24/Nov/2020 | Listed | 24/Nov/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1067 - Issue of EUR 15,000,000 Callable Fixed Rate Notes due 2040 | XS2266975601 | 07/Dec/2020 | Listed | 07/Dec/2040 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1068 - Issue of EUR 55,000,000 Callable Fixed Rate Notes due 2045 | XS2266975783 | 07/Dec/2020 | Listed | 07/Dec/2045 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1069 - Issue of USD 350,000,000 Callable Zero Coupon Notes due 2061 | XS2281358288 | 29/Jan/2021 | Listed | 29/Jan/2061 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1071 - Issue of USD 110,000,000 Callable Zero Coupon Notes due 2061 | XS2288911774 | 01/Feb/2021 | Listed | 01/Feb/2061 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1074 - Issue of EUR 5,000,000 Callable Fixed Rate Notes due 2061 | XS2292500274 | 28/Jan/2021 | Listed | 28/Jan/2061 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1085 - Issue of USD 100,000,000 Callable Zero Coupon Notes due 2061 | XS2307309117 | 16/Mar/2021 | Listed | 16/Mar/2061 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1087 - Issue of up to PLN 50,000,000 Split Payment Notes Linked to the Pfizer, Roche Holding and Sanofi shares | XS2308183719 | 07/Apr/2021 | Listed | 07/Apr/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1095 - Issue of EUR 1,500,000 Callable Fixed Rate Notes due 2041 | XS2328421131 | 08/Apr/2021 | Listed | 08/Apr/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1097 - Issue of EUR 15,000,000 Amortizing Share Basket linked Notes due May 2026 | ES0305466106 | 20/May/2021 | Listed | 20/May/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1099 - Issue of USD 100,000,000 Callable Zero Coupon Notes due 2061. | XS2342038606 | 28/May/2021 | Listed | 28/May/2061 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1100 - Issue of EUR 10,175,000 Amortizing Share Basket linked Notes due June 2026 | ES0305466114 | 23/Jun/2021 | Listed | 23/Jun/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1104 - Issue of PLN 26,450,000 Split Payment Notes Linked to the BMW, Daimler and Volkswagen shares | XS2347781705 | 07/Jul/2021 | Listed | 14/Jul/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1107 - Issue of PLN 20,650,000 Split Payment Notes Linked to the Telefonica, Cisco Systems and Netflix shares | XS2358372006 | 22/Jul/2021 | Listed | 29/Jul/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1113 - Issue of USD 3,515,000 Capital Protected Autocallable Notes Linked to Tesla Inc., Bayerische Motoren Werke AG and General Motors Co shares | XS2373688519 | 07/Sep/2021 | Listed | 14/Sep/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1116 - Issue of EUR 10,240,000 Amortizing Share Basket linked Notes due October 2026 | ES0305466122 | 13/Oct/2021 | Listed | 13/Oct/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1118 - Issue of PLN 28,520,000 Split Payment Notes Linked to the Kering SA, Inditex SA and Adidas AG shares | XS2379756773 | 07/Oct/2021 | Listed | 14/Oct/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1131 - Issue of PLN 16,980,000 Capital Protected Autocallable Notes Linked to Advanced Micro Devices Inc., Infineon Technologies AG and Microsoft Corporation shares | XS2401858902 | 07/Dec/2021 | Listed | 14/Dec/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1159 - Issue of PLN 50,515,000 Capital Protected Autocallable Notes Linked to Intesa Sanpaolo S.p.A. and Credit Agricole SA shares | XS2426935230 | 07/Feb/2022 | Listed | 14/Feb/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1163 - Issue of EUR 10,247,000 Amortizing Share Basket linked Notes due February 2027 | ES0305466130 | 16/Feb/2022 | Listed | 16/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1165 - Issue of EUR 565,000 Memory Coupon Share Basket Linked Notes due October 2026 | XS2431449730 | 26/Jan/2022 | Listed | 18/Oct/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1192 - Issue of COP 22,035,000,000 ETF Linked Notes due March 2025 | XS2454754545 | 10/Mar/2022 | Listed | 10/Mar/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1199 - Issue of EUR 472,000 Autocall Share Basket Linked Notes due April 2027 | XS2463145511 | 12/Apr/2022 | Listed | 12/Apr/2027 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1202 - Issue of EUR 10,967,000 Amortizing Share Basket linked Notes due June 2027 | ES0305466148 | 10/Jun/2022 | Listed | 10/Jun/2027 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1232 - Issue of EUR 29,010,000 EURO STOXX 50® Linked Notes due October 2025 | ES0305466163 | 28/Oct/2022 | Listed | 28/Oct/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1234 - Issue of PEN 89,812,021 Zero Coupon Notes due September 2032 | XS2527064963 | 01/Sep/2022 | Listed | 01/Sep/2032 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1239 - Issue of PEN 30,000,000 Fixed Rate Notes due September 2032 | XS2527822493 | 01/Sep/2022 | Listed | 01/Sep/2032 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1241 - Issue of EUR 2,115,000 Amortizing Fixed Rate Notes due May 2035 | XS2529232501 | 06/Sep/2022 | Listed | 15/May/2035 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1250 - Issue of PEN 30,000,000 Fixed Rate Notes due October 2032 | XS2542721910 | 06/Oct/2022 | Listed | 06/Oct/2032 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1256 - Issue of EUR 1,200,000 BASF SE Credit Linked Notes due 2025 | XS2546787677 | 18/Oct/2022 | Listed | 20/Dec/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1257 - Issue of EUR EUR 29,110,000 S&P 500 Index Linked Notes due December 2025 | ES0305466171 | 02/Dec/2022 | Listed | 02/Dec/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1260 - Issue of PEN 38,520,000 Fixed Rate Notes due December 2027 | XS2561757035 | 01/Dec/2022 | Listed | 01/Dec/2027 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1265 - Issue of USD 4,630,000 Floating Rate Notes due December 2025 | XS2564585516 | 12/Dec/2022 | Listed | 12/Dec/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1279 - Issue of USD 6,303,000 Floating Rate Notes due January 2026 | XS2570104146 | 03/Jan/2023 | Listed | 03/Jan/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1280 - Issue of EUR 1,100,000 Glencore International AG Credit Linked Notes due 2025 | XS2570285697 | 23/Dec/2022 | Listed | 20/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1285 - Issue of EUR 6,850,000 Amortizing Fixed Rate Notes due February 2034 | XS2570958277 | 29/Dec/2022 | Listed | 15/Feb/2034 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1292 - Issue of USD 2,700,000 Callable Fixed Rate Notes due January 2025 | XS2578577517 | 20/Jan/2023 | Listed | 20/Jan/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1296 - Issue of EUR 18,036,000 Capital Protected Notes Linked to Visa Inc and Mastercard Inc shares | XS2580445091 | 07/Mar/2023 | Listed | 14/Mar/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1298 - Issue of USD 1,898,000 Callable Fixed Rate Notes due January 2025 | XS2581461741 | 27/Jan/2023 | Listed | 27/Jan/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1302 - Issue of EUR 3,900,000 Share Index Linked Notes due February 2028 | XS2577830735 | 10/Feb/2023 | Listed | 10/Feb/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1304 - Issue of EUR 500,000 Share Index Linked Notes due August 2025 | XS2582551433 | 06/Feb/2023 | Listed | 08/Aug/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1308 - Issue of EUR 2,139,000 Amortizing Fixed Rate Notes due August 2035 | XS2585863363 | 10/Feb/2023 | Listed | 15/Aug/2035 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1315 - Issue of USD 3,371,000 Callable Fixed Rate Notes due February 2026 | XS2589290399 | 17/Feb/2023 | Listed | 17/Feb/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1326 - Issue of EUR 200,000 Autocallable Memory Coupon Single Share Linked Notes due March 2029 | XS2593632925 | 08/Mar/2023 | Listed | 08/Mar/2029 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1328 - Issue of EUR 725,000 Autocallable Share Basket Linked Notes due March 2025 | XS2594189099 | 02/Mar/2023 | Listed | 03/Mar/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1335 - Issue of USD 4,310,000 Callable Fixed Rate Notes due March 2026 | XS2595717310 | 07/Mar/2023 | Listed | 09/Mar/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1337 - Issue of USD 2,500,000 Banco Bradesco SA Credit Linked Notes due December 2025 | XS2596605134 | 14/Mar/2023 | Listed | 20/Dec/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1338 - Issue of USD 2,500,000 Banco Bradesco SA Credit Linked Notes due December 2027 | XS2596605217 | 14/Mar/2023 | Listed | 20/Dec/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1342 - Issue of EUR 250,000 Autocallable Memory Coupon Single Share Linked Notes due March 2029 | XS2600213206 | 21/Mar/2023 | Listed | 19/Mar/2029 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1344 - Issue of USD 7,235,000 Callable Fixed Rate Notes due March 2026 | XS2600247873 | 17/Mar/2023 | Listed | 17/Mar/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1366 - Issue of USD 4,613,000 Callable Fixed Rate Notes due April 2026 | XS2612745310 | 17/Apr/2023 | Listed | 17/Apr/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1368 - Issue of USD 2,567,000 Callable Fixed Rate Notes due April 2026 | XS2614613581 | 21/Apr/2023 | Listed | 21/Apr/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1369 - Issue of USD 4,289,000 Callable Fixed Rate Notes due April 2026 | XS2614968522 | 24/Apr/2023 | Listed | 21/Apr/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1370 - Issue of up to PLN 56,790,000 Capital Protected Notes Linked to Paypal Holdings Inc and Mastercard Inc -A. shares | XS2615201097 | 07/Jun/2023 | Listed | 06/Dec/2024 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1371 - Issue of USD 5,000,000 Petroleo Brasileiro SA Credit Linked Notes due June 2028 | XS2615184491 | 24/Apr/2023 | Listed | 06/Jun/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1375 - Issue of USD 5,000,000 Petroleo Brasileiro S.A. Credit Linked Notes due June 2028 | XS2616403841 | 03/May/2023 | Listed | 20/Jun/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1376 - Issue of USD 6,217,000 Callable Fixed Rate Notes due May 2026 | XS2616767294 | 03/May/2023 | Listed | 02/May/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1379 - Issue of USD 6,411,000 Callable Fixed Rate Notes due May 2026 | XS2618496157 | 05/May/2023 | Listed | 05/May/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1380 - Issue of USD 2,000,000 Petroleo Brasileiro S.A. Credit Linked Notes due June 2028 | XS2619758829 | 05/May/2023 | Listed | 20/Jun/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1382 - Issue of EUR 50,000,000 Inflation Linked Notes due May 2033 | XS2619796670 | 15/May/2023 | Listed | 15/May/2033 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1386 - Issue of PLN 41,605,000 Capital Protected Notes Linked to Mercedes-Benz Group AG and Tesla Inc. shares | XS2626784586 | 07/Jul/2023 | Listed | 07/Jan/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1387 - Issue of PLN 14,592,000 Capital Protected Notes Linked to CVS Health Corp. and Pfizer Inc | XS2626784669 | 07/Jul/2023 | Listed | 07/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1390 - Issue of USD 1,370,000 Callable Fixed Rate Notes due May 2026 | XS2628890845 | 26/May/2023 | Listed | 26/May/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1394 - Issue of EUR 1,218,000 Amortizing Fixed Rate Notes due May 2035 | XS2631788234 | 01/Jun/2023 | Listed | 15/May/2035 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1395 - Issue of USD 3,469,000 Callable Fixed Rate Notes due June 2026 | XS2631237273 | 02/Jun/2023 | Listed | 02/Jun/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1396 - Issue of USD 1,699,000 Callable Fixed Rate Notes due June 2026 | XS2631237190 | 02/Jun/2023 | Listed | 02/Jun/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1406 - Issue of PLN 22,455,000 Capital Protected Notes Linked to Nestle SA and The Kraft Heinz Co. shares | XS2637057006 | 14/Jul/2023 | Listed | 14/Jan/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1409 - Issue of USD 1,000,000 Petroleo Brasileiro S.A. Credit Linked Notes due June 2026 | XS2637574919 | 16/Jun/2023 | Listed | 20/Jun/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1414 - Issue of USD 3,548,000 Callable Fixed Rate Notes due June 2026 | XS2638463468 | 23/Jun/2023 | Listed | 23/Jun/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1421 - Issue of USD 600,000 Callable Fixed Rate Notes due June 2026 | XS2641168724 | 26/Jun/2023 | Listed | 23/Jun/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1424 - Issue of EUR 400,000 Memory Coupon Autocallable Share Basket Linked Notes due July 2028 | XS2641170118 | 30/Jun/2023 | Listed | 07/Jul/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1426 - Issue of EUR 1,200,000 Memory Coupon Autocallable Share Basket Linked Notes due December 2024 | XS2643320364 | 28/Jun/2023 | Listed | 30/Dec/2024 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1429 - Issue of USD 2,000,000 Memory Coupon Autocallable Share Basket Linked Notes due July 2025 | XS2643694289 | 28/Jun/2023 | Listed | 07/Jul/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1432 - Issue of PEN 30,000,000 Fixed Rate Notes due June 2026 | XS2644209897 | 30/Jun/2023 | Listed | 30/Jun/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1445 - Issue of USD 1,527,000 Callable Fixed Rate Notes due July 2026 | XS2646696851 | 07/Jul/2023 | Listed | 07/Jul/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1446 - Issue of USD 3,092,000 Callable Fixed Rate Notes due July 2026 | XS2646697156 | 07/Jul/2023 | Listed | 07/Jul/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1452 - Issue of USD 500,000 Callable ETF Basket Linked Notes due July 2026 | XS2650710663 | 13/Jul/2023 | Listed | 13/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1454 - Issue of EUR 53,000,000 Fixed Rate Notes due December 2028 | XS2651505609 | 17/Jul/2023 | Listed | 20/Dec/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1455 - Issue of EUR 50,000,000 Inflation Linked Notes due July 2033 | XS2652081261 | 17/Jul/2023 | Listed | 17/Jul/2033 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1456 - Issue of EUR 250,000 Autocallable Memory Coupon Single Share Linked Notes due August 2030 | XS2661896485 | 09/Aug/2023 | Listed | 02/Aug/2030 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1458 - Issue of USD 500,000 Petroleo Brasileiro S.A. Credit Linked Notes due June 2028 | XS2663151558 | 04/Aug/2023 | Listed | 20/Jun/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1462 - Issue of USD 1,187,000 Autocallable Memory Coupon ETF Linked Notes due August 2025 | XS2663529480 | 08/Aug/2023 | Listed | 08/Aug/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1463 - Issue of USD 200,000 Autocallable Single Share Linked Notes due February 2025 | XS2663791882 | 07/Aug/2023 | Listed | 07/Feb/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1473 - Issue of EUR 4,500,000 Inflation Linked Notes due August 2028 | XS2665503830 | 10/Aug/2023 | Listed | 10/Aug/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1477 - Issue of USD 600,000 Autocallable Memory Coupon Share Basket Linked Notes due August 2025 | XS2665985482 | 10/Aug/2023 | Listed | 11/Aug/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1485 - Issue of USD 350,000 Callable ETF Basket Linked Notes due August 2026 | XS2668506970 | 16/Aug/2023 | Listed | 17/Aug/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1488 - Issue of USD 250,000 Autocallable Memory Coupon Single Share Linked Notes due August 2025 | XS2669723004 | 17/Aug/2023 | Listed | 18/Aug/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1490 - Issue of USD 500,000 Callable ETF Basket Linked Notes due August 2025 | XS2669723343 | 17/Aug/2023 | Listed | 18/Aug/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1493 - Issue of USD 23,825,000 Capital Protected Notes Linked to Mercedes Benz Group AG. and Porsche Automobil Holding SE shares | XS2670340103 | 06/Oct/2023 | Listed | 06/Oct/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1494 - Issue of CLP 5,955,000,000 ETF Linked Notes due February 2025 | XS2671008881 | 23/Aug/2023 | Listed | 24/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1496 - Issue of USD 1,000,000 Single Share Linked Notes due August 2025 | XS2671009269 | 21/Aug/2023 | Listed | 21/Aug/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1498 - Issue of USD 250,000 Fixed Rate Autocall Share Basket Linked Notes due February 2025 | XS2671598667 | 23/Aug/2023 | Listed | 24/Feb/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1572 - Issue of PLN 72,510000 Capital Protected Notes Linked to Mercedes Benz Group AG. Bayerische Motoren Werke AG. shares | XS2693953387 | 07/Nov/2023 | Listed | 07/May/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1633 - Issue of PLN 84,690,000 Capital Protected Notes Linked to Visa Inc and Mastercard Inc shares | XS2708643924 | 07/Dec/2023 | Listed | 06/Jun/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1634 - Issue of USD 11,911,000 Capital Protected Notes Linked to Eni S.p.A and Repsol, S.A. shares | XS2708644062 | 07/Dec/2023 | Listed | 08/Dec/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1643 - Issue of EUR 34,376,000 Floating Rate Notes due November 2026 | ES0305466213 | 29/Nov/2023 | Listed | 30/Nov/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1680 - Issue of up to EUR 50,000,000 Capital Protected Notes Linked to Visa INC-Class A and Mastercard Inc, Class A shares | XS2724457028 | 05/Jan/2024 | Listed | 07/Jul/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1681 - Issue of EUR 5,082,000.00 Capital Protected Notes Linked to Visa INC-Class A and Mastercard Inc, Class A shares | XS2724456723 | 05/Jan/2024 | Listed | 05/Jan/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1707 - Issue of PLN 51,900,000 Capital Protected Notes Linked to Mercedes-Benz Group AG and Porsche Automobil Holding SE shares | XS2739004203 | 07/Feb/2024 | Listed | 07/Aug/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1738 - Issue of PLN 33.705.000 Capital Protected Notes Linked to Deutsche Telekom AG and Vodafone Group Plc shares | XS2753823611 | 07/Mar/2024 | Listed | 08/Sep/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1767 - Issue of EUR 30,000,000 Fixed Rate Notes due June 2030 | XS2763414484 | 13/Feb/2024 | Listed | 20/Jun/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1786 - Issue of USD 10,830,000 Capital Protected Notes Linked to Visa Inc and Mastercard Inc shares | XS2770875370 | 08/Apr/2024 | Listed | 08/Apr/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1881 - Issue of PLN 46,320,000 Capital Protected Notes Linked to the EURO STOXX Banks Index | XS2790333962 | 07/May/2024 | Listed | 07/Nov/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1882 - Issue of EUR 6,503,000 Capital Protected Notes Linked to Visa Inc and Paypal Holdings Inc shares. | XS2790334002 | 07/May/2024 | Listed | 07/May/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1957 - Issue of EUR 9,303,000 Share Index Linked Notes due May 2026 | ES0305466254 | 24/May/2024 | Listed | 25/May/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1974 - Issue of PLN 52,630,000 Capital Protected Notes Linked to Visa Inc and Paypal Holdings Inc shares | XS2809343564 | 07/Jun/2024 | Listed | 08/Dec/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1995 - Issue of USD 30,000,000 Autocallable Share Index Linked Notes due May 2028 | XS2812617970 | 10/May/2024 | Listed | 10/May/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2007 - Issue of EUR 1,205,000 Share Index Linked Notes due December 2027 | XS2815960716 | 10/May/2024 | Listed | 17/Dec/2027 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2057 - Issue of EUR 4,078,000 Capital Protected Notes Linked to Advanced Micro Devices, Inc. and Broadcom Inc. shares. | XS2825559649 | 27/Jun/2024 | Listed | 29/Jun/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2060 - Issue of PLN 23,245,000 Capital Protected Notes Linked to Capgemini SE and Fortinet Inc shares | XS2826614625 | 27/Jun/2024 | Listed | 29/Dec/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2122 - Issue of EUR 550,000 Autocallable Memory Coupon Single Share Linked Notes due June 2028 | XS2837776181 | 17/Jun/2024 | Listed | 12/Jun/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2225 - Issue of up to EUR 37,800,000 Fixed and Range Accrual Notes due August 2027 | ES0305466270 | 14/Aug/2024 | Listed | 20/Aug/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2234 - Issue of EUR 400,000 Autocallable Memory Coupon Share Basket Linked Notes due July 2029 | XS2858204485 | 17/Jul/2024 | Listed | 17/Jul/2029 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2242 - Issue of EUR 4,449,000 Autocallable Share Index Basket Linked Notes due July 2028 | XS2860483580 | 24/Jul/2024 | Listed | 24/Jul/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2384 - Issue of up to USD 4,147,000. Capital Protected Notes Linked to Mastercard Inc and Visa Inc shares. | XS2881768415 | 25/Sep/2024 | Listed | 25/Sep/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2402 - Issue of EUR 34,331,000 Fixed and Range Accrual Notes due October 2027 | ES0305466288 | 27/Sep/2024 | Listed | 04/Oct/2027 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2413 - Issue of EUR 370,000 Single Share Linked Notes due August 2026 | XS2890440600 | 28/Aug/2024 | Listed | 28/Aug/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2434 - Issue of EUR 366,000 Autocallable Memory Coupon Share Basket Linked Notes due September 2029 | XS2897313008 | 16/Sep/2024 | Listed | 17/Sep/2029 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2436 - Issue of EUR 30,000,000 Autocallable Memory Coupon Single Share Linked Notes due September 2030 | XS2898783357 | 13/Sep/2024 | Listed | 13/Sep/2030 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2445 - Issue of EUR 560,000 Autocallable Memory Coupon Share Basket Linked Notes due September 2029 | XS2852155014 | 26/Sep/2024 | Listed | 25/Sep/2029 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2462 - Issue of USD 33,000,000 Autocallable Memory Coupon Share Index Linked Notes due September 2030 | XS2901360599 | 24/Sep/2024 | Listed | 24/Sep/2030 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2473 - Issue of EUR 1,776,000 Capital Protected Notes Linked to Meta Platforms, Inc and Uber Technologies, Inc shares. | XS2905581075 | 07/Nov/2024 | Listed | 09/Nov/2026 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2476 - Issue of EUR 1,000,000 Autocallable Memory Coupon Single Share Linked Notes due October 2030 | XS2901362371 | 02/Oct/2024 | Listed | 02/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2558 - Issue of EUR 30,000,000 Autocallable Share Index Basket Linked Notes due October 2029 | XS2901356720 | 30/Oct/2024 | Listed | 30/Oct/2029 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2598 - Issue of EUR 30,000,000 Autocallable Share Basket Linked Notes due December 2030 | XS2922142869 | 12/Nov/2024 | Listed | 19/Dec/2030 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2599 - Issue of EUR 30,000,000 Autocallable Share Basket Linked Notes due December 2030 | XS2922142786 | 12/Nov/2024 | Listed | 19/Dec/2030 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2600 - Issue of EUR 30,000,000 Autocallable Share Basket Linked Notes due December 2030 | XS2922142356 | 12/Nov/2024 | Listed | 19/Dec/2030 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 2611 - Issue of EUR1,393,000 Autocallable Memory Coupon Notes linked to a Cross Asset Basket comprising a single Share and a single Index due November 2028 | XS2922141200 | 14/Nov/2024 | Listed | 13/Nov/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 832 - Issue of USD 250,000,000 Callable Zero Coupon Notes due 07 September 2046 | XS1475343296 | 07/Sep/2016 | Listed | 07/Sep/2046 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 843 - Issue of USD 400,000,000 Callable Zero Coupon Notes due 23rd January 2047 | XS1548894937 | 23/Jan/2017 | Listed | 23/Jan/2047 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 919 - Issue of EUR 2,779,000 Amortizing Fixed Rate Notes due 1 October 2030 | XS1799038143 | 03/Apr/2018 | Listed | 01/Oct/2030 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 947 - Issue of EUR 2,499,000 Amortizing Fixed Rate Notes due 30 September 2030 | XS1891409085 | 09/Oct/2018 | Listed | 30/Sep/2030 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 950 - Issue of EUR 35,000,000 Fixed to CMS Linked Notes due 30 October 2033 | XS1900133247 | 31/Oct/2018 | Listed | 30/Oct/2033 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 961 - Issue of EUR 20,000,000 Callable Fixed Rate Notes due 06 March 2039 | XS1957344960 | 06/Mar/2019 | Listed | 06/Mar/2039 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 962 - Issue of EUR 20,000,000 Callable Fixed Rate Notes due 06 March 2039. | XS1957345009 | 06/Mar/2019 | Listed | 06/Mar/2039 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 963 - Issue of EUR USD 90,000,000 Callable Zero Notes due 20 March 2049 | XS1957480392 | 20/Mar/2019 | Listed | 20/Mar/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 975 - Issue of EUR 40,000,000 Fixed to Reference Item Rate Linked Notes due June 2039 | XS2016199718 | 28/Jun/2019 | Listed | 27/Jun/2039 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 977 - Issue of EUR 10,000,000 Callable Fixed Rate Notes due 8 August 2039 | XS2035236293 | 08/Aug/2019 | Listed | 08/Aug/2039 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 993 - Issue of USD 60,000,000 Callable Zero Coupon Notes due 2059 | XS2053858945 | 08/Oct/2019 | Listed | 08/Oct/2059 |
| SANTANDER UK PLC | Series 1136 - Issue of GBP 8,930,112 Equity Index Linked Notes due 30 December 2024 | XS1866007542 | 03/Sep/2018 | Listed | 30/Dec/2024 |
| SANTANDER UK PLC | Series 1139 - Issue of GBP 22,107,629 Equity Index Linked Notes due 25 February 2025 | XS1894675914 | 02/Nov/2018 | Listed | 25/Feb/2025 |
| SANTANDER UK PLC | Series 1141 - Issue of GBP 4,623,772 Equity Index Linked Notes due 23 April 2025 | XS1917956440 | 11/Jan/2019 | Listed | 23/Apr/2025 |
| SANTANDER UK PLC | Series 1144 - Issue of GBP 18,940,809 Equity Index Linked Notes due 10 June 2025 | XS1939334675 | 15/Feb/2019 | Listed | 10/Jun/2025 |
| SANTANDER UK PLC | Series 1149 - Issue of GBP 7,525,095 Equity Index Linked Notes due 12 August 2025 | XS1970465974 | 15/Apr/2019 | Listed | 12/Aug/2025 |
| SANTANDER UK PLC | Series 1151 - Issue of £6,907,632 Equity Index Linked Notes due October 2025 | XS2005531103 | 28/Jun/2019 | Listed | 07/Oct/2025 |
| SANTANDER UK PLC | Series 1152 - Issue of £1,457,759 Preference Share-linked Autocallable Notes due 2025 | XS2005566661 | 07/Oct/2019 | Listed | 21/Oct/2025 |
| SANTANDER UK PLC | Series 1154 - Issue of £12,584,576 Preference Share-linked Autocallable Notes due 2025 | XS2033382107 | 01/Aug/2019 | Listed | 01/Aug/2025 |
| SANTANDER UK PLC | Series 1155 - Issue of £4,472,715 Equity Index Linked Notes due December 2025 | XS2035095459 | 01/Aug/2019 | Listed | 09/Dec/2025 |
| SANTANDER UK PLC | Series 1156 - Issue of £724,000 Preference Share-linked Autocallable Notes due 2025 | XS2035095616 | 09/Dec/2019 | Listed | 23/Dec/2025 |
| SANTANDER UK PLC | Series 1158 - Issue of £7,027,790 Equity Index Linked Notes due January 2026 | XS2063664275 | 01/Nov/2019 | Listed | 20/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER UK PLC | Series 1159 - Issue of up to £10,000,000 Preference Share-linked Autocallable Notes due 2026 | XS2063664432 | 20/Jan/2020 | Listed | 03/Feb/2026 |
| SANTANDER UK PLC | Series 1160 - £4,511,380 Equity Index Linked Notes due March 2026 | XS2085849870 | 09/Dec/2019 | Listed | 16/Mar/2026 |
| SANTANDER UK PLC | Series 1164 - Issue of £3,500,000 Preference Share-linked Autocallable Notes due 2025 | XS2092943542 | 23/Dec/2019 | Listed | 23/Dec/2025 |
| SANTANDER UK PLC | Series 1165 - Issue of GBP 22,383,085 Preference Share-linked Autocallable Notes due 2026 | XS2100904106 | 20/Jan/2020 | Listed | 26/Jan/2026 |
| SANTANDER UK PLC | Series 1166 - Issue of GBP 4,177,216 Equity Index Linked Notes due May 2026 | XS2101558992 | 14/Feb/2020 | Listed | 11/May/2026 |
| SANTANDER UK PLC | Series 1168 - Issue of £3,135,000 Preference Share-linked Autocallable Notes due 2026 | XS2116715215 | 19/Feb/2020 | Listed | 19/Feb/2026 |
| SANTANDER UK PLC | Series 1170 - Issue of £3,856,994 Equity Index Linked Notes due July 2026 | XS2133252218 | 20/Apr/2020 | Listed | 06/Jul/2026 |
| SANTANDER UK PLC | Series 1172 - Issue of £4,635,447 Equity Index Linked Notes due July 2026 | XS2159802359 | 01/Jun/2020 | Listed | 31/Jul/2026 |
| SANTANDER UK PLC | Series 1173 - Issue of £2,894,000 Preference Share-linked Autocallable Notes due 2026 | XS2159803241 | 03/Aug/2020 | Listed | 17/Aug/2026 |
| SANTANDER UK PLC | Series 1174 - Issue of GBP 30,000,000 Equity Index Linked Notes due September 2026 | XS2186175571 | 10/Jun/2020 | Listed | 01/Sep/2026 |
| SANTANDER UK PLC | Series 1176 - Issue of £13,225,540 Equity Index Linked Notes due November 2026 | XS2196322585 | 06/Jul/2020 | Listed | 02/Nov/2026 |
| SANTANDER UK PLC | Series 1177 - Issue of up to £3,644,257 Preference Share-linked Autocallable Notes due 2026. | XS2196324102 | 02/Nov/2020 | Listed | 16/Nov/2026 |
| SANTANDER UK PLC | Series 1178 - Issue of £15,636,746 Equity Index Linked Notes due December 2026 | XS2222052719 | 31/Aug/2020 | Listed | 21/Dec/2026 |
| SANTANDER UK PLC | Series 1179 - Issue of £1,559,870 Preference Share-linked Autocallable Notes due 2027. | XS2222053014 | 21/Dec/2020 | Listed | 07/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER UK PLC | Series 1180 - Issue of £39,381,201 Equity Index Linked Notes due February 2027 | XS2238784826 | 02/Oct/2020 | Listed | 15/Feb/2027 |
| SANTANDER UK PLC | Series 1182 - Issue of £1,558,439 Equity Index Linked Notes due March 2027 | XS2262949378 | 14/Jan/2021 | Listed | 15/Mar/2027 |
| SANTANDER UK PLC | Series 1183 - Issue of £1,634,077 Preference Share-linked Autocallable Notes due 2027 | XS2262950038 | 15/Mar/2021 | Listed | 30/Mar/2027 |
| SANTANDER UK PLC | Series 1184 - £2,834,541 Equity Index Linked Notes due June 2027 | XS2294359141 | 11/Feb/2021 | Listed | 01/Jun/2027 |
| SANTANDER UK PLC | Series 1186 - £2,247,346 Equity Index Linked Notes due July 2027 | XS2326318990 | 29/Apr/2021 | Listed | 13/Jul/2027 |
| SANTANDER UK PLC | Series 1188 - £1,901,665 Equity Index Linked Notes due August 2027 | XS2352402544 | 18/Jun/2021 | Listed | 24/Aug/2027 |
| SARDEGNA RE-FINANCE S.R.L. | €1,471,100,000 Class A Residential Mortgage Backed Floating Rate Partly Paid Notes due 2060 | IT0005317034 | 21/Dec/2017 | Listed | 22/Dec/2060 |
| SATO CORPORATION | Series 3 - EUR 250,000,000 2.45 per cent. Notes due 2030 Tranche 2 | XS2896350506 | 05/Sep/2024 | Listed | 12/Jun/2030 |
| SATO CORPORATION | Series 3 - Issue of EUR 50,000,000 2.45 per cent. Notes due 2030 | XS2188664259 | 12/Jun/2020 | Listed | 12/Jun/2030 |
| SATO CORPORATION | Series 4 - EUR 300,000,000 1.375 per cent. Notes due 24 February 2028 | XS2233121792 | 24/Sep/2020 | Listed | 24/Feb/2028 |
| SATURN VENTURES I LTD | Class A-1 Floating Rate Senior Notes due 2038 | USG7818GAA25 | 10/Nov/2003 | Listed | 03/Nov/2038 |
| SATURN VENTURES I LTD | Class A-2 Floating Rate Senior Notes due 2038 | USG7818GAB08 | 10/Nov/2003 | Listed | 03/Nov/2038 |
| SATURN VENTURES I LTD | Class A-3 Floating Rate Senior Notes due 2038 | USG7818GAC80 | 10/Nov/2003 | Listed | 03/Nov/2038 |
| SATURN VENTURES I LTD | Class B Floating Rate Subordinate Notes due 2038 | USG7818GAD63 | 10/Nov/2003 | Listed | 03/Nov/2038 |
| SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 5 | U.S.$650,000,000 Green Certificates due 2025 | XS2203995670 | 17/Sep/2020 | Listed | 17/Sep/2025 |
| SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 5 | U.S.$650,000,000 Green Certificates due 2030 | XS2203996306 | 17/Sep/2020 | Listed | 17/Sep/2030 |
| SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 2 | USD 1,000,000,000 5.06 per cent. Certificates due 2043 | XS0911024635 | 08/Apr/2013 | Listed | 08/Apr/2043 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 3 | USD 989,000,000 5.50 per cent. Certificates due 2044 | XS1054250318 | 08/Apr/2014 | Listed | 08/Apr/2044 |
| SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 | U.S.$1,200,000,000 Certificates due 2028 | XS1877838877 | 27/Sep/2018 | Listed | 27/Sep/2028 |
| SBAB BANK AB (PUBL) | Series 710 - Issue of EUR 100,000,000 0.42 per cent. Senior Non-Preferred Notes due 21 October 2026 | XS2066654919 | 21/Oct/2019 | Listed | 21/Oct/2026 |
| SBAB BANK AB (PUBL) | Series 713 - Issue of €500,000,000 0.50 per cent. Senior Preferred Green Notes due 13 May 2025 | XS2173114542 | 13/May/2020 | Listed | 13/May/2025 |
| SBAB BANK AB (PUBL) | Series 714 - Issue of SEK 1,400,000,000 Callable Subordinated Floating Rate Notes due June 2030 | XS2181907663 | 03/Jun/2020 | Listed | 03/Jun/2030 |
| SBAB BANK AB (PUBL) | Series 715 - Issue of SEK 600,000,000 Callable Subordinated Fixed Rate Rate Notes due 3 June 2030 | XS2181907580 | 03/Jun/2020 | Listed | 03/Jun/2030 |
| SBAB BANK AB (PUBL) | Series 726 - Issue of SEK 500,000,000 Floating Rate Notes due December 2024 | XS2297540333 | 09/Feb/2021 | Listed | 09/Dec/2024 |
| SBAB BANK AB (PUBL) | Series 731 - Issue of €500,000,000 0.125 per cent. Senior Preferred Green Notes due 27 August 2026 | XS2346986990 | 27/May/2021 | Listed | 27/Aug/2026 |
| SBAB BANK AB (PUBL) | Series 732 - Issue of SEK 1,450,000,000 Floating Rate Notes due September 2026 | XS2388372356 | 21/Sep/2021 | Listed | 21/Sep/2026 |
| SBAB BANK AB (PUBL) | Series 732 - Issue of SEK 950,000,000 Floating Rate Notes due September 2026 | XS2421386942 | 15/Dec/2021 | Listed | 21/Sep/2026 |
| SBAB BANK AB (PUBL) | Series 733 - Issue of EUR 75,000,000 Fixed Rate Notes due 21 October 2026 | XS2399899348 | 21/Oct/2021 | Listed | 21/Oct/2026 |
| SBAB BANK AB (PUBL) | Series 735 - Issue of SEK 250,000,000 Floating Rates Notes due November 2024 | XS2411540177 | 22/Nov/2021 | Listed | 22/Nov/2024 |
| SBAB BANK AB (PUBL) | Series 736 - Issue of EUR 30,000,000 0.530 per cent. per annum Fixed Rate Senior Non-Preferred Notes due 2 February 2027 | XS2439731121 | 02/Feb/2022 | Listed | 02/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SBAB BANK AB (PUBL) | Series 737 - Issue of €500,000,000 0.500 per cent. Senior Preferred Green Notes due 8 February 2027 | XS2441055998 | 08/Feb/2022 | Listed | 08/Feb/2027 |
| SBAB BANK AB (PUBL) | Series 738 - Issue of SEK 1,500,000,000 Floating Rate Senior Preferred Notes due April 2025 | XS2467518200 | 08/Apr/2022 | Listed | 08/Apr/2025 |
| SBAB BANK AB (PUBL) | Series 740 - Issue of €750,000,000 1.875 per cent. Senior Preferred Green Notes due 10 December 2025 | XS2489627047 | 10/Jun/2022 | Listed | 10/Dec/2025 |
| SBAB BANK AB (PUBL) | Series 743 - Issue of SEK 600,000,000 4.200 per cent. Senior Non-Preferred Fixed Rate Green Notes due 2 September 2027 | XS2527965177 | 02/Sep/2022 | Listed | 02/Sep/2027 |
| SBAB BANK AB (PUBL) | Series 744 - Issue of EUR 20,000,000 3.332 per cent per annum Fixed Rate Senior Non-Preferred Notes due 20 September 2027 | XS2535285915 | 20/Sep/2022 | Listed | 20/Sep/2027 |
| SBAB BANK AB (PUBL) | Series 745 - Issue of SEK 1,000,000,000 Senior Non-Preferred Fixed to Floating Rate Notes due February 2026 | XS2581998718 | 03/Feb/2023 | Listed | 03/Feb/2026 |
| SBAB BANK AB (PUBL) | Series 746 - Issue of SEK 250,000,000 Senior Non-Preferred Floating Rate Notes due February 2026 | XS2581997827 | 03/Feb/2023 | Listed | 03/Feb/2026 |
| SBAB BANK AB (PUBL) | Series 747 - Issue of SEK 250,000,000 Senior Non-Preferred Floating Rate Notes due February 2028 | XS2581993917 | 03/Feb/2023 | Listed | 03/Feb/2028 |
| SBAB BANK AB (PUBL) | Series 748 - Issue of SEK 1,500,000,000 Senior Non-Preferred Fixed to Floating Rate Notes due February 2028 | XS2581997231 | 03/Feb/2023 | Listed | 03/Feb/2028 |
| SBAB BANK AB (PUBL) | Series 749 - Issue of €500,000,000 4.875 per cent. Fixed to Floating Rate Senior Non-Preferred Green Notes due 26 June 2026 | XS2641720987 | 26/Jun/2023 | Listed | 26/Jun/2026 |
| SBAB BANK AB (PUBL) | Series 750 - Issue of SEK 800,000,000 Senior Non-Preferred Floating Rate Notes due October 2027 | XS2702862249 | 12/Oct/2023 | Listed | 12/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SBAB BANK AB (PUBL) | Series 751 - Issue of SEK 700,000,000 Senior Non-Preferred Fixed to Floating Rate Notes due October 2027 | XS2702863726 | 12/Oct/2023 | Listed | 12/Oct/2027 |
| SBAB BANK AB (PUBL) | Series 752 - Issue of SEK 1,300,000,000 Fixed to Floating Rate Senior Non-Preferred Notes due January 2028 | XS2748968091 | 18/Jan/2024 | Listed | 18/Jan/2028 |
| SBAB BANK AB (PUBL) | Series 753 - Issue of SEK 1,200,000,000 Floating Rate Senior Non-Preferred Notes due January 2028 | XS2749485749 | 18/Jan/2024 | Listed | 18/Jan/2028 |
| SBAB BANK AB (PUBL) | Series 756 - Issue of SEK 1,500,000,000 Green Floating Rate Senior Non-Preferred Notes due September 2028 | XS2889897703 | 02/Sep/2024 | Listed | 02/Sep/2028 |
| SBB TREASURY OYJ | Series 23 - Issue of EUR700,000,000 0.750 per cent. Social Bonds due 14 December 2028 | XS2271332285 | 14/Dec/2020 | Listed | 14/Dec/2028 |
| SBB TREASURY OYJ | Series 27 - Issue of EUR200,000,000 1.125 per cent. Social Bonds due 26 November 2029 | XS2389132767 | 23/Sep/2021 | Listed | 26/Nov/2029 |
| SBB TREASURY OYJ | Series 27 - Issue of EUR750,000,000 1.125 per cent. Social Bonds due 26 November 2029 | XS2346224806 | 27/May/2021 | Listed | 26/Nov/2029 |
| SCANDINAVIAN TOBACCO GROUP A/S | EUR 300,000,000 4.875 per cent. Notes due 12 September 2029 | XS2891752888 | 12/Sep/2024 | Listed | 12/Sep/2029 |
| SCF RAHOITUSPALVELUT IX DAC | EUR 28,000,000 Class C 6.50 per cent. Fixed Rate Notes due October 2030 | XS2230295748 | 14/Oct/2020 | Listed | 25/Oct/2030 |
| SCF RAHOITUSPALVELUT IX DAC | EUR 30,500,000 Class B EURIBOR plus 0.98 per cent. Floating Rate Notes due October 2030 | XS2230295664 | 14/Oct/2020 | Listed | 25/Oct/2030 |
| SCF RAHOITUSPALVELUT IX DAC | EUR 591,500,000 Class A EURIBOR plus 0.70 per cent. Floating Rate Notes due October 2030 | XS2230295151 | 14/Oct/2020 | Listed | 25/Oct/2030 |
| SCF RAHOITUSPALVELUT X DAC | EUR 15,400,000 Class D 5.35 per cent. Fixed Rate Notes due October 2031 | XS2398294814 | 19/Oct/2021 | Listed | 25/Oct/2031 |
| SCF RAHOITUSPALVELUT X DAC | EUR 17,600,000 Class B EURIBOR plus 0.95 per cent. Floating Rate Notes due October 2031 | XS2398294491 | 19/Oct/2021 | Listed | 25/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCF RAHOITUSPALVELUT X DAC | EUR 411,800,000 Class A EURIBOR plus 0.70 per cent. Floating Rate Notes due October 2031 | XS2398294228 | 19/Oct/2021 | Listed | 25/Oct/2031 |
| SCF RAHOITUSPALVELUT X DAC | EUR 5,200,000 Class C EURIBOR plus 1.25 per cent. Floating Rate Notes due October 2031 | XS2398294574 | 19/Oct/2021 | Listed | 25/Oct/2031 |
| SCF RAHOITUSPALVELUT XI DAC | EUR 496,700,000 Class A EURIBOR plus 0.60 per cent. Floating Rate Notes due 30 June 2032 | XS2484094524 | 01/Jun/2022 | Listed | 25/Jun/2032 |
| SCF RAHOITUSPALVELUT XI DAC | EUR 3,000,000 Class C EURIBOR plus 3.75 per cent. Floating Rate Notes due 30 June 2032 | XS2485856848 | 01/Jun/2022 | Listed | 25/Jun/2032 |
| SCF RAHOITUSPALVELUT XI DAC | EUR 42,300,000 Class D EURIBOR plus 8.00 per cent. Floating Rate Notes due 30 June 2032 | XS2485856921 | 01/Jun/2022 | Listed | 25/Jun/2032 |
| SCF RAHOITUSPALVELUT XI DAC | EUR 8,000,000 Class B EURIBOR plus 1.90 per cent. Floating Rate Notes due 30 June 2032 | XS2485856764 | 01/Jun/2022 | Listed | 25/Jun/2032 |
| SCF RAHOITUSPALVELUT XII DAC | EUR 11,500,000 Class F EURIBOR plus 11.50 per cent. Floating Rate Notes due 25 June 2033 | XS2614290984 | 11/May/2023 | Listed | 25/Jun/2033 |
| SCF RAHOITUSPALVELUT XII DAC | EUR 4,500,000 Class E EURIBOR plus 8.50 per cent. Floating Rate Notes due 25 June 2033 | XS2614289382 | 11/May/2023 | Listed | 25/Jun/2033 |
| SCF RAHOITUSPALVELUT XII DAC | EUR 6,600,000 Class B EURIBOR plus 3.00 per cent. Floating Rate Notes due 25 June 2033 | XS2614284078 | 11/May/2023 | Listed | 25/Jun/2033 |
| SCF RAHOITUSPALVELUT XII DAC | EUR 4,700,000 Class D EURIBOR plus 6.50 per cent. Floating Rate Notes due 25 June 2033 | XS2614287337 | 11/May/2023 | Listed | 25/Jun/2033 |
| SCF RAHOITUSPALVELUT XII DAC | EUR 414,200,000 Class A EURIBOR plus 0.70 per cent. Floating Rate Notes due 25 June 2033 | XS2614283005 | 11/May/2023 | Listed | 25/Jun/2033 |
| SCF RAHOITUSPALVELUT XII DAC | EUR 8,500,000 Class C EURIBOR plus 4.25 per cent. Floating Rate Notes due 25 June 2033 | XS2614285042 | 11/May/2023 | Listed | 25/Jun/2033 |
| SCF RAHOITUSPALVELUT XIII DAC | EUR 11,300,000 Class B EURIBOR plus 1.00 per cent. Floating Rate Notes due 25 June 2034 | XS2816094242 | 30/May/2024 | Listed | 25/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCF RAHOITUSPALVELUT XIII DAC | EUR 3,600,000 Class D EURIBOR plus 2.24 per cent. Floating Rate Notes due 25 June 2034 | XS2816095058 | 30/May/2024 | Listed | 25/Jun/2034 |
| SCF RAHOITUSPALVELUT XIII DAC | EUR 391,400,000 Class A EURIBOR plus 0.58 per cent. Floating Rate Notes due 25 June 2034 | XS2816094085 | 30/May/2024 | Listed | 25/Jun/2034 |
| SCF RAHOITUSPALVELUT XIII DAC | EUR 4,200,000 Class E EURIBOR plus 7.72 per cent. Floating Rate Notes due 25 June 2034 | XS2816095215 | 30/May/2024 | Listed | 25/Jun/2034 |
| SCF RAHOITUSPALVELUT XIII DAC | EUR 9,500,000 Class C EURIBOR plus 1.40 per cent. Floating Rate Notes due 25 June 2034 | XS2816094838 | 30/May/2024 | Listed | 25/Jun/2034 |
| SECURITAS AB (PUBL) | Series 29 - Issue of €350,000,000 0.250 per cent. Notes due 22 February 2028 | XS2303927227 | 22/Feb/2021 | Listed | 22/Feb/2028 |
| SECURITAS AB (PUBL) | Series 32 - Issue of SEK 2,000,000,000 Floating Rate Notes due November 2024 | XS2445350890 | 22/Nov/2022 | Listed | 22/Nov/2024 |
| SECURITAS AB (PUBL) | Series 39 - SEK 1,500,000,000 Floating Rate Notes due October 2026 | XS2913090465 | 11/Oct/2024 | Listed | 11/Oct/2026 |
| SECURITAS TREASURY IRELAND DESIGNATED ACTIVITY COMPANY | Series 36 - Issue of €600,000,000 4.250 per cent. Fixed Rate Notes due 4 April 2027 | XS2607381436 | 04/Apr/2023 | Listed | 04/Apr/2027 |
| SECURITAS TREASURY IRELAND DESIGNATED ACTIVITY COMPANY | Series 37 - Issue of €600,000,000 4.375 per cent. Fixed Rate Notes due 6 March 2029 | XS2676818482 | 06/Sep/2023 | Listed | 06/Mar/2029 |
| SECURITAS TREASURY IRELAND DESIGNATED ACTIVITY COMPANY | Series 38 - Issue of €500,000,000 3.875 per cent. Fixed Rate Notes due 23 February 2030 (the "Notes") | XS2771418097 | 23/Feb/2024 | Listed | 23/Feb/2030 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 10,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S | XS1713836762 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 10,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 -144A | XS1713838891 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes- 144A | XS1713838032 | 20/Dec/2017 | Listed | 18/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1713835871 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes- 144A | XS1713837737 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A | XS1713837810 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - Reg S | XS1713835798 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 -CM Non-Voting Exchangeable Notes - Reg S | XS1713835954 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 15,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - 144A | XS1713838974 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 15,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S | XS1713836846 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 19,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes- 144A | XS1713838628 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 19,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1713836416 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 19,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes- 144A | XS1713838461 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 19,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1713838545 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 19,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1713836333 | 20/Dec/2017 | Listed | 18/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 19,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 -CM Non-Voting Exchangeable Notes - Reg S | XS1713836689 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 193,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes- 144A | XS1713837224 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 193,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1713835012 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 193,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes- 144A | XS1713837067 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 193,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1713837141 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 193,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1713834981 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 193,000,000 Class A Senior Secured Floating Rate Notes due 2031 -CM Non-Voting Exchangeable Notes - Reg S | XS1713835103 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 22,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes- 144A | XS1713838388 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 22,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1713836176 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 22,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes- 144A | XS1713838115 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 22,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1713838206 | 20/Dec/2017 | Listed | 18/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 22,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1713836093 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 22,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 -CM Non-Voting Exchangeable Notes - Reg S | XS1713836259 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes- 144A | XS1713837653 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1713835368 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes- 144A | XS1713837497 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1713837570 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1713835285 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 -CM Non-Voting Exchangeable Notes - Reg S | XS1713835525 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 33,000,000 Subordinated Notes due 2031 - 144A | XS1713839196 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 4-2017 DESIGNATED ACTIVITY COMPANY | EUR 33,000,000 Subordinated Notes due 2031 - RegS | XS1713836929 | 20/Dec/2017 | Listed | 18/Jan/2031 |
| SEGOVIA EUROPEAN CLO 5-2018 DAC | Subordinated Notes due 2031 - 144A | XS1840847831 | 08/Aug/2018 | Listed | 18/Oct/2031 |
| SEGOVIA EUROPEAN CLO 5-2018 DAC | Subordinated Notes due 2031 - RegS | XS1840846353 | 08/Aug/2018 | Listed | 18/Oct/2031 |
| SELP FINANCE S.A R.L. | EUR 500,000,000 0.875 per cent. Guaranteed Notes due 2029 | XS2344569038 | 27/May/2021 | Listed | 27/May/2029 |
| SELP FINANCE S.A R.L. | EUR 500,000,000 1.500 per cent. Guaranteed Notes due 2025 | XS1720761490 | 20/Nov/2017 | Listed | 20/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SELP FINANCE S.A R.L. | EUR 500,000,000 1.500 per cent. Guaranteed Notes due 2026 | XS2015240083 | 20/Jun/2019 | Listed | 20/Dec/2026 |
| SELP FINANCE S.A R.L. | Series 1 - Issue of €750,000,000 3.750 per cent. Notes due 10 August 2027 | XS2511906310 | 10/Aug/2022 | Listed | 10/Aug/2027 |
| SENNEN FINANCE DESIGNATED ACTIVITY COMPANY | 2015-1 - GBP 69528000 Inflation Linked Notes due July 2038 | XS1172068154 | 21/Jan/2015 | Listed | 23/Jul/2038 |
| SENNEN FINANCE DESIGNATED ACTIVITY COMPANY | Series 2012-1 - GBP38,800,000 Inflation Linked Notes due July 2038 | XS0783685356 | 22/May/2012 | Listed | 21/Jul/2038 |
| SENNEN FINANCE DESIGNATED ACTIVITY COMPANY | Series 2015-2 - GBP 84178000 Inflation-Linked Notes due September 2050 | XS1306408342 | 09/Oct/2015 | Listed | 25/Sep/2050 |
| SENNEN FINANCE DESIGNATED ACTIVITY COMPANY | Series 2017- 2 - GBP 108,252,000 Inflation-Linked Notes due July 2038 | XS1716633935 | 08/Nov/2017 | Listed | 21/Jul/2038 |
| SFA CABS II LTD | Class A First Priority Senior Secured Floating Rate Notes due 2036 | USG80575AA49 | 15/Jun/2001 | Listed | 04/Jun/2036 |
| SFA CABS II LTD | Class C Mezzanine Secured Floating Rate Notes due 2036 | USG80575AC05 | 15/Jun/2001 | Listed | 04/Jun/2036 |
| SG ISSUER | Series 151415EN/19.1 - Issue of EUR 1,279,000 Notes due 02 January 2029 | XS1864569121 | 02/Jan/2019 | Listed | 02/Jan/2029 |
| SG ISSUER | Series 151533EN/19.1 - Issue of EUR 765000 Notes due 23/12/2024 | XS1864561730 | 02/Jan/2019 | Listed | 23/Dec/2024 |
| SG ISSUER | Series 151534EN/19.1 - Issue of EUR 985000 Notes due 21/12/2028 | XS1864561144 | 02/Jan/2019 | Listed | 21/Dec/2028 |
| SG ISSUER | Series 153019EN/19.3 - Issue of EUR 2,171,000 Notes due 07/03/2029 | XS1893956398 | 18/Jun/2019 | Listed | 07/Mar/2029 |
| SG ISSUER | Series 156078EN/19.5 - Issue of EUR 2 269 000 Notes due 04/05/2029 | XS1907338740 | 21/May/2019 | Listed | 04/May/2029 |
| SG ISSUER | Series 162756EN/19.7 - Issue of EUR 2,266,000 Notes due 03/07/2029 | XS1968751823 | 16/Aug/2019 | Listed | 03/Jul/2029 |
| SG ISSUER | Series 167648EN/19.8 - Issue of EUR 615 000 Notes due 09/08/2029 | XS1983887008 | 09/Aug/2019 | Listed | 09/Aug/2029 |
| SG ISSUER | Series 173390EN/19.10 - Issue of EUR 926,000 Notes due 11/10/2029 | XS2008135704 | 11/Oct/2019 | Listed | 11/Oct/2029 |
| SG ISSUER | Series 181076EN/19.12 - Issue of EUR 1,074,000 Notes due 24/12/2029 | XS2042915277 | 20/Aug/2021 | Listed | 24/Dec/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SG ISSUER | Series 184157EN/20.2 - Issue of up to USD 1 000 000 Notes due 28/01/2025. | XS2065358900 | 28/Feb/2020 | Listed | 28/Jan/2025 |
| SG ISSUER | Series 184158EN/20.2 - Issue of up to USD 1 000 000 Notes due 28/01/2025 | XS2065350089 | 28/Feb/2020 | Listed | 28/Jan/2025 |
| SG ISSUER | Series 187167EN/20.3 - Issue of EUR 2,200,000 Notes due 02/04/2026 | XS2042829783 | 31/Mar/2020 | Listed | 02/Apr/2026 |
| SG ISSUER | Series 193091EN/20.4 - Issue of EUR 525,000 Notes due 14/04/2025 | XS2108353934 | 15/Apr/2020 | Listed | 14/Apr/2025 |
| SG ISSUER | Series 193092EN/20.5 - Issue of EUR 150 000 000. Open-ended Notes | XS2108388567 | 27/Aug/2021 | Listed | |
| SG ISSUER | Series 194972EN/20.5 - Issue of EUR 1186000 Notes due 21/05/2026 | XS2112442087 | 20/May/2020 | Listed | 14/May/2026 |
| SG ISSUER | Series 198627EN/20.7 - Issue of EUR 3,221,000 Notes due 07/07/2025 | XS2112660159 | 08/Jul/2020 | Listed | 07/Jul/2025 |
| SG ISSUER | Series 199272EN/20.7 - Issue of EUR 1760000 Notes due 15/07/2030 | XS2112608406 | 28/Jul/2020 | Listed | 15/Jul/2030 |
| SG ISSUER | Series 205267EN/20.6 - Issue of EUR 21 794 000 Notes due 12/06/2030 | XS2120854992 | 30/Apr/2021 | Listed | 12/Jun/2030 |
| SG ISSUER | Series 206750EN/20.7 - Issue of EUR 48,465,000 Notes due 22/07/2030 | XS2174742135 | 28/Jul/2020 | Listed | 22/Jul/2030 |
| SG ISSUER | Series 210012EN/20.9 - Issue of EUR 48,175,000 Notes due 30/09/2030 | XS2175961064 | 10/Nov/2020 | Listed | 30/Sep/2030 |
| SG ISSUER | Series 210985EN/20.12 - Issue of EUR 1 609 000 Notes due 01/01/2027 | XS2175876387 | 30/Apr/2021 | Listed | 01/Jan/2027 |
| SG ISSUER | Series 215109EN/21.2 - Issue of EUR 1 247 000 Notes due 26/02/2027 | XS2236092362 | 26/Feb/2021 | Listed | 26/Feb/2027 |
| SG ISSUER | Series 216490EN/21.3 - Issue of EUR 5 204 000 Notes due 26/03/2031 | XS2235892432 | 26/Apr/2021 | Listed | 26/Mar/2031 |
| SG ISSUER | Series 218698EN/21.5 - Issue of EUR 3 835 000 Notes due 08/05/2031 | XS2277911876 | 07/May/2021 | Listed | 08/May/2031 |
| SG ISSUER | Series 218822EN/21.4 - Issue of EUR 1 742 000 Notes due 30/04/2026 | XS2277888363 | 30/Apr/2021 | Listed | 30/Apr/2026 |
| SG ISSUER | Series 218823EN/21.5 - Issue of EUR2,440,000 Notes due 21/04/2027 | XS2277889254 | 21/May/2021 | Listed | 21/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SG ISSUER | Series 219505EN/21.4 - Issue of EUR 1 896 000 Notes due 23/04/2031 | XS2277824046 | 30/Apr/2021 | Listed | 23/Apr/2031 |
| SG ISSUER | Series 220302EN/21.3 - Issue of EUR 68 900 000 Notes due 31/03/2031 | XS2277797135 | 26/Apr/2021 | Listed | 31/Mar/2031 |
| SG ISSUER | Series 222586EN/21.8 - Issue of EUR 50 000 000 Notes due Open-ended | XS2278288977 | 13/Aug/2021 | Listed | |
| SG ISSUER | Series 224960EN/21.9 - Issue of EUR 12 427 000 Notes due 03/09/2031 | XS2120958934 | 03/Sep/2021 | Listed | 03/Sep/2031 |
| SG ISSUER | Series 228890EN/21.11 - Issue of EUR 6 270 000 Notes due 05/11/2031 | XS2313726445 | 09/Nov/2021 | Listed | 05/Nov/2031 |
| SG ISSUER | Series 229607EN/21.12 - Issue to EUR 1 905 000 Notes due 03/12/2031 | XS2348013769 | 03/Dec/2021 | Listed | 03/Dec/2031 |
| SG ISSUER | Series 232067EN/21.12 - Issue of 6,983,000 Notes due 02/01/2032 | XS2347692944 | 23/Dec/2021 | Listed | 02/Jan/2032 |
| SG ISSUER | Series 234045EN/21.12 - Issue of EUR 5 975 000 Notes due 03/12/2031 | XS2379030567 | 09/Dec/2021 | Listed | 03/Dec/2031 |
| SG ISSUER | Series 235170EN/22.1 - Issue of EUR 2 000 000 Notes due 22/12/2031 | XS2378862838 | 04/Jan/2022 | Listed | 22/Dec/2031 |
| SG ISSUER | Series 235337EN/22.3 - Issue of EUR 7 791 000 Notes due 10/03/2032 | XS2378876895 | 15/Mar/2022 | Listed | 10/Mar/2032 |
| SG ISSUER | Series 237394EN/22.4 - Issue of EUR 5 042 000 Notes due 28/04/2032 | XS2436251651 | 12/Sep/2022 | Listed | 28/Apr/2032 |
| SG ISSUER | Series 238411EN/22.4 - Issue of EUR 13 724 000 Notes due 04/05/2032 | XS2436269430 | 29/Apr/2022 | Listed | 04/May/2032 |
| SG ISSUER | Series 239722EN/22.7 - Issue of EUR 3 446 000 Notes due 01/07/2032 | XS2436481571 | 05/Jul/2022 | Listed | 01/Jul/2032 |
| SG ISSUER | Series 241541EN/22.7 - Issue of EUR 10 000 000 Notes due 20/07/2032 | XS2476358408 | 04/Aug/2022 | Listed | 20/Jul/2032 |
| SG ISSUER | Series 242360EN/22.9 - Issue of EUR 3 446 000 Notes due 14/09/2032 | XS2476434357 | 29/Sep/2022 | Listed | 14/Sep/2032 |
| SG ISSUER | Series 243311/22.9 - Issue of EUR 3 050 000 Notes due 09/09/2032 | XS2476520866 | 19/Sep/2022 | Listed | 09/Sep/2032 |
| SG ISSUER | Series 243522EN/22.9 - Issue of EUR 5 000 000 Notes due 30/09/2032 | XS2476539700 | 30/Sep/2022 | Listed | 30/Sep/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SG ISSUER | Series 248788EN/22.3 - Issue of EUR 5 000 000 Notes due 03/03/2033 | XS2558066291 | 06/Jun/2023 | Listed | 03/Mar/2033 |
| SG ISSUER | Series 253361EN/23.4 - Issue of EUR 1 500 000 Notes due 21/04/2033 | XS2593213015 | 04/May/2023 | Listed | 21/Apr/2033 |
| SG ISSUER | Series 268369EN/24.2 - Issue of EUR 2,160,000 Notes due 31 January 2028 | XS2746190748 | 16/May/2024 | Listed | 31/Jan/2028 |
| SG ISSUER | Series 277877EN/24.7 - Issue of EUR 100 000 000 Open-ended Notes due Unconditionally and irrevocably guaranteed by Société Générale under the Debt Instruments Issuance Programme | XS2781245845 | 12/Jul/2024 | Listed | |
| SHANNON CAPITAL PLC | Series 2001-02 - Shannon Capital plc - Series 2001-02 | XS0127473733 | 12/Apr/2001 | Listed | 01/Jan/2100 |
| SHANNON CAPITAL PLC | Series 2001-3 - Shannon Capital Plc - Series 2001 - 3 | XS0131468026 | 24/Jul/2001 | Listed | 25/Jun/2041 |
| SHARJAH SUKUK PROGRAMME LIMITED | Series 1 - Issue of USD 1,200,000,000 Trust Certificates due 14 March 2028 | XS1791326991 | 14/Mar/2018 | Listed | 14/Mar/2028 |
| SHARJAH SUKUK PROGRAMME LIMITED | Series 10 - Issue of U.S. $1,000,000,000 Trust Certificates due 2027 | XS2182820329 | 10/Jun/2020 | Listed | 10/Jun/2027 |
| SHARJAH SUKUK PROGRAMME LIMITED | Series 15 - Issue of U.S. $750,000,000 Trust Certificates due 2031 | XS2358712896 | 13/Jul/2021 | Listed | 13/Jul/2031 |
| SHARJAH SUKUK PROGRAMME LIMITED | Series 19 - Issue of U.S. $750,000,000 Trust Certificates due 2030 | XS2457678469 | 04/Apr/2022 | Listed | 04/Apr/2030 |
| SHARJAH SUKUK PROGRAMME LIMITED | series 27 - U.S. $900,000,000 Trust Certificates due 2034 | XS2680379695 | 19/Sep/2023 | Listed | 19/Mar/2034 |
| SHARJAH SUKUK PROGRAMME LIMITED | Series 3 - Issue of USD 1,000,000,000 Trust Certificates due 3 April 2026 | XS1969593356 | 03/Apr/2019 | Listed | 03/Apr/2026 |
| SHARJAH SUKUK PROGRAMME LIMITED | Series 32 - Issue of U.S. $750,000,000 Trust Certificates due 2035 | XS2914525154 | 17/Oct/2024 | Listed | 17/Apr/2035 |
| SHARJAH SUKUK PROGRAMME LIMITED | Series 5 - Issue of U.S. $250,000,000 Trust Certificates due 2029 | XS2250166746 | 05/Nov/2020 | Listed | 23/Oct/2029 |
| SHARJAH SUKUK PROGRAMME LIMITED | Series 5 - Issue of U.S. $750,000,000 Trust Certificates due 2029 | XS2067187810 | 23/Oct/2019 | Listed | 23/Oct/2029 |
| SHARJAH SUKUK PROGRAMME LIMITED | Series 8 - Issue of U.S. $200,000,000 Trust Certificates due 2035 | XS2141599022 | 20/Mar/2020 | Listed | 19/Mar/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SHAWBROOK MORTGAGE FUNDING 2022-1 PLC | £100,000 Class X1 floating rate notes due June 2054 | XS2562974266 | 13/Dec/2022 | Listed | 20/Jun/2054 |
| SHAWBROOK MORTGAGE FUNDING 2022-1 PLC | £100,000 Class X2 floating rate notes due June 2054 | XS2562974340 | 13/Dec/2022 | Listed | 20/Jun/2054 |
| SHAWBROOK MORTGAGE FUNDING 2022-1 PLC | £11,480,000 Class E mortgage backed floating rate notes due June 2054 | XS2562974001 | 13/Dec/2022 | Listed | 20/Jun/2054 |
| SHAWBROOK MORTGAGE FUNDING 2022-1 PLC | £14,350,000 Class C mortgage backed floating rate notes due June 2054 | XS2562973888 | 13/Dec/2022 | Listed | 20/Jun/2054 |
| SHAWBROOK MORTGAGE FUNDING 2022-1 PLC | £14,350,000 Class D mortgage backed floating rate notes due June 2054 | XS2562973961 | 13/Dec/2022 | Listed | 20/Jun/2054 |
| SHAWBROOK MORTGAGE FUNDING 2022-1 PLC | £17,220,000 Class B mortgage backed floating rate notes due June 2054 | XS2562973706 | 13/Dec/2022 | Listed | 20/Jun/2054 |
| SHAWBROOK MORTGAGE FUNDING 2022-1 PLC | £20,080,000 Class F mortgage backed floating rate notes due June 2054 | XS2562974183 | 13/Dec/2022 | Listed | 20/Jun/2054 |
| SHAWBROOK MORTGAGE FUNDING 2022-1 PLC | £496,470,000 Class A mortgage backed floating rate notes due June 2054 | XS2562973615 | 13/Dec/2022 | Listed | 20/Jun/2054 |
| SHERWOOD FUNDING CDO, LTD. | Class 1 Combination Notes due 2039. | USG8099QAB61 | 12/Nov/2004 | Listed | 06/Nov/2039 |
| SHERWOOD FUNDING CDO, LTD. | Class 2 Combination Notes due 2039. | USG8099QAC45 | 12/Nov/2004 | Listed | 06/Nov/2039 |
| SHERWOOD FUNDING CDO, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2039 | USG8099RAA61 | 12/Nov/2004 | Listed | 06/Nov/2039 |
| SHERWOOD FUNDING CDO, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2039 | USG8099RAB45 | 12/Nov/2004 | Listed | 06/Nov/2039 |
| SHERWOOD FUNDING CDO, LTD. | Class B-1 Senior Secured Floating Rate Notes due 2039 | USG8099RAC28 | 12/Nov/2004 | Listed | 06/Nov/2039 |
| SHERWOOD FUNDING CDO, LTD. | Class B-2 Senior Secured Fixed Rate Notes due 2039 | USG8099RAF58 | 12/Nov/2004 | Listed | 06/Nov/2039 |
| SHERWOOD FUNDING CDO, LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2039 | USG8099RAD01 | 12/Nov/2004 | Listed | 06/Nov/2039 |
| SHERWOOD FUNDING CDO, LTD. | Class D Secured Deferrable Floating Rate Notes due 2039 | USG8099RAE83 | 12/Nov/2004 | Listed | 06/Nov/2039 |
| SHERWOOD FUNDING CDO, LTD. | Subordinated Notes due 2039. | USG8099QAA88 | 12/Nov/2004 | Listed | 06/Nov/2039 |
| SIB SUKUK COMPANY III LIMITED | Series 5 - Issue of U.S.$ 500,000,000 Certificates due 2025 | XS2189296135 | 23/Jun/2020 | Listed | 23/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SIB SUKUK COMPANY III LIMITED | Series 6 - Issue of U.S.$ 500,000,000 5.250 per cent. Trust Certificates due 2029 under the U.S. $3,000,000,000 Trust Certificate Issuance Programme | XS2801337283 | 03/Jul/2024 | Listed | 03/Jul/2029 |
| SIB TIER 1 SUKUK COMPANY | U.S.$500,000,000 Additional Tier 1 Capital Certificates | XS2010323009 | 02/Jul/2019 | Listed | |
| SIBUR SECURITIES DAC | U.S.$427,000,000 2.95% Guaranteed Notes due 2025 | XS2199713384 | 08/Jul/2020 | Suspended | 08/Jul/2025 |
| SIERRA MADRE FUNDING LIMITED | Class A-1LTa Floating Rate Notes due 2039 | USG81230AB35 | 29/Jun/2005 | Listed | 07/Sep/2039 |
| SIERRA MADRE FUNDING LIMITED | Class A-2 Floating Rate Notes due 2039 | USG81230AC18 | 29/Jun/2005 | Listed | 07/Sep/2039 |
| SIERRA MADRE FUNDING LIMITED | Class B Floating Rate Notes due 2039 | USG81230AD90 | 29/Jun/2005 | Listed | 07/Sep/2039 |
| SIERRA MADRE FUNDING LIMITED | Class C Floating Rate Notes due 2039 | USG81230AE73 | 29/Jun/2005 | Listed | 07/Sep/2039 |
| SIERRA MADRE FUNDING LIMITED | Class D Floating Rate Notes due 2039 | USG81230AF49 | 29/Jun/2005 | Listed | 07/Sep/2039 |
| SIGNUM FINANCE CAYMAN LIMITED | Series 2003-02 - Series 2003-02 USD 10000000 Variable Coupon Amount Amortising Note due 2038 | XS0181569038 | 12/Jan/2004 | Listed | 19/Oct/2038 |
| SIGNUM FINANCE CAYMAN LIMITED | Series 2007-01 - Series 2007-01 Zero Coupon Secured Credit-Linked Notes due 2037 Linked to the Republic of Colombia | XS0283716834 | 28/Feb/2007 | Listed | 01/Feb/2037 |
| SIGNUM FINANCE CAYMAN LIMITED | Series 2010-10 - USD 104200000 Zero Coupon Notes due 2040 | XS0525571948 | 02/Sep/2010 | Listed | 15/Feb/2040 |
| SIGNUM FINANCE II PLC | Series 2011-01 - EUR 149,100,000 Notes Linked to BTPei 2041 Inflation Linked Bonds due 2041 | XS0659372980 | 03/Oct/2011 | Listed | 15/Sep/2041 |
| SIGNUM FINANCE III PLC | 2010-08 - EUR 150000000 Notes Linked to BTPei 2041 Inflation Linked Bonds due 2041 | XS0514814291 | 27/Oct/2010 | Listed | 15/Sep/2041 |
| SIGNUM FINANCE III PLC | Series 2004-4 - Series 2004 -4 Variable Rate and Variable Redemption Amount Inflation-Linked Notes due 2033 | XS0206712464 | 22/Dec/2004 | Listed | 15/Feb/2033 |
| SIGNUM FINANCE III PLC | Series 2017 - 15 - 28,000,000 BTPei Inflation-Linked Notes due 2028 | XS1739252473 | 26/Jan/2018 | Listed | 15/Sep/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SIGNUM FINANCE III PLC | Series 2017-11 - EUR 25,000,000 Callable Zero Coupon Notes due 2046 | XS1693830900 | 02/Nov/2017 | Listed | 31/Oct/2046 |
| SIGNUM FINANCE III PLC | Series 2017-12 - EUR 20,000,000 Repack Notes linked to BTPei Inflation due 2041 | XS1698185417 | 15/Nov/2017 | Listed | 15/Sep/2041 |
| SIGNUM FINANCE III PLC | Series: 2015-08 - NOK 310,000,000 Fixed Rate Notes due 2037 | XS1251829849 | 28/Jul/2015 | Listed | 25/Feb/2037 |
| SIGNUM FINANCE III PLC | Series: 2017-03 EUR 25,000,000 Callable Zero Coupon Notes due 2046 | XS1646523354 | 24/Aug/2017 | Listed | 31/Oct/2046 |
| SIKA CAPITAL B.V. | €1,000,000,000 3.750 per cent. Series 2 Bonds due 2026 | XS2616008541 | 03/May/2023 | Listed | 03/Nov/2026 |
| SIKA CAPITAL B.V. | €500,000,000 0.875 per cent. Series 1 Bonds due 2027 | XS1986416268 | 29/Apr/2019 | Listed | 29/Apr/2027 |
| SIKA CAPITAL B.V. | €500,000,000 1.500 per cent. Series 2 Bonds due 2031 | XS1986416698 | 29/Apr/2019 | Listed | 29/Apr/2031 |
| SIKA CAPITAL B.V. | €750,000,000 3.750 per cent. Series 1 Bonds due 2030 | XS2616008970 | 03/May/2023 | Listed | 03/May/2030 |
| SILVER ELMS CDO II DESIGNATED ACTIVITY COMPANY | Class A-1M Floating Rate Senior Secured Notes due 2051 | USG81334AA56 | 19/Jun/2007 | Listed | 07/Apr/2051 |
| SILVER ELMS CDO II DESIGNATED ACTIVITY COMPANY | Class A-1Q Floating Rate Senior Secured Notes due 2051 | USG81334AB30 | 19/Jun/2007 | Listed | 07/Apr/2051 |
| SILVER ELMS CDO II DESIGNATED ACTIVITY COMPANY | Class A-2 Floating Rate Senior Secured Notes due 2051 | USG81334AC13 | 19/Jun/2007 | Listed | 07/Apr/2051 |
| SILVER ELMS CDO II DESIGNATED ACTIVITY COMPANY | Class A-3 Floating Rate Senior Secured Notes due 2051 | USG81334AD95 | 19/Jun/2007 | Listed | 07/Apr/2051 |
| SILVER ELMS CDO II DESIGNATED ACTIVITY COMPANY | Class B Floating Rate Subordinate Secured Notes due 2051 | USG81334AE78 | 19/Jun/2007 | Listed | 07/Apr/2051 |
| SILVER ELMS CDO II DESIGNATED ACTIVITY COMPANY | Class C Floating Rate Junior Subordinate Secured Deferrable Notes due 2051 | USG81334AF44 | 19/Jun/2007 | Listed | 07/Apr/2051 |
| SILVER ELMS CDO II DESIGNATED ACTIVITY COMPANY | Class D Floating Rate Junior Subordinate Secured Deferrable Notes due 2051 | USG81334AG27 | 19/Jun/2007 | Listed | 07/Apr/2051 |
| SILVER ELMS CDO II DESIGNATED ACTIVITY COMPANY | Class E Notes due 2051 | USG81334AH00 | 19/Jun/2007 | Listed | 07/Apr/2051 |
| SILVERBACK FINANCE DESIGNATED ACTIVITY COMPANY | EUR 476900000 Class A2 3.7529 per cent. secured bonds due 2039 | XS1231153765 | 05/Jun/2015 | Listed | 25/May/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SILVERBACK FINANCE DESIGNATED ACTIVITY COMPANY | EUR 867900000 Class A1 3.1261 per cent. secured bonds due 2037 | XS1231153096 | 05/Jun/2015 | Listed | 25/Feb/2037 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Semior Notes due 23 March 2040 | XS0268661542 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274269215 | 10/Nov/2006 | Listed | 10/May/2040 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279939820 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | 2007-15 - Series No. 2007-15 CZK 250000000 Floating Rate Secured Senior Notes due 2040 | XS0309698800 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | 2007-16 - Series No. 2007-16 Floating Rate Secured Senior Notes due 2040 | XS0309701018 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | 2007-17 - Series No. 2007-17 HUF 6,000,000,000 Floating Rate Secured Senior Notes due 2040 | XS0309703907 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | 2007-19 - Series 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321803610 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280836023 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | Series 2012-21 - Issue of EUR20000000 Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0772028204 | 01/Jun/2012 | Listed | 23/Jan/2040 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | Series 2013-25 - Issue of EUR 98000000 Floating Rate Secured Senior Notes due May 2040 (the “Notes”) | XS0950410273 | 09/Jul/2013 | Listed | 09/May/2040 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | Series 2013-27 - Issue of CZK 575000000 Floating Rate Secured Senior Notes due January 2040 (the “Notes”) | XS0950406917 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| SILVERSTATE FINANCIAL INVESTMENTS P.L.C | Series 2015-28 - USD 75,000,000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1279453226 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2017-04 - EUR 5,000,000 Credit-Linked Secured Notes due 2039 | XS1642711888 | 04/Aug/2017 | Listed | 01/Feb/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2017-07 - EUR 72,271,000 Variable-linked Interest Rate Secured Notes due 2047 | XS1657664741 | 24/Aug/2017 | Listed | 01/Oct/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2019-52 - EUR 5,000,000 Floating Rate Secured Notes due 2028 under the Secured Note Programme | XS2024732880 | 19/Jul/2019 | Listed | 21/Aug/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2022-355 - Issue of EUR 75,000,000 Fixed Rate Secured Notes due 2049 under the Secured Note Programme | XS2532621419 | 28/Sep/2022 | Listed | 20/Mar/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2018-02 EUR 13,600,000 Fixed Rate Secured Notes due 2032 under the Secured Note Programme | XS1769092427 | 16/Feb/2018 | Listed | 02/Jun/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2018-10 EUR 25,000,000 Credit-Linked Secured Notes due 2033 under the Secured Note Programme | XS1858046664 | 03/Aug/2018 | Listed | 24/May/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-103 - Issue of Series 2019-103 EUR 25,000,000 Fixed to Optional Floating Rate Secured Notes due 2033 | XS2053552357 | 04/Oct/2019 | Listed | 05/Feb/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-105 - Issue of Series 2019-105 EUR 30,000,000 Fixed Rate Notes due 2033 | XS2054605949 | 03/Oct/2019 | Listed | 10/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-112 - Issue of Series 2019-112 EUR 200,000,000 Fixed Rate Notes due 2047 | XS2062663682 | 17/Oct/2019 | Listed | 15/Feb/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-12 EUR 20,000,000 Amortizing Secured Notes due 2041 | XS1951320388 | 26/Feb/2019 | Listed | 25/Dec/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-28 - Issue of Series 2019-28 EUR 12,000,000 Credit-linked Notes due 2029 under the Secured Note Programme | XS1989712432 | 15/May/2019 | Listed | 11/Mar/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-32 - Issue of Series 2019-32 EUR 10,000,000 Fixed to Floating Rate Secured Notes due 2041 | XS2001201321 | 14/Jun/2019 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-53 - EUR 40,000,000 Floating Rate Secured Notes due 2026 | XS2025858684 | 19/Jul/2019 | Listed | 10/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-58 EUR 11,000,000 Credit-linked Notes due 2034 under the Secured Note Programme | XS2029621815 | 27/Sep/2019 | Listed | 03/Apr/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2022-211 - EUR 7,000,000 Floating Rate Secured Notes due 2033 | XS2462618062 | 19/Apr/2022 | Listed | 30/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2022-80 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2053 | XS2464513113 | 19/Apr/2022 | Listed | 20/May/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2024-152 EUR 60,000,000 Fixed Rate Secured Notes due 2047 | XS2800012010 | 23/Apr/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2017 - 02 - EUR 50,000,000 Floating Rate Secured Repackaged Notes due 2031 | XS1628778877 | 14/Aug/2017 | Listed | 12/Feb/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2017-01 - EUR 10,000,000 Floating Rate Secured Repackaged Notes due 2034 | XS1612538477 | 26/May/2017 | Listed | 09/Jun/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2017-08 - EUR 72,477,000 French Inflation-Linked Amortizing Secured Notes due 2055 under the Secured Note Programme | XS1601324939 | 16/Aug/2017 | Listed | 01/Oct/2055 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2017-13 - EUR 25,000,000 Credit-Linked Secured Notes due 2032 under the Secured Note Programme | XS1704854758 | 31/Oct/2017 | Listed | 16/Sep/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2018-05 EUR 5,000,000 Fixed to Floating Rate Secured Notes due 2032 | XS1790930736 | 23/Mar/2018 | Listed | 15/Sep/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2018-06 - EUR 40,000,000 Fixed to Floating Rate Secured Notes due 2048 | XS1792393370 | 05/Apr/2018 | Listed | 06/Mar/2048 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2018-17 EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2037 | XS1895127329 | 08/Nov/2018 | Listed | 31/Jan/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2018-18 - USD 51,800,000 Floating Rate Secured Notes due 2028 | XS1898274821 | 22/Nov/2018 | Listed | 15/Jul/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2018-26 EUR 40,000,000 Steepener Notes due 2028 | XS1916287219 | 17/Dec/2018 | Listed | 18/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2018-30 JPY 500,000,000 Credit-Linked Notes due 2028 | XS1920477491 | 28/Dec/2018 | Listed | 25/Sep/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-07 - USD 10,000,000 Floating Rate Notes due 2027 | XS1946048664 | 14/Feb/2019 | Listed | 15/Jan/2027 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-109 - Issue of EUR 13,600,000 Fixed Rate Secured Notes due 2031 | XS2059546940 | 10/Oct/2019 | Listed | 18/Jan/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-113 - Issue of Series 2019-113 EUR 50,000,000 Floating Rate Secured Notes due 2041 | XS2062920918 | 16/Oct/2019 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-115 - Issue of EUR 20,000,000 Fixed to Floating Rate Secured Notes due 2043 | XS2063776152 | 23/Oct/2019 | Listed | 25/May/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-116 - Issue of Series 2019-116 EUR 137,375,000 Fixed to Floating Rate Secyred Notes due 2029 | XS2064519478 | 24/Oct/2019 | Listed | 01/Oct/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-118 - Issue of Series 2019-118 EUR 100,000,000 Fixed Rate Secured Notes due 2039 | XS2065020534 | 04/Nov/2019 | Listed | 25/Jun/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-123 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2025 | XS2089987817 | 18/Dec/2019 | Listed | 02/May/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-125 - Issue of Series 2019-125 EUR 19,700,000 Fixed to Floating Rate Secured Notes due 2030 | XS2066372850 | 31/Oct/2019 | Listed | 05/Dec/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-128 - Issue of Series 2019-128 EUR 200,000,000 Fixed Rate Notes due 2047 | XS2067130034 | 29/Nov/2019 | Listed | 15/Feb/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-132 - Issue of Series 2019-132 EUR 20,000,000 Fixed Rate Secured Notes due 2037 | XS2073843562 | 13/Nov/2019 | Listed | 15/Sep/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-138 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2041 | XS2079300674 | 11/Mar/2020 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-162 - Issue of Series 2019-162 EUR 5,000,000 Floating Rate Secured Notes due 2041 | XS2091670005 | 19/Dec/2019 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-163 - Issue of Series 2019-163 EUR 10,000,000 Fixed to Floating Rate Secured Notes due 2041 | XS2091670260 | 19/Dec/2019 | Listed | 15/Sep/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-20 - Series 2019-20 EUR 100,000,000 Fixed to Floating Rate Notes due 2033 | XS1963211286 | 21/Mar/2019 | Listed | 30/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-22 - EUR 16,600,000 Credit-Linked Instalment Notes due 2043 | XS1973579599 | 15/Apr/2019 | Listed | 30/Nov/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-23 - Issue of Series 2019-23 EUR 3,000,000 Floating Rate Secured Notes due 2032 | XS1975756039 | 17/Apr/2019 | Listed | 22/Sep/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-31 - Issue of Series 2019-31 EUR 30,000,000 Floating Rate Secured Notes due 2029 | XS2001720783 | 05/Jun/2019 | Listed | 09/May/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-33 - Issue of Series 2019-33 EUR 10,000,000 Fixed Rate Secured Notes due 2030 under the Secured Note Programme | XS2001620488 | 17/Jun/2019 | Listed | 01/Oct/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-35 - Issue of Series 2019-35 EUR 17,875,000 Fixed Rate Secured Notes due 2030 | XS2005277392 | 13/Jun/2019 | Listed | 15/Sep/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-41 - Issue of Series 2019-41 EUR 35,500,000 Floating Rate Notes due 2033 | XS2012015199 | 27/Jun/2019 | Listed | 07/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-42 - EUR 30,000,000 Floating Rate Secured Notes due 2029 | XS2014294800 | 05/Jul/2019 | Listed | 09/Apr/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-47 - Issue of Series 2019-47 EUR 90,000,000 Fixed Rate Secured Notes due 2033 | XS2016196706 | 15/Jul/2019 | Listed | 30/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-48 - EUR 50,000,000 Floating Rate Secured Notes due 2036 under the Secured Note Programme | XS2017329645 | 28/Jun/2019 | Listed | 30/Jun/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-54 - Issue of EUR 40,000,000 Floating Rate Secured Notes due 2026 | XS2025859658 | 19/Jul/2019 | Listed | 10/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-56 - Issue of Series 2019-56 EUR 130,000,000 Floating Rate Secured Notes due 2031 | XS2028811904 | 27/Sep/2019 | Listed | 29/May/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-57 - Issue of Series 2019-57 EUR 200,000,000 Fixed Rate Secured Notes due 2039 | XS2028810922 | 08/Nov/2019 | Listed | 20/Mar/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-61 - Issue of Series 2019-61 EUR 25,000,000 Fixed Rate Secured Notes due 2029 | XS2053910969 | 17/Oct/2019 | Listed | 14/Jun/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-62 - Issue of Series 2019-62 EUR 200,000,000 Fixed Rate Secured Notes due 2049 | XS2030526003 | 08/Nov/2019 | Listed | 15/Feb/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-76 - Issue of Series 2019-76 EUR 50,000,000 Fixed Rate Secured Notes due 2041 | XS2040389293 | 27/Aug/2019 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-78 - Issue of Series 2019-78 EUR 6,000,000 Fixed to Floating Rate Secured Notes due 2029 | XS2043681555 | 12/Sep/2019 | Listed | 31/Oct/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-82 - Issue of Series 2019-82 EUR 53,000,000 Floating Rate Secured Notes due 2028 | XS2045012114 | 11/Sep/2019 | Listed | 16/Aug/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-104 - Issue of Series 2020-104 EUR 75,000,000 Fixed Rate Secured Notes due 2041 | XS2151099764 | 16/Apr/2020 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-120 - Issue of Series 2020-120 EUR 20,000,000 Fixed Rate Secured Notes due 2032 | XS2154584408 | 30/Apr/2020 | Listed | 10/Jun/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-123 - Issue of EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2041 | XS2156468824 | 23/Apr/2020 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-165 - Issue of EUR60,000,000 Fixed Rate Secured Notes due 2053 | XS2262850758 | 08/Dec/2020 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-190 - Issue of Series 2020-190 EUR 20,000,000 Fixed Rate Secured Notes due 2032 | XS2190426556 | 07/Jul/2020 | Listed | 15/Mar/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-201 - Issue of EUR 141,000,000 Inflation-Linked Secured Notes due 2045 under the Secured Note Programme | XS2199323085 | 24/Jul/2020 | Listed | 15/Feb/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-210 - Issue of Series 2020-210 EUR 50,000,000 Fixed Rate Secured Notes due 2041 | XS2200701071 | 22/Jul/2020 | Listed | 20/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-214 - Issue of Series 2020-214 EUR 10,000,000 Fixed Rate Secured Notes due 2030 | XS2210957234 | 19/Aug/2020 | Listed | 01/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-220 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2053 | XS2231188447 | 29/Sep/2020 | Listed | 20/Mar/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-225 - Issue of EUR 53,000,000 Fixed Rate Secured Notes due 2053 | XS2247721736 | 04/Nov/2020 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-228 - Issue of EUR 100,000,000 Callable Secured Fixed Rate Notes due 2050 | XS2233185177 | 08/Oct/2020 | Listed | 20/Jun/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-24 - Issue of EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2041 | XS2110340093 | 18/Feb/2020 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-240 - Issue of EUR 7,200,000 Zero Coupon Secured Notes due 2029 | XS2241128318 | 26/Oct/2020 | Listed | 20/Jun/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-245 - UR 30,000,000 Fixed Rate Secured Notes due 2040 | XS2243975344 | 21/Oct/2020 | Listed | 15/Feb/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-246 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2052 | XS2244028309 | 29/Oct/2020 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-247 - Issue of EUR 100,400,000 Fixed Rate Secured Notes due 2066 | XS2244322595 | 29/Oct/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-249 - Issue of Series 2020-249 EUR 75,000,000 Fixed Rate Secured Notes due 2053 | XS2245288415 | 12/Nov/2020 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-251 - EUR 75,000,000 Fixed Rate Secured Notes due 2053 | XS2247615623 | 03/Nov/2020 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-252 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2052 | XS2248454642 | 05/Nov/2020 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-253 - Issue of EUR 75,000,000 Fixed Rate Secured Notes due 2066 | XS2248827425 | 09/Nov/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-254 - Issue of EUR 62,000,000 Fixed Rate Secured Notes due 2066 | XS2249086955 | 06/Nov/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-260 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2052. | XS2250463952 | 12/Nov/2020 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-261 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2055 | XS2250527947 | 12/Nov/2020 | Listed | 25/May/2055 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-27 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2041 | XS2112203414 | 13/Feb/2020 | Listed | 15/Sep/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-273 - Issue of EUR 60,000,000 Fixed Rate Secured Notes due 2052 | XS2252968040 | 19/Nov/2020 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-275 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2052 | XS2259125305 | 08/Dec/2020 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-276 - Issue of EUR 60,000,000 Fixed Rate Secured Notes due 2052. | XS2259197551 | 01/Dec/2020 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-278 - EUR 60,000,000 Fixed Rate Secured Notes due 2052 | XS2256801833 | 24/Nov/2020 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-28 - Issue of EUR 15,000,000 Credit-linked Notes due 2027 | XS2112229997 | 24/Feb/2020 | Listed | 20/Jan/2027 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-281 - Issue of EUR 21,000,000 Fixed Rate Secured Notes due 2027 | XS2258392476 | 30/Nov/2020 | Listed | 20/Jan/2027 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-282 - EUR 55,000,000 Fixed Rate Secured Notes due 2050 | XS2258550560 | 30/Nov/2020 | Listed | 20/Sep/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-284 - Issue of EUR 60,000,000 Fixed Rate Secured Notes due 2040 | XS2258994362 | 23/Nov/2020 | Listed | 15/Feb/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-285 - Issue of EUR 55,000,000 Fixed Rate Secured Notes due 2050 | XS2259194459 | 01/Dec/2020 | Listed | 20/Sep/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-286 - Issue of EUR 60,000,000 Fixed Rate Secured Notes due 2050 | XS2260654749 | 03/Dec/2020 | Listed | 20/Sep/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-288 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2053 | XS2272353496 | 18/Dec/2020 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-29 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2053 | XS2248698271 | 09/Nov/2020 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-292 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2066 | XS2262805612 | 08/Dec/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-294 - Issue of EUR 55,000,000 Fixed Rate Secured Notes due 2050 | XS2262944908 | 08/Dec/2020 | Listed | 20/Sep/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-295 - EUR 50,000,000 Fixed Rate Secured Notes due 2053 | XS2262849669 | 08/Dec/2020 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-30 - Issue of EUR 16,600,000 Fixed Rate Secured Notes due 2039 | XS2250528168 | 12/Nov/2020 | Listed | 30/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-305 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2053 | XS2264690442 | 10/Dec/2020 | Listed | 25/Jul/2053 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-311 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2050 | XS2264548533 | 09/Dec/2020 | Listed | 20/Sep/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-312 - Issue of EUR 83,000,000 Fixed Rate Secured Notes due 2066 | XS2264857751 | 11/Dec/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-314 - Issue of Series EUR 50,000,000 Fixed Rate Secured Notes due 2050 | XS2265493408 | 15/Dec/2020 | Listed | 20/Sep/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-315 - Issue of EUR 80,000,000 Fixed Rate Secured Notes due 2066 | XS2265980651 | 16/Dec/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-316 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2052 | XS2266987366 | 16/Dec/2020 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-318 - Issue of EUR 40,000,000 Fixed Rate Secured Notes due 2050 | XS2270415289 | 22/Dec/2020 | Listed | 20/Sep/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-319 - Issue of Series 2020-319 EUR 130,000,000 Fixed Rate Secured Notes due 2066 | XS2270562239 | 18/Dec/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-320 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2053 | XS2271207545 | 21/Dec/2020 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-321 - Issue of Series 2020-321 EUR 110,000,000 Fixed Rate Secured Notes due 2066 | XS2272357307 | 18/Dec/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-322 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2053 | XS2272376604 | 18/Dec/2020 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-52 - Issue of Series 2020-52 EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2041 | XS2132276705 | 19/Mar/2020 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-56 - Series 2020-56 EUR 200,000,000 Fixed Rate Secured Notes due 2058 | XS2131771334 | 01/Apr/2020 | Listed | 20/Mar/2058 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-58 - Issue of EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2041 | XS2132342341 | 23/Mar/2020 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-73 - Issue of EUR 20,000,000 Fixed to Floating Rate Secured Notes due 2041 | XS2141721196 | 02/Apr/2020 | Listed | 15/Sep/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-88 - Issue of Series 2020-88 EUR 200,000,000 Fixed Rate Notes due 2050 | XS2148050490 | 20/May/2020 | Listed | 15/Feb/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-92 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2040 | XS2262268340 | 14/Jan/2021 | Listed | 15/Feb/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-106 - Issue of Series EUR 20,000,000 Callable Fixed Rate Secured Notes due 2044 | XS2417922932 | 17/Dec/2021 | Listed | 25/Jun/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-123 - Issue of EUR 55,000,000 Fixed Rate Secured Notes due 2052 | XS2308707053 | 17/Mar/2021 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-140 - Issue of EUR 100,000,000 Callable Secured Fixed Rate Notes due 2050. | XS2324815955 | 14/Apr/2021 | Listed | 20/Dec/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-141 - EUR 50,000,000 Fixed Rate Secured Notes due 2044 | XS2325153414 | 09/Apr/2021 | Listed | 25/Jun/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-148 - EUR 100,000,000 Fixed Rate Secured Notes due 2041 | XS2334861916 | 07/May/2021 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-152 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2030 | XS2326527483 | 15/Apr/2021 | Listed | 15/Apr/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-156 - Issue of EUR 75,000,000 Fixed Rate Secured Notes due 2044 | XS2337266212 | 11/May/2021 | Listed | 25/Jun/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-167 - Issue of EUR 55,000,000 Fixed Rate Secured Notes due 2046 | XS2400783333 | 29/Nov/2021 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-168 - Issue of EUR 150,000,000 Fixed Rate Secured Notes due 2041 | XS2400783762 | 29/Nov/2021 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-174 - EUR 10,000,000 Zero Coupon Secured Notes due 2045 | XS2337287051 | 18/May/2021 | Listed | 30/Apr/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-183 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 25 May 2052 | XS2343020439 | 21/May/2021 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-187 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2044 | XS2394143890 | 25/Oct/2021 | Listed | 25/Jun/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-189 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2066 | XS2399375869 | 05/Nov/2021 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-191 - Issue of EUR 20,000,000 Credit-linked Notes due 2040 | XS2339911559 | 01/Jun/2021 | Listed | 27/Jan/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-193 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 25 May 2052 | XS2341729726 | 25/May/2021 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-199 - Issue of EUR 200,000,000 Repackaged Notes due 2040 | XS2405487989 | 07/Jan/2022 | Listed | 25/May/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-201 - Issue of Series 2021-201 EUR 200,000,000 Fixed Rate Secured Notes due 2040 | XS2409301889 | 03/Dec/2021 | Listed | 25/May/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-202 - Issue of EUR 30,000,000 Callable Secured Fixed Rate Notes due 2044 | XS2344461004 | 01/Jun/2021 | Listed | 25/Jun/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-207 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2047 | XS2417683922 | 17/Dec/2021 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-241 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2053 | XS2346870939 | 09/Jun/2021 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-242 - Issue of EUR 55,000,000 Secured Fixed Rate Notes due 2044 | XS2346948552 | 10/Jun/2021 | Listed | 25/Jun/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-250 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2041 | XS2349744321 | 17/Jun/2021 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-265 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2040 | XS2385220640 | 16/Sep/2021 | Listed | 25/May/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-275 - Issue of EUR 150,000,000 Fixed Rate Secured Notes due 2041 | XS2361654424 | 20/Jul/2021 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-278 - Issue of EUR Callable 50,000,000 Secured Fixed Rate Notes due 2041 | XS2366671209 | 03/Aug/2021 | Listed | 20/Mar/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-299 - Issue of EUR 30,000,000 Fixed to Floating Rate Secured Instalment Notes due 2038 | XS2377026542 | 24/Aug/2021 | Listed | 18/Jun/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-304 - Issue of EUR 39,000,000 Zero Coupon Secured Notes due 2053 | XS2389058004 | 05/Oct/2021 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-309 - Issue of EUR 200,000,000 Fixed Rate Secured Notes due 2040 | XS2398391933 | 20/Oct/2021 | Listed | 25/May/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-314 - Issuer of EUR 40,000,000 Fixed Rate Secured Notes due 2036 | XS2405838280 | 19/Nov/2021 | Listed | 25/May/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-315 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2044 | XS2405839411 | 12/Nov/2021 | Listed | 25/Jun/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-316 - Issue of Series 2021-316 EUR 20,000,000 Fixed Rate Secured Notes due 2042 | XS2405840344 | 12/Nov/2021 | Listed | 30/Jul/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-319 - Issue of EUR 200,000,000 Fixed Rate Secured Notes due 2040 | XS2392591207 | 14/Oct/2021 | Listed | 25/May/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-335 - Issue of EUR 38,000,000 Fixed Rate Secured Notes due 2053 | XS2396657483 | 22/Oct/2021 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-373 - Issue of EUR 40,000,000 Fixed Rate Secured Notes due 2025 | XS2420270352 | 22/Dec/2021 | Listed | 17/Sep/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-384 - Issue of EUR 100,000,000 Floating Rate Secured Notes due 2033 | XS2414939624 | 10/Dec/2021 | Listed | 18/Jan/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-44 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2041 | XS2293005711 | 10/Feb/2021 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-46 - Issue of EUR 110,000,000 Fixed Rate Secured Notes due 2052 | XS2293075334 | 11/Feb/2021 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-48 - Issue of EUR 5,000,000 Fixed Rate Secured Notes due 2026 | XS2293739350 | 19/Feb/2021 | Listed | 15/Sep/2026 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-49 - EUR 5,000,000 Fixed Rate Secured Notes due 2030 | XS2293738469 | 19/Feb/2021 | Listed | 15/May/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-60 - Issue of EUR 40,000,000 Fixed Rate Secured Notes due 2052 | XS2294347302 | 15/Feb/2021 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-61 - Issue of Series 2021-61 EUR 50,000,000 Fixed Rate Secured Notes due 2066 | XS2297031705 | 19/Feb/2021 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-64 - Issue of EUR 70,000,000 Fixed Rate Secured Notes due 2052 | XS2295413582 | 03/Mar/2021 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-65 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2066 | XS2306539508 | 10/Mar/2021 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-68 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2043 | XS2327981739 | 06/May/2021 | Listed | 20/Jun/2043 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-73 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2053 | XS2296010759 | 17/Feb/2021 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-77 - EUR 50,000,000 Fixed Rate Secured Notes due 2052. | XS2308582761 | 16/Mar/2021 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-78 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2066 | XS2332799191 | 30/Apr/2021 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-80 - EUR 55,000,000 Fixed Rate Secured Notes due 2052 | XS2297689569 | 23/Feb/2021 | Listed | 23/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-81 - Issue of EUR 50,000,000 Callable Secured Fixed Rate Notes due 2050 | XS2297619780 | 24/Feb/2021 | Listed | 20/Dec/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-106 - Issue of EUR 75,000,000 Fixed Rate Secured Notes due 2031 | XS2459308107 | 04/Apr/2022 | Listed | 12/Aug/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-108 - Issue of EUR 40,750,000 Fixed Rate Secured Notes due 2036 | XS2461756830 | 06/Apr/2022 | Listed | 23/Feb/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-11 - Issue of EUR 35,000,000 Floating Rate Secured Notes due 2039 | XS2463515895 | 13/Apr/2022 | Listed | 20/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-128 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2051. | XS2443411959 | 24/Feb/2022 | Listed | 20/Dec/2051 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-137 - Issue of EUR 30,000,000 Fixed Rate Callable Secured Notes due 2036 | XS2549048051 | 07/Nov/2022 | Listed | 25/May/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-167 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2041. | XS2457506330 | 31/Mar/2022 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-18 - Issue of EUR 35,000,000 Fixed to Floating Rate Secured Notes due 2039 | XS2482882482 | 07/Jun/2022 | Listed | 20/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-182 - Issue of EUR 40,000,000 Floating Rate Secured Notes due 2033 | XS2459134784 | 31/Mar/2022 | Listed | 30/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-195 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2035 | XS2463446802 | 12/Apr/2022 | Listed | 14/Dec/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-196 - Issue of Series 2022-196 EUR 54,250,000 Fixed Rate Secured Notes due 2036 | XS2463891957 | 13/Apr/2022 | Listed | 30/Nov/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-198 - Issue of EUR 31,375,000 Fixed Rate Secured Notes due 2037 | XS2464325971 | 14/Apr/2022 | Listed | 06/Feb/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-199 - Issue of EUR 150,000,000 Fixed Rate Callable Secured Notes due 2036 | XS2470845921 | 03/May/2022 | Listed | 25/May/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-200 - Issue of EUR 100,000,000 Fixed Rate Callable Secured Notes due 2040 | XS2470847893 | 03/May/2022 | Listed | 25/May/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-201 - Issue of EUR 150,000,000 Fixed Rate Callable Secured Notes due 2036 under the Secured Note Programme | XS2471399829 | 04/May/2022 | Listed | 25/May/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-202 - Issue of EUR 100,000,000 Fixed Rate Callable Secured Notes due 2036 | XS2471548094 | 04/May/2022 | Listed | 25/May/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-203 - Issue of Series 2022-203 EUR 42,750,000 Fixed Rate Secured Notes due 2037 | XS2460042935 | 04/Apr/2022 | Listed | 03/Mar/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-209 - Issue of EUR 66,750,000 Fixed Rate Secured Notes due 2034 | XS2462232542 | 07/Apr/2022 | Listed | 01/Feb/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-216 - Issue of EUR 60,400,000 Fixed Rate Secured Notes due 2032 | XS2472639850 | 05/May/2022 | Listed | 15/Mar/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-217 - Issue of EUR 57,200,000 Fixed Rate Secured Notes due 2031 | XS2474185803 | 12/May/2022 | Listed | 10/Dec/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-218 - Issue of EUR 50,000,000 Fixed Rate Callable Secured Notes due 2040 | XS2474186447 | 13/May/2022 | Listed | 20/May/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-221 - Issue of EUR 28,400,000 Fixed Rate Secured Notes due 2036 | XS2479970753 | 26/May/2022 | Listed | 30/Nov/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-227 - Issue of EUR 18,000,000 Fixed Rate Secured Notes due 2029 | XS2467974635 | 22/Apr/2022 | Listed | 10/Apr/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-235 - Issue of EUR 45,900,000 Fixed Rate Secured Notes due 2035 | XS2470996203 | 04/May/2022 | Listed | 03/Nov/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-237 - Issue of EUR 100,000,000 Fixed Rate Callable Secured Notes due 2036 | XS2474255275 | 13/May/2022 | Listed | 25/May/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-239 - Issue of EUR 34,500,000 Fixed Rate Secured Notes due 2037 | XS2475199472 | 17/May/2022 | Listed | 15/Aug/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-248 - Issue of EUR 30,000,000 Fixed Rate Callable Secured Notes due 2036 | XS2542168104 | 19/Oct/2022 | Listed | 15/May/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-250 - Issue of EUR 100,000,000 Floating Rate Secured Notes due 2041 | XS2475919580 | 17/May/2022 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-268 - Issue of EUR 33,000,000 Fixed Rate Secured Notes due 2044 | XS2483860610 | 06/Jun/2022 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-296 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2046 | XS2495339553 | 30/Jun/2022 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-307 - Issue of EUR 20,000,000 Inflation Linked Secured Notes due 2033 | XS2546777017 | 31/Oct/2022 | Listed | 01/Sep/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-309 - Issue of EUR 9,000,000 Inflation Linked Secured Notes due 2034 | XS2556180169 | 30/Nov/2022 | Listed | 15/Nov/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-310 - Issue of EUR 10,000,000 Inflation Linked Secured Notes due 2032 | XS2556938913 | 01/Dec/2022 | Listed | 16/Nov/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-311 - Issue of EUR 11,000,000 Inflation Linked Secured Notes due 2034 | XS2560993730 | 13/Dec/2022 | Listed | 28/Nov/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-314 - Issue of EUR 40,402,000 Zero Coupon Secured Instalment Notes due 2072 | XS2504766044 | 04/Aug/2022 | Listed | 20/Jun/2072 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-319 - Issue of EUR 51,000,000 Fixed Rate Callable Secured Notes due 2036 | XS2534275404 | 30/Sep/2022 | Listed | 25/May/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-348 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2046 | XS2548086011 | 20/Jun/2023 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-354 - Issue of EUR 50,000,000 Fixed Rate Notes due March 2052 | XS2532348732 | 03/Oct/2022 | Listed | 20/Mar/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-68 - Issue of EUR 15,000,000 Callable Fixed Rate Secured Notes due 2044 | XS2444082908 | 24/Feb/2022 | Listed | 25/Jun/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-78 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2066 | XS2434683020 | 09/Feb/2022 | Listed | 25/Jun/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-86 - Issue of EUR 50,000,000. Fixed Rate Secured Notes due 2046 | XS2459310343 | 30/Mar/2022 | Listed | 15/Feb/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-87 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2044 | XS2468830927 | 20/Jun/2023 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-88 - Issue of EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2033 | XS2485278118 | 20/Jun/2023 | Listed | 30/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-89 - Issue of Series 2022-89 EUR 33,000,000 Fixed Rate Secured Notes due 2044 | XS2490073660 | 20/Jun/2023 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-90 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2044 | XS2490939639 | 20/Jun/2023 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-91 - Issue of EUR 50,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2036 | XS2499718125 | 20/Jun/2023 | Listed | 20/Jun/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-92 - Issue of EUR 50,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2037 | XS2528656916 | 20/Jun/2023 | Listed | 15/Sep/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-98 - Issue of EUR 30,000,000 Floating Rate Secured Notes due 2035 | XS2437785905 | 10/Feb/2022 | Listed | 13/Oct/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-139 - Issue of 15,000,000 Fixed Rate Secured Notes due 2041 | XS2584643972 | 22/Feb/2023 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-203 - Issue of EUR 7,000,000 Floating Rate Secured Notes due 2026 | XS2627118545 | 15/Jun/2023 | Listed | 02/Mar/2026 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-253 - Issue of EUR 30,000,000 Variable-linked Interest Rate Secured Notes due 2039 | XS2637163705 | 10/Jul/2023 | Listed | 01/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-258 - Issue of EUR 30,000,000 Fixed Rate Callable Secured Notes due 2035 | XS2700255362 | 19/Oct/2023 | Listed | 25/Apr/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-264 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2041 | XS2702318705 | 25/Oct/2023 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-276 - Issue of Series 2023-276 EUR 26,000,000 Floating Rate Secured Notes due 2033 | XS2649024879 | 25/Jul/2023 | Listed | 13/Jul/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-307 - Issue of EUR 30,000,000 Floating Rate Secured Notes due 2033 | XS2726791341 | 12/Dec/2023 | Listed | 10/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-308 - Issue of Series 2023-308 EUR 90,000,000 Fixed to Floating Rate Secured Notes due 2032 | XS2726853711 | 05/Dec/2023 | Listed | 03/May/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-318 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2035 | XS2665718446 | 15/Sep/2023 | Listed | 15/Sep/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-346 - Issue of EUR 20,000,000 Auto-Callable Fixed Rate Secured Notes due 2039 | XS2712147748 | 15/Nov/2023 | Listed | 25/Jun/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-347 - Issue of EUR 13,000,000 Auto-Callable Fixed Rate Secured Notes due 2047 | XS2721637408 | 04/Dec/2023 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-405 - Issue of EUR 20,000,000 Inflation Linked Secured Notes due 2033 | XS2731306168 | 15/Dec/2023 | Listed | 05/Dec/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-10 - Issue of EUR 15,000,000 Floating Rate Secured Notes due 2032 | XS2779815054 | 05/Apr/2024 | Listed | 15/Apr/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-121 - Issue of Series 2024-121 EUR 50,000,000 Auto-Callable Fixed Rate Secured Notes due 2045 | XS2753550115 | 06/Feb/2024 | Listed | 22/Jun/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-122 - Issue of Series 2024-122 EUR 19,200,000 Auto-Callable Fixed Rate Secured Notes due 2045 | XS2753928634 | 07/Feb/2024 | Listed | 22/Jun/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-124 - Issue of EUR 20,000,000 Auto-Callable Fixed Rate Secured Notes due 2045 | XS2770876774 | 06/Mar/2024 | Listed | 22/Jun/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-128 - Issue of EUR 50,000,000 Fixed Rate Auto-Callable Secured Notes due 2050 | XS2837117659 | 20/Jun/2024 | Listed | 04/Feb/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-143 - Issue of EUR 22,000,000 Callable Fixed Rate Secured Notes due 2031 | XS2780924028 | 10/May/2024 | Listed | 04/Jul/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-144 - Issue of EUR 28,000,000 Callable Fixed Rate Secured Notes due 2033 | XS2785471165 | 10/May/2024 | Listed | 22/Jun/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-151 - Issue of EUR 45,000,000 Fixed Rate Secured Notes due 2035 | XS2790878289 | 04/Apr/2024 | Listed | 26/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-158 - Issue of Series 2024-158 EUR 50,000,000 Fixed Rate Secured Notes due 2050 | XS2914555904 | 21/Oct/2024 | Listed | 15/Feb/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-159 - Issue of Series 2024-159 EUR 50,000,000 Fixed Rate Switchable to CMS Floater Secured Notes due 2054 | XS2930120758 | 13/Nov/2024 | Listed | 25/May/2054 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-165 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2039 | XS2801340238 | 26/Apr/2024 | Listed | 30/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-166 - Issue of EUR 100,000,000 Callable Fixed Rate Secured Notes due 2043 | XS2802907696 | 29/Apr/2024 | Listed | 22/Oct/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-167 - Issue of EUR 20,000,000 Callable Fixed Rate Secured Notes due 2035 | XS2804619034 | 01/May/2024 | Listed | 28/Mar/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-172 - Issue of EUR 21,000,000 Amortising Secured Instalment Notes due 2054 | XS2831758805 | 20/Jun/2024 | Listed | 31/May/2054 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-179 - Issue of EUR 20,000,000 Fixed Rate Auto-Callable Secured Notes due 2047 | XS2790179860 | 04/Apr/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-181 - Issue of EUR 60,000,000 Fixed Rate Secured Notes due 2047 | XS2798993262 | 19/Apr/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-186 - Issue of EUR 30,000,000 Auto-Callable Fixed Rate Secured Notes due 2042 | XS2832305895 | 17/Jun/2024 | Listed | 22/Nov/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-193 - Issue of EUR 50,000,000 Callable Fixed Rate Secured Notes due 2049 | XS2834924438 | 19/Jun/2024 | Listed | 25/Jun/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-194 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2048 | XS2841267938 | 27/Jun/2024 | Listed | 04/Feb/2048 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-215 - Issue of 50,000,000 Fixed Rate Secured Notes due 2032 | XS2837731756 | 20/Jun/2024 | Listed | 15/Sep/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-228 - Issue of EUR 60,000,000 Fixed Rate Secured Notes due 2047 | XS2814163676 | 17/May/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-242 - Issue of EUR 20,000,000 Fixed Rate Auto-Callable Secured Notes due 2047 | XS2835783569 | 19/Jun/2024 | Listed | 22/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-287 - Issue of EUR 75,000,000 Callable Fixed Rate Secured Notes due 2048 | XS2846067879 | 02/Jul/2024 | Listed | 04/Feb/2048 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-318 - EUR 50,000,000 Callable Fixed Rate Secured Notes due 2044 | XS2905575184 | 04/Oct/2024 | Listed | 20/Mar/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-367 - Issue of Series 2024-367 EUR 15,000,000 Fixed Rate Auto-Callable Secured Notes due 2047 | XS2901472121 | 26/Sep/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-392 - Issue of EUR 8,000,000 Fixed Rate Secured Notes due 2034 | XS2911110331 | 14/Oct/2024 | Listed | 17/Oct/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-401 - Issue of Series 2024-401 EUR 15,000,000 Fixed Rate Secured Notes due 2036 | XS2916836575 | 23/Oct/2024 | Listed | 15/Apr/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-55 - EUR 54,000,000 Fixed to Floating Rate Secured Notes due 2053 | XS1081659010 | 06/Aug/2014 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-76 - EUR 25,000,000 Variable Principal Fixed Rate Secured Notes due 2053 | XS2815854521 | 17/May/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-77 - Issue of EUR 35,000,000 Fixed Rate Secured Notes due 2041 | XS2818176120 | 23/May/2024 | Listed | 15/Sep/2041 |
| SIRIUSPOINT LTD | SEK 2,750,000,000 Floating Rate Callable Subordinated Notes Due 2047 | XS1683455429 | 22/Sep/2017 | Listed | 22/Sep/2047 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 308 - Issue of EUR 750,000,000 0.750 per cent. Covered Bonds due 15 November 2027 | XS1716825507 | 15/Nov/2017 | Listed | 15/Nov/2027 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 311 - Issue of EUR 1,250,000,000 0.375 per cent Covered Bonds due 9 February 2026 | XS1948598997 | 07/Feb/2019 | Listed | 09/Feb/2026 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 313 - Issue of EUR 1,000,000,000 0.625 per cent. SeniorNon-Preferred Notes due 12 November 2029 | XS2078737215 | 12/Nov/2019 | Listed | 12/Nov/2029 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 314 - Issue of EUR 1,000,000,000 0.375 per cent. Senior Non-Preferred Notes due 11 February 2027 | XS2115094737 | 11/Feb/2020 | Listed | 11/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 316 - Issue of EUR 1,000,000,000 0.375 per cent. Senior Non-Preferred Notes due 21 June 2028 | XS2356049069 | 21/Jun/2021 | Listed | 21/Jun/2028 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 317 - Issue of EUR 500,000,000 0.75 per cent. Tier 2 Subordinated Notes due 3 November 2031 | XS2404247384 | 05/Nov/2021 | Listed | 03/Nov/2031 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 318 - Issue of EUR 1,000,000,000 0.75 per cent. Green Senior Non-Preferred Notes due 9 August 2027 | XS2442768227 | 09/Feb/2022 | Listed | 09/Aug/2027 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 319 - Issue of EUR 1,500,000,000 0.75 per cent. Covered Bonds due 28 June 2027 | XS2462455689 | 28/Mar/2022 | Listed | 28/Jun/2027 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 320 - Issue of EUR 1,000,000,000 1.75 per Cent. Senior Preferred MREL Eligible Notes Due 11 November 2026 | XS2478690931 | 11/May/2022 | Listed | 11/Nov/2026 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 321 - Issue of SEK 3,000,000,000 4.048 per cent. Fixed Rate Senior Non-Preferred Notes due 1 September 2026 | XS2527848027 | 01/Sep/2022 | Listed | 01/Sep/2026 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 322 - Issue of SEK 2,000,000,000 Floating Rate Senior Non-Preferred Notes due 1 September 2026 | XS2527848530 | 01/Sep/2022 | Listed | 01/Sep/2026 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 323 - Issue of EUR 1,000,000,000 4.000 per cent. Green Senior Non-Preferred Notes due 9 November 2026 | XS2553798443 | 09/Nov/2022 | Listed | 09/Nov/2026 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 324 - Issue of EUR 1,000,000,000 3.250 per cent. Senior Preferred MREL Eligible Notes due 24 November 2025 | XS2558953621 | 24/Nov/2022 | Listed | 24/Nov/2025 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 325 - Issue of EUR 1,000,000,000 3.750 per cent. Senior Non-Preferred Notes due 7 February 2028 | XS2583600791 | 07/Feb/2023 | Listed | 07/Feb/2028 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 326 - Issue of EUR 1,500,000,000 3.250 per cent. Covered Bonds due 4 May 2028 | XS2592234749 | 27/Feb/2023 | Listed | 04/May/2028 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 327 - Issue of EUR 1,000,000,000 3.875 per cent. Senior Preferred MREL Eligible Notes due 9 May 2028 | XS2619751576 | 11/May/2023 | Listed | 09/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 328 - Issue of SEK 2,500,000,000 4.000 per cent. Senior Preferred Notes due 15 May 2026 | XS2623129504 | 15/May/2023 | Listed | 15/May/2026 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 329 - Issue of SEK 3,000,000,000 Floating Rate Senior Preferred Notes due May 2026 | XS2623128878 | 15/May/2023 | Listed | 15/May/2026 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 330 - Issue of EUR 1,750,000,000 3.250 per cent. Covered Bonds due 4 November 2025 | XS2623820953 | 18/May/2023 | Listed | 04/Nov/2025 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 331 - Issue of GBP 350,000,000 5.500 per cent. Senior Preferred Notes due 1 June 2026 | XS2629368999 | 02/Jun/2023 | Listed | 01/Jun/2026 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 333 - Issue of USD 145,000,000 Floating Rate Senior Preferred Notes due June 2028 | XS2633877241 | 12/Jun/2023 | Listed | 12/Jun/2028 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 334 - Issue of EUR 1,250,000,000 Floating Rate Senior Preferred MREL Eligible Notes due June 2025 | XS2635183069 | 13/Jun/2023 | Listed | 13/Jun/2025 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 335 - Issue of EUR 1,000,000,000 4.125 per cent. Green Senior Preferred MREL Eligible Notes due 29 June 2027 | XS2643041721 | 29/Jun/2023 | Listed | 29/Jun/2027 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 336 - Issue of EUR 500,000,000 5.00 per cent. Tier 2 Subordinated Notes due 17 August 2033 issued under the Global Programme for the Continuous Issuance of Medium Term Notes and Covered Bonds | XS2668512515 | 17/Aug/2023 | Listed | 17/Aug/2033 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 337 - Issue of SEK 1,250,000,000 5.625 per cent. Tier 2 Subordinated Notes due November 2033 issued under the Global Programme for the Continuous Issuance of Medium Term Notes and Covered Bonds | XS2713297419 | 03/Nov/2023 | Listed | 03/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 338 - Issue of SEK 2,750,000,000 Floating Rate Tier 2 Subordinated Notes due November 2033 issued under the Global Programme for the Continuous Issuance of Medium Term Notes and Covered Bonds | XS2713309107 | 03/Nov/2023 | Listed | 01/Nov/2033 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 339 - Issue of EUR 500,000,000 4.375 per cent. Fixed Rate Green Senior Non-Preferred Notes due 6 November 2028 | XS2713671043 | 09/Nov/2023 | Listed | 06/Nov/2028 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 340 - Issue of EUR 500,000,000 4.50 per cent. Tier 2 Subordinated Notes due 27 November 2034 | XS2774448521 | 27/Feb/2024 | Listed | 27/Nov/2034 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 341 - Issue of EUR 750,000,000 Floating Rate Senior Preferred MREL Eligible Notes due May 2027 | XS2813108870 | 03/May/2024 | Listed | 03/May/2027 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 342 - Issue of EUR 500,000,000 3.125 per cent. Fixed Rate Green Senior Non-Preferred Notes due 5 November 2031 | XS2932080851 | 05/Nov/2024 | Listed | 05/Nov/2031 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 819 - Issue of EUR 3,699,000 Credit Linked Securities due 09 January 2025 | FI4000400189 | 15/Nov/2019 | Listed | 09/Jan/2025 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 820 - Issue of EUR 17,000,000 Fixed Rate and Credit Linked Securities under the Structured Note and Certificate Programme (the Programme) | FI4000400247 | 06/Nov/2019 | Listed | 09/Jan/2025 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 822 - Issue of EUR 6,540,000 Fixed Rate and Credit Linked Securities | XS2063304575 | 23/Oct/2019 | Listed | 09/Jan/2025 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 824 - Issue of USD 1,965,000 Fixed Rate and Credit Linked Securities | XS2066049300 | 06/Nov/2019 | Listed | 09/Jan/2025 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 825 - Issue of EUR 1,830,000 Fixed Rate and Credit Linked Securities | XS2066054995 | 06/Nov/2019 | Listed | 09/Jan/2025 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 828 - Issue of EUR 4,810,000 Credit Linked Securities under the Structured Note and Certificate Programme (the Programme) | FI4000410584 | 13/Dec/2019 | Listed | 09/Jan/2025 |

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|---|---|---|---|---|---|
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series 831 - Issue of up to EUR 1,379,000 Autocallable Equity Linked Securities | XS2080714673 | 19/Dec/2019 | Listed | 19/Dec/2024 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | Series SNP827 - Issue of EUR 1,165,000 Fixed Rate and Credit Linked Securities | FI4000410535 | 19/Nov/2019 | Listed | 09/Jan/2025 |
| SKYBOX CDO, LTD. | Class A Senior Secured Floating Rate Notes due 2040 | USG8187UAA28 | 21/Feb/2007 | Listed | 11/Dec/2040 |
| SKYBOX CDO, LTD. | Class B Senior Secured Floating Rate Notes due 2040 | USG8187UAB01 | 21/Feb/2007 | Listed | 11/Dec/2040 |
| SKYBOX CDO, LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2040 | USG8187UAC83 | 21/Feb/2007 | Listed | 11/Dec/2040 |
| SKYBOX CDO, LTD. | Class D Senior Secured Deferrable Floating Rate Notes due 2040 | USG8187UAD66 | 21/Feb/2007 | Listed | 11/Dec/2040 |
| SKYBOX CDO, LTD. | Subordinated Notes due 2040 | USG8187TAA54 | 21/Feb/2007 | Listed | 11/Dec/2040 |
| SKYLARK LIMITED | Series 2007-1 - Variable Index-Linked Notes due 04 April 2039 Series 2007-1 | XS0298486290 | 06/Sep/2007 | Listed | 04/Apr/2039 |
| SLANDIA FINANCE (IRELAND) DESIGNATED ACTIVITY COMPANY | Series 1 - French Inflation-Linked Amortising Notes due 2040 | XS0489644194 | 17/Sep/2010 | Listed | 31/Mar/2040 |
| SLC STUDENT LOAN TRUST 2005-1 | Class A-3 Notes | US784420AC56 | 19/Sep/2005 | Listed | 18/Feb/2025 |
| SLC STUDENT LOAN TRUST 2005-1 | Class A-4 Notes | US784420AD30 | 19/Sep/2005 | Listed | 15/Feb/2045 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2019-3 DAC | £12,500,000 Class X Floating Rate Asset-Backed Notes due 2028 | XS2057899366 | 27/Nov/2019 | Listed | 16/Oct/2028 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2019-3 DAC | £12,500,000 Class Z Variable Rate Asset-Backed Notes due 2028 | XS2057899283 | 27/Nov/2019 | Listed | 16/Oct/2028 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2019-3 DAC | £16,251,000 Class E Floating Rate Asset-Backed Notes due 2028 | XS2057898988 | 27/Nov/2019 | Listed | 16/Oct/2028 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2019-3 DAC | £165,006,000 Class A Floating Rate Asset-Backed Notes due 2028 | XS2057896420 | 27/Nov/2019 | Listed | 16/Oct/2028 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2019-3 DAC | £22,501,000 Class C Floating Rate Asset-Backed Notes due 2028 | XS2057898475 | 27/Nov/2019 | Listed | 16/Oct/2028 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2019-3 DAC | £26,251,000 Class D Floating Rate Asset-Backed Notes due | XS2057898806 | 27/Nov/2019 | Listed | 16/Oct/2028 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2019-3 DAC | £7,500,000 Class B Floating Rate Asset-Backed Notes due 2028 | XS2057898392 | 27/Nov/2019 | Listed | 16/Oct/2028 |

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|---|---|---|---|---|---|
| SMALL BUSINESS ORIGINATION LOAN TRUST 2023-1 DESIGNATED ACTIVITY COMPANY | GBP 10,744,000 Class D floating rate asset-backed notes | XS2629045555 | 22/Jun/2023 | Listed | 15/Dec/2034 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2023-1 DESIGNATED ACTIVITY COMPANY | GBP 11,941,000 Class Z variable rate asset-backed notes | XS2629046447 | 22/Jun/2023 | Listed | 15/Dec/2034 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2023-1 DESIGNATED ACTIVITY COMPANY | GBP 145,647,000 Class A floating rate asset-backed notes | XS2629043428 | 22/Jun/2023 | Listed | 15/Dec/2034 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2023-1 DESIGNATED ACTIVITY COMPANY | GBP 20,295,000 Class C floating rate asset-backed notes | XS2629045043 | 22/Jun/2023 | Listed | 15/Dec/2034 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2023-1 DESIGNATED ACTIVITY COMPANY | GBP 21,489,000 Class B floating rate asset-backed notes | XS2629043931 | 22/Jun/2023 | Listed | 15/Dec/2034 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2023-1 DESIGNATED ACTIVITY COMPANY | GBP 28,652,000 Class E floating rate asset-backed notes | XS2629046017 | 22/Jun/2023 | Listed | 15/Dec/2034 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2024-1 DAC | £ 12,756,000 Class D floating rate asset-backed notes | XS2821806770 | 18/Jun/2024 | Listed | 15/Dec/2035 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2024-1 DAC | £ 12,760,000 Class Z variable rate asset-backed notes | XS2821806937 | 18/Jun/2024 | Listed | 15/Dec/2035 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2024-1 DAC | £ 165,838,000 Class A floating rate asset-backed notes | XS2821805707 | 18/Jun/2024 | Listed | 15/Dec/2035 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2024-1 DAC | £ 17,859,000 Class E floating rate asset-backed notes | XS2821806853 | 18/Jun/2024 | Listed | 15/Dec/2035 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2024-1 DAC | £ 20,410,000 Class C floating rate asset-backed notes | XS2821806697 | 18/Jun/2024 | Listed | 15/Dec/2035 |
| SMALL BUSINESS ORIGINATION LOAN TRUST 2024-1 DAC | £ 25,513,000 Class B floating rate asset-backed notes | XS2821806341 | 18/Jun/2024 | Listed | 15/Dec/2035 |
| SMHL SERIES SECURITISATION FUND 2017-1 | AUD 1,380,000,000 Class A Bonds | AU3FN0037677 | 22/Sep/2017 | Listed | 26/Apr/2049 |
| SMHL SERIES SECURITISATION FUND 2017-1 | AUD 56,250,000 Class AB Bonds | AU3FN0037693 | 22/Sep/2017 | Listed | 26/Apr/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SMHL SERIES SECURITISATION FUND 2018-2 | A$ 1,150,000,000 Class A Bonds | AU3FN0043808 | 16/Aug/2018 | Listed | 26/Sep/2050 |
| SMHL SERIES SECURITISATION FUND 2018-2 | AUD 60,000,000 Class AB Bonds | AU3FN0043816 | 16/Aug/2018 | Listed | 26/Sep/2050 |
| SMHL SERIES SECURITISATION FUND 2019-1 | A$1,610,000,000 Class A Bonds due 2051 | AU3FN0048476 | 12/Jun/2019 | Listed | 15/Jul/2051 |
| SOCIETÀ ELETTRICA TRENTINA PER LA DISTRIBUZIONE DI ENERGIA ELETTRICA S.P.A. | EUR 110,000,000 4.60 per cent. Fixed Rate Notes 2006 / 2029 | IT0004096266 | 14/Feb/2018 | Listed | 01/Aug/2029 |
| SOCIETÀ METROPOLITANA ACQUE TORINO S.P.A. | €90,000,000 Puttable Resettable Fixed Rate Notes due 2029 | XS1596790631 | 13/Apr/2017 | Listed | 13/Apr/2029 |
| SOCIETÀ PER AZIONI ESERCIZI AEROPORTUALI S.E.A. S.P.A. | Issue of €300,000,000 3.500 per cent. Senior unsecured Notes due 9 October 2025 | XS2238279181 | 09/Oct/2020 | Listed | 09/Oct/2025 |
| SOLOSO CDO 2007-1 LTD. | Class A-1LA Floating Rate Notes due Oct 2037 | USG8248WAA56 | 13/Sep/2007 | Listed | 07/Oct/2037 |
| SOLOSO CDO 2007-1 LTD. | Class A-1LB Floating Rate Notes due Oct 2037 | USG8248WAB30 | 13/Sep/2007 | Listed | 07/Oct/2037 |
| SOLOSO CDO 2007-1 LTD. | Class A-2L Floating Rate Notes due Oct 2037 | USG8248WAC13 | 13/Sep/2007 | Listed | 07/Oct/2037 |
| SOLOSO CDO 2007-1 LTD. | Class A-3F Floating Rate Notes due Oct 2037 | USG8248WAE78 | 13/Sep/2007 | Listed | 07/Oct/2037 |
| SOLOSO CDO 2007-1 LTD. | Class A-3L Floating Rate Notes due Oct 2037 | USG8248WAD95 | 13/Sep/2007 | Listed | 07/Oct/2037 |
| SOLOSO CDO 2007-1 LTD. | Class B-1L Floating Rate Notes due Oct 2037 | USG8248WAF44 | 13/Sep/2007 | Listed | 07/Oct/2037 |
| SOLUTIONS 4 NORTH TYNESIDE (FINANCE) PLC | GBP 76,639,000 5.259 per cent. Fixed Rate Guaranteed Secured Bonds due 31 March 2041 | XS1045589923 | 27/Mar/2014 | Listed | 31/Mar/2041 |
| SORIN REAL ESTATE CDO I LTD | Class A1 Floating Rate Senior Notes due 2040 | USG82810AA32 | 15/Sep/2005 | Listed | 07/Jun/2040 |
| SORIN REAL ESTATE CDO I LTD | Class A2 Floating Rate Senior Notes due 2040 | USG82810AB15 | 15/Sep/2005 | Listed | 07/Jun/2040 |
| SORIN REAL ESTATE CDO I LTD | Class B Floating Rate Senior Notes due 2040 | USG82810AC97 | 15/Sep/2005 | Listed | 07/Jun/2040 |
| SORIN REAL ESTATE CDO I LTD | Class C Floating Rate Subordinate Notes Due 2040 | USG82810AD70 | 15/Sep/2005 | Listed | 07/Jun/2040 |
| SORIN REAL ESTATE CDO I LTD | Class D Floating Rate Subordinate Notes due 2040 | USG82810AE53 | 15/Sep/2005 | Listed | 07/Jun/2040 |
| SORIN REAL ESTATE CDO I LTD | Class E Floating Rate Subordinate Notes due 2040 | USG82810AF29 | 15/Sep/2005 | Listed | 07/Jun/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SORRENTO PARK CLO DAC | EUR 57,000,000 Subordinated Notes due 2027 | XS1113000209 | 16/Oct/2014 | Listed | 16/Nov/2027 |
| SOUTH COAST FUNDING III LIMITED | Class A-1A Floating Rate Senior Notes due 2038 | USG8280QAG40 | 24/Jul/2003 | Listed | 10/Aug/2038 |
| SOUTH COAST FUNDING III LIMITED | Class A-1B Floating Rate Senior Notes due 2038 | USG8280QAA79 | 24/Jul/2003 | Listed | 10/Aug/2038 |
| SOUTH COAST FUNDING III LIMITED | Class A-2 Floating Rate Senior Notes due 2038 | USG8280QAB52 | 24/Jul/2003 | Listed | 10/Aug/2038 |
| SOUTH COAST FUNDING III LIMITED | Class A-3A Floating Rate Senior Notes due 2038 | USG8280QAC36 | 24/Jul/2003 | Listed | 10/Aug/2038 |
| SOUTH COAST FUNDING III LIMITED | Class A-3B Fixed Rate Senior Notes due 2038 | USG8280QAF66 | 24/Jul/2003 | Listed | 10/Aug/2038 |
| SOUTH COAST FUNDING III LIMITED | Class B Floating Rate Senior Subordinate Notes due 2038 | USG8280QAD19 | 24/Jul/2003 | Listed | 10/Aug/2038 |
| SOUTH COAST FUNDING III LIMITED | Class C Floating Rate Subordinate Notes due 2038 | USG8280QAE91 | 24/Jul/2003 | Listed | 10/Aug/2038 |
| SOUTH COAST FUNDING IV LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2034 | USG82800AA42 | 09/Jan/2004 | Listed | 05/Jan/2034 |
| SOUTH COAST FUNDING IV LTD | Class B Third Priority Senior Secured Floating Rate Notes due 2038 | USG82800AC08 | 09/Jan/2004 | Listed | 05/Oct/2038 |
| SOUTH COAST FUNDING IV LTD | Class C Mezzanine Secured Floating Rate Notes due 2038 | USG82800AD80 | 09/Jan/2004 | Listed | 05/Oct/2038 |
| SOUTH COAST FUNDING V LIMITED | Class A-1 First Priority Senior Secured Floating Rate Notes due 2039 | USG82809AA50 | 30/Jul/2004 | Listed | 06/Aug/2039 |
| SOUTH COAST FUNDING V LIMITED | Class A-3 Second Priority Senior Secured Floating Rate Notes due 2039 | USG82809AC17 | 30/Jul/2004 | Listed | 06/Aug/2039 |
| SOUTH COAST FUNDING V LIMITED | Class B Third Priority Senior Secured Floating Rate Notes due 2039 | USG82809AD99 | 30/Jul/2004 | Listed | 06/Aug/2039 |
| SOUTH COAST FUNDING V LIMITED | Class C-1 Mezzanine Secured Floating Rate Notes due 2039 | USG82809AE72 | 30/Jul/2004 | Listed | 06/Aug/2039 |
| SOUTH COAST FUNDING V LIMITED | Class C-2 Mezzanine Secured Fixed Rate Notes due 2039 | USG82809AF48 | 30/Jul/2004 | Listed | 06/Aug/2039 |
| SOUTH COAST FUNDING VII LTD | Class A-1ANV First Priority Senior Secured Non-Voting Floating Rate Notes due 2041 | USG8280TAJ28 | 16/Jun/2005 | Listed | 06/Jan/2041 |
| SOUTH COAST FUNDING VII LTD | Class A-1AV First Priority Senior Secured Voting Floating Rate Notes due 2041 | USG8280TAA19 | 16/Jun/2005 | Listed | 06/Jan/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUTH COAST FUNDING VII LTD | Class A-1B First Priority Senior Secured Floating Rate Notes due 2041 | USG8280TAB91 | 16/Jun/2005 | Listed | 06/Jan/2041 |
| SOUTH COAST FUNDING VII LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes Due 2041 | USG8280TAC74 | 16/Jun/2005 | Listed | 06/Jan/2041 |
| SOUTH COAST FUNDING VII LTD | Class B Third Priority Senior Secured Floating Rate Notes Due 2041 | USG8280TAD57 | 16/Jun/2005 | Listed | 06/Jan/2041 |
| SOUTH COAST FUNDING VII LTD | Class C Fourth Priority Deferrable Mezzanine Floating Rate Notes due 2041 | USG8280TAE31 | 16/Jun/2005 | Listed | 06/Jan/2041 |
| SOUTHERN GAS CORRIDOR CJSC | US$2,000,000,000 6.875% Guaranteed Notes due 2026 | XS1319820897 | 24/Mar/2016 | Listed | 24/Mar/2026 |
| SOUTHERN PACIFIC FINANCING 04-B PLC | Mortgage Linked Notes due 2040 | XS0206743931 | 26/Nov/2004 | Listed | 10/Sep/2040 |
| SOUTHERN PACIFIC FINANCING 05-A PLC | Mortgage Linked Notes due 2052 | XS0219481958 | 18/May/2005 | Listed | 15/Sep/2052 |
| SOUTHERN PACIFIC FINANCING 05-B PLC | Class A Mortgage Backed Floating Rate Notes due 2043 | XS0221839318 | 04/Jul/2005 | Listed | 10/Jun/2043 |
| SOUTHERN PACIFIC FINANCING 05-B PLC | Class B Mortgage Backed Floating Rate Notes due 2043 | XS0221840324 | 04/Jul/2005 | Listed | 10/Jun/2043 |
| SOUTHERN PACIFIC FINANCING 05-B PLC | Class C Mortgage Backed Floating Rate Notes due 2043 | XS0221840910 | 04/Jul/2005 | Listed | 10/Jun/2043 |
| SOUTHERN PACIFIC FINANCING 05-B PLC | Class D Mortgage Backed Floating Rate Notes due 2043 | XS0221841561 | 04/Jul/2005 | Listed | 10/Jun/2043 |
| SOUTHERN PACIFIC FINANCING 05-B PLC | Class E Mortgage Backed Floating Rate Notes due 2043 | XS0221842023 | 04/Jul/2005 | Listed | 10/Jun/2043 |
| SOUTHERN PACIFIC FINANCING 06-A PLC | Class A Mortgage Backed Floating Rate Notes due 2044 | XS0241080075 | 21/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC FINANCING 06-A PLC | Class B Mortgage Backed Floating Rate Notes due 2044 | XS0241082287 | 21/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC FINANCING 06-A PLC | Class C Mortgage Backed Floating Rate Notes due 2044 | XS0241083764 | 21/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC FINANCING 06-A PLC | Class D1 Mortgage Backed Floating Rate Notes due 2044 | XS0241084572 | 21/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC FINANCING 06-A PLC | Class DTc Mortgage Backed Floating Rate Notes due 2044 with Detachable DTc Coupons | XS0241085207 | 21/Feb/2006 | Listed | 10/Mar/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUTHERN PACIFIC FINANCING 06-A PLC | Class E Mortgage Backed Floating Rate Notes due 2044 | XS0241085033 | 21/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC FINANCING 06-A PLC | Class F Mortgage Backed Floating Rate Notes due 2044 | XS0244110796 | 21/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC FINANCING 06-A PLC | Residual Certificate due 2044 | XS0244221437 | 21/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC SECURITIES 06-1 PLC | Class A2a Mortgage Backed Floating Rate Notes due 2044 | XS0240948397 | 16/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC SECURITIES 06-1 PLC | Class A2c Mortgage Backed Floating Rate Notes due 2044 | XS0240957380 | 16/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC SECURITIES 06-1 PLC | Class B1c Mortgage Backed Floating Rate Notes due 2044 | XS0240950880 | 16/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC SECURITIES 06-1 PLC | Class C-1a Mortgage Backed Floating Rate Notes due 2044 | XS0240951185 | 16/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC SECURITIES 06-1 PLC | Class C1c Mortgage Backed Floating Rate Notes due 2044 | XS0240952076 | 16/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC SECURITIES 06-1 PLC | Class D1a Mortgage Backed Floating Rate Notes due 2044 | XS0240952316 | 16/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC SECURITIES 06-1 PLC | Class D1c Mortgage Backed Floating Rate Notes due 2044 | XS0240953470 | 16/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC SECURITIES 06-1 PLC | Class DTc Mortgage Backed Floating Rate Notes due 2044 | XS0240953710 | 16/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC SECURITIES 06-1 PLC | Class E1c Mortgage Backed Floating Rate Notes due 2044 | XS0240954015 | 16/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC SECURITIES 06-1 PLC | Class ETc Mortgage Backed Floating Rate Notes due 2044 | XS0240954957 | 07/Feb/2006 | Listed | 10/Mar/2044 |
| SOUTHERN PACIFIC SECURITIES 06-1 PLC | Class FTc Deferrable Interest Notes due 2044 | XS0240956572 | 16/Feb/2006 | Listed | 10/Mar/2044 |
| SP MORTGAGE BANK PLC | Series 3 - Issue of EUR 500,000,000 0.05 per cent. Covered Bonds due 2026 | XS2014370915 | 19/Jun/2019 | Listed | 19/Jun/2026 |
| SP MORTGAGE BANK PLC | Series 4 - Issue of EUR 500,000,000 0.01 per cent. Covered Bonds due 28 September 2028 | XS2391343196 | 28/Sep/2021 | Listed | 28/Sep/2028 |
| SP MORTGAGE BANK PLC | Series 6 - Issue of EUR 750,000,000 3.125 per cent. Covered Bonds due 1 November 2027 | XS2550557800 | 01/Nov/2022 | Listed | 01/Nov/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SP MORTGAGE BANK PLC | Sieres 5 - Issue of EUR 300,000,000 1.000 per cent. Covered Bonds due 28 April 2025 | XS2472651632 | 28/Apr/2022 | Listed | 28/Apr/2025 |
| SPAR NORD BANK A/S | Series 1 - Issue of DKK 1,350,000,000 Floating Rate Non-Preferred Senior Notes due December 2025 | DK0030454129 | 05/Dec/2019 | Listed | 05/Dec/2025 |
| SPAR NORD BANK A/S | Series 10 - Issue of SEK 350,000,000 4.833 per cent. Fixed to Floating Rate Non-Preferred Senior Notes due 9 March 2027 | DK0030511886 | 09/Sep/2022 | Listed | 09/Mar/2027 |
| SPAR NORD BANK A/S | Series 11 - Issue of NOK 200,000,000 Floating Rate Non-Preferred Senior Notes due September 2027 | NO0012694316 | 09/Sep/2022 | Listed | 09/Sep/2027 |
| SPAR NORD BANK A/S | Series 12 - Issue of NOK 600,000,000 Fixed Rate Non-Preferred Senior Notes due 9 September 2027 | NO0012694308 | 09/Sep/2022 | Listed | 09/Sep/2027 |
| SPAR NORD BANK A/S | Series 13 - Issue of DKK 750,000,000 Preferred Senior Floating Rate Notes due May 2025 | DK0030514559 | 15/Nov/2022 | Listed | 15/May/2025 |
| SPAR NORD BANK A/S | Series 14 - SEK 1,100,000,000Floating Rate Non-Preferred Senior Notes due December 2028 | DK0030515606 | 01/Dec/2022 | Listed | 01/Dec/2028 |
| SPAR NORD BANK A/S | Series 15 - Issue of NOK 724,000,000 Floating Rate Non-Preferred Senior Notes due December 2028 | NO0012775487 | 08/Dec/2022 | Listed | 08/Dec/2028 |
| SPAR NORD BANK A/S | Series 16 - Issue of EUR 25,000,000 Floating Rate Non~Prefcrred Senior Notes due March 2027 | DK0030523972 | 23/Mar/2023 | Listed | 23/Mar/2027 |
| SPAR NORD BANK A/S | Series 17 - Issue of DKK 400,000,000 Subordinated Floating Rate Notes due April 2033 | DK0030524277 | 11/Apr/2023 | Listed | 11/Apr/2033 |
| SPAR NORD BANK A/S | Series 18 - Issue of €250,000,000 Preferred Senior Fixed Rate Resettable Notes due 5 October 2027 | DK0030528187 | 05/Oct/2023 | Listed | 05/Oct/2027 |
| SPAR NORD BANK A/S | Series 19 - Issue of NOK 800,000,000 Floating Rate Non-Preferred Senior Notes due December 2029 | NO0013077719 | 01/Dec/2023 | Listed | 01/Dec/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SPAR NORD BANK A/S | Series 2 - Issue of DKK 400,000,000 0.729 per cent. Fixed Rate Non-Preferred Senior Notes due 5 December 2025 | DK0030454202 | 05/Dec/2019 | Listed | 05/Dec/2025 |
| SPAR NORD BANK A/S | Series 20 - Issue of DKK 300,000,000 Non-Preferred Senior Notes due December 2026 | DK0030530597 | 04/Dec/2023 | Listed | 04/Dec/2026 |
| SPAR NORD BANK A/S | Series 21 - Issue of SEK 1,000,000,000 Floating Rate Non-Preferred Senior Notes due January 2030 | DK0030537253 | 23/Jan/2024 | Listed | 23/Jan/2030 |
| SPAR NORD BANK A/S | Series 22 - Issue of DKK 500,000,000 Floating Rate Subordinated Notes due June 2034 | DK0030537923 | 08/Mar/2024 | Listed | 08/Jun/2034 |
| SPAR NORD BANK A/S | Series 23 - Issue of €250,000,000 Non-Preferred Senior Fixed Rate Resettable Green Notes due 1 October 2030 | DK0030540638 | 01/Oct/2024 | Listed | 01/Oct/2030 |
| SPAR NORD BANK A/S | Series 4 - Issue of SEK 800,000,000 Floating Rate Non-Preferred Senior Notes due May 2026 | DK0030489349 | 26/May/2021 | Listed | 26/May/2026 |
| SPAR NORD BANK A/S | Series 5 - Issue of NOK 950,000,000 Fixed-to-Floating Rate Non-Preferred Senior Notes due November 2026 | NO0011002602 | 26/May/2021 | Listed | 26/Nov/2026 |
| SPAR NORD BANK A/S | Series 6 - Issue of NOK 750,000,000 Floating Rate Non-Preferred Senior Notes due May 2028 | NO0011002537 | 26/May/2021 | Listed | 26/May/2028 |
| SPAR NORD BANK A/S | Series 7 - Issue of NOK 500,000,000 Fixed-to-Floating Rate Non-Preferred Senior Notes due June 2032 | NO0011037434 | 30/Jun/2021 | Listed | 30/Jun/2032 |
| SPAR NORD BANK A/S | Series 8 - Issue of DKK 200,000,000 Subordinated Floating Rate Notes due 2033 | DK0030495742 | 30/Sep/2021 | Listed | 30/Sep/2033 |
| SPAR NORD BANK A/S | Series 9 - Issue of DKK 500,000,000 Subordinated Fixed to Floating Rate Tier 2 Capital Notes due 2032 | DK0030510219 | 07/Jul/2022 | Listed | 07/Jul/2032 |
| SPAREBANK 1 BOLIGKREDITT AS | Series 2020-4 - EUR 1,000,000,000 Series 2020-4 0.010 per cent Covered Bonds due 22 September 2027 | XS2234568983 | 22/Sep/2020 | Listed | 22/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SPAREBANK 1 BOLIGKREDITT AS | Series 2021-3 - Issue of €1,000,000,000 Series 2021-3 0.125 per cent. Covered Bonds due 12 May 2031 | XS2342589582 | 12/May/2021 | Listed | 12/May/2031 |
| SPAREBANK 1 BOLIGKREDITT AS | Series 2021-4 - Issue of €1,000,000,000 Series 2021-4 0.05 per cent. Covered Bonds due 3 November 2028 | XS2404591161 | 04/Nov/2021 | Listed | 03/Nov/2028 |
| SPAREBANK 1 BOLIGKREDITT AS | Series 2022-1 - Issue of €1,250,000,000 Series 2022-1 0.125 per cent. Covered Bonds due 20 January 2028 | XS2434677998 | 20/Jan/2022 | Listed | 20/Jan/2028 |
| SPAREBANK 1 BOLIGKREDITT AS | Series 2022-5 - Issue of €1,000,000,000 1.750 per cent. Covered Bonds due 11 May 2032 | XS2478523108 | 11/May/2022 | Listed | 11/May/2032 |
| SPAREBANK 1 BOLIGKREDITT AS | Series 2022-6 - Issue of €1,250,000,000 Series 2022-6 1.750 per cent. Covered Bonds due May 2027 | XS2525255647 | 25/Aug/2022 | Listed | 25/May/2027 |
| SPAREBANK 1 BOLIGKREDITT AS | Series 2023-10 - Issue of €1,000,000,000 Series 2023-10 3.625 per cent. Fixed Rate Covered Bonds due July 2028 | XS2710358297 | 31/Oct/2023 | Listed | 31/Jul/2028 |
| SPAREBANK 1 BOLIGKREDITT AS | Series 2023-3 - Issue of €750,000,000 Series 2023-3 3.00 per cent. Green Covered Bonds due May 2030 | XS2624502105 | 19/May/2023 | Listed | 19/May/2030 |
| SPAREBANK 1 BOLIGKREDITT AS | Series 2024-3 - Issue of €1,000,000,000 Series 2024-3 2.750 per cent. Covered Bonds due September 2029 | XS2894232227 | 03/Sep/2024 | Listed | 03/Sep/2029 |
| SPAREBANK 1 BOLIGKREDITT AS | Series 2024-4 - Issue of SEK 300,000,000 Series 2024-4 3.05 per cent. Covered Bonds due 16 October 2037 (extendable to October 2038) | XS2920591752 | 16/Oct/2024 | Listed | 16/Oct/2037 |
| SPAREBANKEN SØR BOLIGKREDITT AS | Series 10 - Issue of €500,000,000 0.01 per cent. Covered Notes due 26 January 2028 | XS2291901994 | 26/Jan/2021 | Listed | 26/Jan/2028 |
| SPAREBANKEN SØR BOLIGKREDITT AS | Series 12 - €500,000,000 0.01 per cent. Covered Notes due 25 September 2028 | XS2389362687 | 24/Sep/2021 | Listed | 25/Sep/2028 |
| SPAREBANKEN SØR BOLIGKREDITT AS | Series 14 - Issue of €500,000,000 3.125 per cent. Green Covered Notes due 14 November 2025 | XS2555209381 | 14/Nov/2022 | Listed | 14/Nov/2025 |

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|---|---|---|---|---|---|
| SPAREBANKEN SØR BOLIGKREDITT AS | Series 6 - Issue of EUR 500,000,000 0.500 per cent. Covered Notes due 06 February 2026 | XS1947550403 | 06/Feb/2019 | Listed | 06/Feb/2026 |
| SPAREBANKEN SØR BOLIGKREDITT AS | Series 7 - Issue of €500,000,000 0.01 per cent. Covered Notes due 26 October 2026 | XS2069304033 | 24/Oct/2019 | Listed | 26/Oct/2026 |
| SPP – DISTRIBÚCIA, A.S. | EUR 500 million 1.000 per cent. Notes due 2031 | XS2348408514 | 09/Jun/2021 | Listed | 09/Jun/2031 |
| SPP INFRASTRUCTURE FINANCING B.V. | EUR 500,000,000 2.625 per cent. Guaranteed Notes due 2025 | XS1185941850 | 12/Feb/2015 | Listed | 12/Feb/2025 |
| SQ REVITA II IC LIMITED | EUR 70,000,000 INSURANCE LINKED COVERED NOTES | XS1340115309 | 05/Dec/2016 | Listed | 20/Dec/2045 |
| SSAB AB (PUBL) | Series 110 - Issue of SEK 2,000,000,000 Floating Rate Sustainability Linked Notes due June 2026 (the Notes) | XS2353270239 | 16/Jun/2021 | Listed | 16/Jun/2026 |
| SSAB AB (PUBL) | Series 111 - Issue of SEK 1,500,000,000 Sustainability-Linked 4.875 per cent. Fixed Rate Notes due 21 June 2028 | XS2638895842 | 21/Jun/2023 | Listed | 21/Jun/2028 |
| SSAB AB (PUBL) | Series 112 - Issue of SEK 600,000,000 Sustainability-Linked Floating Rate Notes due June 2028 | XS2638908926 | 21/Jun/2023 | Listed | 21/Jun/2028 |
| SSB NO.1 PLC | USD 500,000,000 9.625 per cent. Amortising Loan Participation Notes due 2025 (bearing interest at the rate of 8.875 per cent. until 20 September 2015) | XS1273034444 | 09/Sep/2015 | Listed | 20/Mar/2025 |
| ST. JAMES'S ONCOLOGY FINANCING PLC | GBP 38,000,000 0.01 per cent. Index-Linked Guaranteed Secured Bonds due 2037 | XS1580152939 | 31/Mar/2017 | Listed | 31/Mar/2037 |
| ST. JAMES'S ONCOLOGY FINANCING PLC | GBP 57,000,000 2.804 per cent. Fixed Rate Guaranteed Secured Bonds due 2037 (including GBP 7,000,000 Variation Bonds) | XS1580152186 | 31/Mar/2017 | Listed | 31/Mar/2037 |
| STACK 2004-1 LTD | Class A Floating Rate Term Notes due 2034 | USG8403NAA66 | 20/May/2004 | Listed | 10/May/2034 |
| STACK 2004-1 LTD | Class B Floating Rate Term Notes due 2039 | USG8403NAB40 | 20/May/2004 | Listed | 10/May/2039 |
| STACK 2004-1 LTD | Class C Floating Rate Deferrable Interest Term Notes due 2039 | USG8403NAC23 | 20/May/2004 | Listed | 10/May/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STACK 2004-1 LTD | Class D Floating Rate Deferrable Interest Term Notes due 2039 | USG8403NAD06 | 20/May/2004 | Listed | 10/May/2039 |
| STADSHYPOTEK AB (PUBL) | Series 61 - Issue of EUR 500000000 0.125 per cent. Covered Bonds due 05th October 2026 | XS1499574991 | 05/Oct/2016 | Listed | 05/Oct/2026 |
| STADSHYPOTEK AB (PUBL) | Series 63 - Issue of EUR 500,000,000 0.750 per cent. Covered Bonds due 1 November 2027 | XS1709509258 | 01/Nov/2017 | Listed | 01/Nov/2027 |
| STADSHYPOTEK AB (PUBL) | Series 64 - Issue of €750,000,000 0.375 per cent. Covered Bonds due 6 December 2024 (the Notes) | XS1731734585 | 06/Dec/2017 | Listed | 06/Dec/2024 |
| STADSHYPOTEK AB (PUBL) | Series 66 - Issue of EUR 100,000,000 1.444% Fixed Rate Notes due April 2038 | XS1809254144 | 19/Apr/2018 | Listed | 19/Apr/2038 |
| STADSHYPOTEK AB (PUBL) | Series 67 - Issue of EUR 100,000,000 1.5445 per cent. Covered Notes due 24 May 2038 | XS1823523730 | 24/May/2018 | Listed | 24/May/2038 |
| STADSHYPOTEK AB (PUBL) | Series 68 - Issue of EUR 1,000,000,000 0.50 per cent. Covered Bonds due 11th July 2025 | XS1855473614 | 11/Jul/2018 | Listed | 11/Jul/2025 |
| STADSHYPOTEK AB (PUBL) | Series 69 - Issue of €1,250,000,000 0.375 per cent. Notes due 13 March 2026 | XS1962535644 | 13/Mar/2019 | Listed | 13/Mar/2026 |
| STADSHYPOTEK AB (PUBL) | Series 70 - Issue of €1,000,000,000 0.01 per cent. Covered Bonds due 2028 | XS2262802601 | 24/Nov/2020 | Listed | 24/Nov/2028 |
| STADSHYPOTEK AB (PUBL) | Series 71 - Issue of €1,000,000,000 0.01 per cent. Covered Bonds due September 2030 | XS2391570418 | 30/Sep/2021 | Listed | 30/Sep/2030 |
| STADSHYPOTEK AB (PUBL) | Series 72 - Issue of €1,000,000,000 2.625 per cent. Covered Bonds due 2029 | XS2536938439 | 27/Sep/2022 | Listed | 27/Sep/2029 |
| STADSHYPOTEK AB (PUBL) | Series 73 - Issue of €1,000,000,000 3.125 per cent. Green Covered Bonds due 2028 (Series 73) | XS2607344079 | 04/Apr/2023 | Listed | 04/Apr/2028 |
| STADSHYPOTEK AB (PUBL) | Series 74 - Issue of €750,000,000 2.875 per cent. Covered Bonds due 2029 | XS2790172006 | 21/Mar/2024 | Listed | 21/Mar/2029 |
| STANDARD CHARTERED BANK | 16232 - Issue of AUD 30,000,000 Callable Fixed Rate Notes due 2034 | XS2923304211 | 22/Oct/2024 | Listed | 22/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| STANDARD CHARTERED BANK | 16347 - Issue of USD 20,000,000 Callable Fixed Rate Notes due 2034 | XS2929038987 | 30/Oct/2024 | Listed | 29/Oct/2034 |
| STANDARD CHARTERED BANK | Sereis 13927 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2032 | XS2547133178 | 18/Oct/2022 | Listed | 18/Oct/2032 |
| STANDARD CHARTERED BANK | Series 12086 - Issue of USD 60000000 Callable Zero Coupon Notes due 10 March 2045 | XS1198096817 | 10/Mar/2015 | Listed | 10/Mar/2045 |
| STANDARD CHARTERED BANK | Series 12114 - Issue of USD 338000000 Callable Zero Coupon Notes due 07 May 2045 | XS1225012308 | 07/May/2015 | Listed | 07/May/2045 |
| STANDARD CHARTERED BANK | Series 12146 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 05 June 2030 | XS1242816798 | 05/Jun/2015 | Listed | 05/Jun/2030 |
| STANDARD CHARTERED BANK | Series 12233 - Issue of USD 50000000 Callable Zero Coupon Notes due 26 August 2046 | XS1478858654 | 26/Aug/2016 | Listed | 26/Aug/2046 |
| STANDARD CHARTERED BANK | Series 12252 - Issue of US $ 50,000,000 Callable Zero Coupon Notes due 17 October 2046 | XS1502332676 | 17/Oct/2016 | Listed | 17/Oct/2046 |
| STANDARD CHARTERED BANK | Series 12254 - Issue of US $ 50,000,000 Callable Zero Coupon Notes due 11 October 2046 | XS1502662387 | 11/Oct/2016 | Listed | 11/Oct/2046 |
| STANDARD CHARTERED BANK | Series 12256 - Issue of US$ 50,000,000 Callable Zero Coupon Notes due 21 October 2046 | XS1504344596 | 21/Oct/2016 | Listed | 21/Oct/2046 |
| STANDARD CHARTERED BANK | Series 12303 - Issue of USD 15,000,000 Callable Zero Coupon Notes due 23rd February 2047 (the "Notes") | XS1568895046 | 23/Feb/2017 | Listed | 23/Feb/2047 |
| STANDARD CHARTERED BANK | Series 12776 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2026 | XS2054918136 | 23/Sep/2019 | Listed | 20/Sep/2026 |
| STANDARD CHARTERED BANK | Series 12849 - Issue of ZAR 260,000,000 Callable Fixed Rate Notes due 2027 | XS2108312070 | 05/Feb/2020 | Listed | 05/Feb/2027 |
| STANDARD CHARTERED BANK | Series 12879 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2030 | XS2122903433 | 20/Feb/2020 | Listed | 20/Feb/2030 |
| STANDARD CHARTERED BANK | Series 12883 - Issue of ZAR 290,000,000 Callable Fixed Rate Notes due 2030 | XS2124196051 | 24/Feb/2020 | Listed | 24/Feb/2030 |
| STANDARD CHARTERED BANK | Series 12885 - Issue of ZAR 200,000,000 Callable Fixed Rate Notes due 2030 | XS2125597257 | 26/Feb/2020 | Listed | 26/Feb/2030 |

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| STANDARD CHARTERED BANK | Series 12902 - Issue of ZAR 170,000,000 Callable Fixed Rate Notes due 2027 | XS2148405454 | 01/Apr/2020 | Listed | 31/Mar/2027 |
| STANDARD CHARTERED BANK | Series 12926 - Issue of ZAR 180mio Callable Fixed Rate Notes due 2030 | XS2176542467 | 18/May/2020 | Listed | 18/May/2030 |
| STANDARD CHARTERED BANK | Series 12959 - Issue of ZAR 170,000,000 Callable Fixed Rate Notes due 2027. | XS2214632007 | 18/Aug/2020 | Listed | 18/Aug/2027 |
| STANDARD CHARTERED BANK | Series 12968 - Issue of USD 30,000,000 Callable Fixed Rate Notes due 2030 | XS2229419382 | 11/Sep/2020 | Listed | 11/Sep/2030 |
| STANDARD CHARTERED BANK | Series 12970 - Issue of USD 30,000,000 Callable Fixed Rate Notes due 2030. | XS2231593620 | 17/Sep/2020 | Listed | 17/Sep/2030 |
| STANDARD CHARTERED BANK | Series 12973 - Issue of ZAR 200,000,000 Callable Fixed Rate Notes due 2027 | XS2236010653 | 23/Sep/2020 | Listed | 23/Sep/2027 |
| STANDARD CHARTERED BANK | Series 12981 - Issue of ZAR 200,000,000 Callable Fixed Rate Notes due 2027. | XS2240808670 | 08/Oct/2020 | Listed | 08/Oct/2027 |
| STANDARD CHARTERED BANK | Series 13002 - Issue of USD 15,000,000 Callable Zero Coupon Notes due 2036. | XS2382146293 | 08/Sep/2021 | Listed | 08/Sep/2036 |
| STANDARD CHARTERED BANK | Series 13011 - Issue of ZAR 150,000,000 Callable Fixed Rate Notes due 2027 | XS2265771142 | 03/Dec/2020 | Listed | 02/Dec/2027 |
| STANDARD CHARTERED BANK | Series 13032 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 2051 | XS2284167207 | 21/Jan/2021 | Listed | 21/Jan/2051 |
| STANDARD CHARTERED BANK | Series 13038 - Issue of USD 15,000,000 Callable Zero Coupon Notes due 2036 | XS2286609065 | 21/Jan/2021 | Listed | 21/Jan/2036 |
| STANDARD CHARTERED BANK | Series 13045 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 2051. | XS2289774031 | 21/Jan/2021 | Listed | 21/Jan/2051 |
| STANDARD CHARTERED BANK | Series 13047 - Issue of USD 50,000,000 Callable Range Accrual Notes due 2031 | XS2290318992 | 22/Jan/2021 | Listed | 21/Jan/2031 |
| STANDARD CHARTERED BANK | Series 13048 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 2036 | XS2290335814 | 22/Jan/2021 | Listed | 22/Jan/2036 |
| STANDARD CHARTERED BANK | Series 13052 - Issue of USD 40,000,000 Fixed Callable Notes due 2036 | XS2291750508 | 29/Jan/2021 | Listed | 29/Jan/2036 |
| STANDARD CHARTERED BANK | Series 13053 - Issue of USD 28,000,000 Callable Fixed Rate Notes due 2031 | XS2291782709 | 27/Jan/2021 | Listed | 26/Jan/2031 |
| STANDARD CHARTERED BANK | Series 13054 - Issue of USD 50,000,000 Callable Range Accrual Notes due 2031. | XS2291792096 | 27/Jan/2021 | Listed | 26/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STANDARD CHARTERED BANK | Series 13066 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 2036. | XS2296449551 | 08/Feb/2021 | Listed | 08/Feb/2036 |
| STANDARD CHARTERED BANK | Series 13073 - Issue of USD 45,000,000 Callable Zero Coupon Notes due 2061 | XS2298605341 | 19/Feb/2021 | Listed | 19/Feb/2061 |
| STANDARD CHARTERED BANK | Series 13074 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2031 | XS2300210585 | 22/Feb/2021 | Listed | 22/Feb/2031 |
| STANDARD CHARTERED BANK | Series 13079 - Issue of USD 40,000,000 Fixed Callable Notes due 2036. | XS2306052387 | 24/Feb/2021 | Listed | 24/Feb/2036 |
| STANDARD CHARTERED BANK | Series 13080 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 2036 | XS2306841979 | 24/Feb/2021 | Listed | 24/Feb/2036 |
| STANDARD CHARTERED BANK | Series 13082 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2031. | XS2306986352 | 24/Feb/2021 | Listed | 24/Feb/2031 |
| STANDARD CHARTERED BANK | Series 13092 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 2061 | XS2307725841 | 24/Feb/2021 | Listed | 24/Feb/2061 |
| STANDARD CHARTERED BANK | Series 13104 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 2051 | XS2315813084 | 16/Mar/2021 | Listed | 15/Mar/2051 |
| STANDARD CHARTERED BANK | Series 13118 - Issue of AUD 12,000,000 Callable Fixed Rate Notes due 2031 | XS2325550684 | 30/Mar/2021 | Listed | 30/Mar/2031 |
| STANDARD CHARTERED BANK | Series 13121 - Issue of AUD 10,000,000 Callable Fixed Rate Notes due 2031 | XS2327468406 | 01/Apr/2021 | Listed | 01/Apr/2031 |
| STANDARD CHARTERED BANK | Series 13122 - Issue of AUD 12,000,000 Callable Fixed Rate Notes due 2031. | XS2327468745 | 01/Apr/2021 | Listed | 01/Apr/2031 |
| STANDARD CHARTERED BANK | Series 13129 - Issue of USD 10,000,000 Callable Zero Coupon Notes due April 2036 | XS2328959858 | 09/Apr/2021 | Listed | 09/Apr/2036 |
| STANDARD CHARTERED BANK | Series 13135 - Issue of NZD 10,000,000 Callable Fixed Rate Notes due April 2031 | XS2329601673 | 12/Apr/2021 | Listed | 12/Apr/2031 |
| STANDARD CHARTERED BANK | Series 13155 - Issue of AUD 10,000,000 Callable Fixed Rate Notes due 2036 | XS2338034569 | 30/Apr/2021 | Listed | 30/Apr/2036 |
| STANDARD CHARTERED BANK | Series 13157 - Issue of AUD 12,000,000 Callable Fixed Rate Notes due May 2031 | XS2339218583 | 11/May/2021 | Listed | 07/May/2031 |
| STANDARD CHARTERED BANK | Series 13158 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2031 | XS2339785235 | 11/May/2021 | Listed | 11/May/2031 |
| STANDARD CHARTERED BANK | Series 13159 - Issue of USD 15,000,000 Callable Zero Coupon Notes due 2036. | XS2339785748 | 11/May/2021 | Listed | 11/May/2036 |

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| STANDARD CHARTERED BANK | Series 13160 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2031. | XS2339789658 | 11/May/2021 | Listed | 11/May/2031 |
| STANDARD CHARTERED BANK | Series 13173 - Issue of USD 20,000,000 Callable Fixed Rate Notes due 2031 | XS2342030025 | 14/May/2021 | Listed | 14/May/2031 |
| STANDARD CHARTERED BANK | Series 13174 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2026. | XS2342499915 | 20/May/2021 | Listed | 20/May/2026 |
| STANDARD CHARTERED BANK | Series 13179 - Issue of USD 9,000,000 Callable Fixed Rate Notes due 2026 | XS2342929861 | 17/May/2021 | Listed | 17/May/2026 |
| STANDARD CHARTERED BANK | Series 13181 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2026. | XS2343218033 | 20/May/2021 | Listed | 20/May/2026 |
| STANDARD CHARTERED BANK | Series 13183 - Issue of USD 110,000,000 Callable Zero Coupon Notes due 2051 | XS2344290940 | 25/May/2021 | Listed | 25/May/2051 |
| STANDARD CHARTERED BANK | Series 13184 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 2036. | XS2344297440 | 21/May/2021 | Listed | 21/May/2036 |
| STANDARD CHARTERED BANK | Series 13208 - Issue of USD 40,000,000 Callable Fixed Rate Notes due June 2028 | XS2351325837 | 10/Jun/2021 | Listed | 10/Jun/2028 |
| STANDARD CHARTERED BANK | Series 13236 - Issue of USD 15,000,000 Callable Zero Coupon Notes due July 2036 | XS2362897535 | 08/Jul/2021 | Listed | 08/Jul/2036 |
| STANDARD CHARTERED BANK | Series 13273 - Issue of USD 10,000,000 Callable Zero Coupon Notes due August 2036 | XS2377291708 | 18/Aug/2021 | Listed | 18/Aug/2036 |
| STANDARD CHARTERED BANK | Series 13275 - Issue of USD 15,000,000 Callable Zero Coupon Notes due 2051 | XS2377306316 | 19/Aug/2021 | Listed | 18/Aug/2051 |
| STANDARD CHARTERED BANK | Series 13291 - Issue of USD 40,000,000 Callable Fixed Rate Notes due 2031 | XS2378460013 | 24/Aug/2021 | Listed | 23/Aug/2031 |
| STANDARD CHARTERED BANK | Series 13294 - Issue of USD 100,000,000 Callable Zero Coupon Notes due August 2051 | XS2379669372 | 31/Aug/2021 | Listed | 30/Aug/2051 |
| STANDARD CHARTERED BANK | Series 13305 - Issue of USD 50,000,000 Callable Fixed Rate Notes due 2028 | XS2383504680 | 03/Sep/2021 | Listed | 03/Sep/2028 |
| STANDARD CHARTERED BANK | Series 13341 - Issue of USD 19,000,000 Callable Fixed Rate Notes due 2028 | XS2395538262 | 12/Oct/2021 | Listed | 12/Oct/2028 |
| STANDARD CHARTERED BANK | Series 13344 - Issue of USD 50,000,000 Callable Fixed Rate Notes due October 2036 | XS2397741211 | 13/Oct/2021 | Listed | 13/Oct/2036 |

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| STANDARD CHARTERED BANK | Series 13345 - Issue of USD 25,000,000 Callable Range Accrual Notes due October 2031 | XS2397780623 | 22/Oct/2021 | Listed | 20/Oct/2031 |
| STANDARD CHARTERED BANK | Series 13346 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2026 | XS2397782678 | 13/Oct/2021 | Listed | 13/Oct/2026 |
| STANDARD CHARTERED BANK | Series 13414 - Issue of AUD 20,000,000 Callable Fixed Rate Notes due 2032 | XS2430942164 | 14/Jan/2022 | Listed | 14/Jan/2032 |
| STANDARD CHARTERED BANK | Series 13419 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 2037 | XS2431564595 | 14/Jan/2022 | Listed | 13/Jan/2037 |
| STANDARD CHARTERED BANK | Series 13420 - Issue of USD 15,000,000 Callable Zero Coupon Notes due 2037 | XS2432130883 | 18/Jan/2022 | Listed | 18/Jan/2037 |
| STANDARD CHARTERED BANK | Series 13421 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2042 | XS2432302763 | 18/Jan/2022 | Listed | 18/Jan/2042 |
| STANDARD CHARTERED BANK | Series 13422 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 2052 | XS2433108904 | 25/Jan/2022 | Listed | 25/Jan/2052 |
| STANDARD CHARTERED BANK | Series 13423 - Issue of USD 30,000,000 Callable Fixed Rate Notes due 2032 | XS2434312711 | 19/Jan/2022 | Listed | 19/Jan/2032 |
| STANDARD CHARTERED BANK | Series 13424 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 2037 | XS2434336652 | 19/Jan/2022 | Listed | 19/Jan/2037 |
| STANDARD CHARTERED BANK | Series 13430 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2032 | XS2437037604 | 26/Jan/2022 | Listed | 26/Jan/2032 |
| STANDARD CHARTERED BANK | Series 13431 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 2037 | XS2437037869 | 26/Jan/2022 | Listed | 26/Jan/2037 |
| STANDARD CHARTERED BANK | Series 13448 - Issue of AUD 15,000,000 Callable Fixed Rate Notes due 2032 | XS2444189299 | 16/Feb/2022 | Listed | 14/Feb/2032 |
| STANDARD CHARTERED BANK | Series 13454 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 2037. | XS2444475110 | 17/Feb/2022 | Listed | 16/Feb/2037 |
| STANDARD CHARTERED BANK | Series 13457 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 2037. | XS2445124709 | 17/Feb/2022 | Listed | 16/Feb/2037 |
| STANDARD CHARTERED BANK | Series 13503 - Issue of USD 60,000,000 Callable Fixed Rate Notes due March 2032 | XS2462587671 | 29/Mar/2022 | Listed | 28/Mar/2032 |
| STANDARD CHARTERED BANK | Series 13524 - Issue of USD 20,000,000 Callable Fixed Rate Notes due 2025 | XS2469340611 | 25/Apr/2022 | Listed | 14/Apr/2025 |
| STANDARD CHARTERED BANK | Series 13547 - Issue of CNY 60,000,000 Callable Fixed Rate Notes due 2027 | XS2473210800 | 27/Apr/2022 | Listed | 27/Apr/2027 |

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| STANDARD CHARTERED BANK | Series 13551 - Issue of CNY 60,000,000 Callable Fixed Rate Notes due 2025 | XS2474119687 | 29/Apr/2022 | Listed | 29/Apr/2025 |
| STANDARD CHARTERED BANK | Series 13555 - Issue of USD 5,000,000 Callable Fixed Rate Notes due 2037 | XS2475556846 | 04/May/2022 | Listed | 03/May/2037 |
| STANDARD CHARTERED BANK | Series 13565 - Issue of USD 20,000,000 Callable Fixed Rate Notes due 2025 | XS2478269553 | 16/May/2022 | Listed | 10/May/2025 |
| STANDARD CHARTERED BANK | Series 13571 - USD 10,000,000 Callable Fixed Rate Notes due 2025. | XS2478684702 | 05/Jul/2024 | Listed | 11/May/2025 |
| STANDARD CHARTERED BANK | Series 13575 - USD 10,000,000 Callable Fixed Rate Notes due 2025 | XS2479346004 | 12/May/2022 | Listed | 12/May/2025 |
| STANDARD CHARTERED BANK | Series 13602 - Issue of CNY 270,000,000 Callable Fixed Rate Notes due 2029 | XS2484322172 | 31/May/2022 | Listed | 27/May/2029 |
| STANDARD CHARTERED BANK | Series 13616 - Issue of USD 10,000,000 Callable Fixed Rate Notes due June 2029 | XS2487644812 | 02/Jun/2022 | Listed | 01/Jun/2029 |
| STANDARD CHARTERED BANK | Series 13618 - Issue of USD 10,000,000 Callable Zero Coupon Notes due 2037 | XS2488070082 | 08/Jun/2022 | Listed | 06/Jun/2037 |
| STANDARD CHARTERED BANK | Series 13630 - Issue of USD 48,000,000 Callable Fixed Rate Notes due 2027 | XS2489808340 | 13/Jun/2022 | Listed | 10/Jun/2027 |
| STANDARD CHARTERED BANK | Series 13636 - Issue of USD 15,000,000 Callable Zero Coupon Notes due 2037 | XS2490383697 | 15/Jun/2022 | Listed | 14/Jun/2037 |
| STANDARD CHARTERED BANK | Series 13639 - Issue of USD 50,000,000 Callable Fixed Rate Notes due 2025 | XS2490462210 | 14/Jun/2022 | Listed | 13/Jun/2025 |
| STANDARD CHARTERED BANK | Series 13640 - Issue of USD 40,000,000 Callable Fixed Rate Notes due 2025 | XS2490661092 | 15/Jun/2022 | Listed | 14/Jun/2027 |
| STANDARD CHARTERED BANK | Series 13650 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2027 | XS2492244640 | 22/Jun/2022 | Listed | 21/Jun/2027 |
| STANDARD CHARTERED BANK | Series 13657 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2027 | XS2493485200 | 23/Jun/2022 | Listed | 22/Jun/2027 |
| STANDARD CHARTERED BANK | Series 13659 - Issue of USD 50,000,000 Callable Fixed Rate Notes due 2027 | XS2493710763 | 23/Jun/2022 | Listed | 22/Jun/2027 |
| STANDARD CHARTERED BANK | Series 13661 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2025 | XS2493886290 | 23/Jun/2022 | Listed | 22/Jun/2025 |
| STANDARD CHARTERED BANK | Series 13698 - Issue of USD 10,000,000.00 Callable Fixed Rate Notes due 2025 | XS2505172119 | 26/Jul/2022 | Listed | 21/Jul/2025 |

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| STANDARD CHARTERED BANK | Series 13700 - Issue of USD 120,000,000 Callable Fixed Rate Notes due 2027 | XS2505345319 | 22/Jul/2022 | Listed | 21/Jul/2027 |
| STANDARD CHARTERED BANK | Series 13726 - Issue of USD 20,000,000 Callable Fixed Rate Notes due 2025 | XS2520215406 | 16/Aug/2022 | Listed | 15/Aug/2025 |
| STANDARD CHARTERED BANK | Series 13730 - Issue of USD 14,000,000 Callable Fixed Rate Notes due 2025 | XS2520900296 | 17/Aug/2022 | Listed | 16/Aug/2025 |
| STANDARD CHARTERED BANK | Series 13734 - Issue of USD 42,000,000 Callable Fixed Rate Notes due 2025 | XS2521608849 | 17/Aug/2022 | Listed | 17/Aug/2025 |
| STANDARD CHARTERED BANK | Series 13736 - Issue of USD 85,000,000 Callable Fixed Rate Notes due 2025 | XS2521680871 | 18/Aug/2022 | Listed | 17/Aug/2027 |
| STANDARD CHARTERED BANK | Series 13765 - Issue of USD 57,000,000 Callable Fixed Rate Notes due 2025 | XS2526841072 | 10/Oct/2022 | Listed | 29/Aug/2025 |
| STANDARD CHARTERED BANK | Series 13766 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2037 | XS2526841155 | 29/Aug/2022 | Listed | 29/Aug/2037 |
| STANDARD CHARTERED BANK | Series 13768 - Issue of USD 71,000,000 Callable Fixed Rate Notes due 2027 | XS2527140490 | 30/Aug/2022 | Listed | 30/Aug/2027 |
| STANDARD CHARTERED BANK | Series 13771 - Issue of HKD 100,000,000 Callable Fixed Rate Notes due 2025 | XS2527334002 | 30/Aug/2022 | Listed | 30/Aug/2025 |
| STANDARD CHARTERED BANK | Series 13785 - Issue of USD 38,000,000 Callable Fixed Rate Notes due 2027 | XS2528375749 | 02/Sep/2022 | Listed | 02/Sep/2027 |
| STANDARD CHARTERED BANK | Series 13791 - Issue of USD 19,000,000 Callable Fixed Rate Notes due 2027 (Series 13791) | XS2529237997 | 07/Sep/2022 | Listed | 06/Sep/2027 |
| STANDARD CHARTERED BANK | Series 13800 - Issue of USD 12,000,000 Callable Fixed Rate Notes due 2027 | XS2530440630 | 08/Sep/2022 | Listed | 08/Sep/2027 |
| STANDARD CHARTERED BANK | Series 13823 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 2037 | XS2532513285 | 15/Sep/2022 | Listed | 14/Sep/2037 |
| STANDARD CHARTERED BANK | Series 13845 - Issue of USD 95,000,000 Callable Fixed Rate Notes due 2027 (Series 13845) | XS2535919513 | 21/Sep/2022 | Listed | 21/Sep/2027 |
| STANDARD CHARTERED BANK | Series 13847 - Issue of HKD 125,000,000 Callable Fixed Rate Notes due 2027 | XS2535924190 | 22/Sep/2022 | Listed | 21/Sep/2027 |
| STANDARD CHARTERED BANK | Series 13881 - Issue of USD 60,000,000 Callable Fixed Rate Notes due 2027 | XS2541259201 | 14/Oct/2022 | Listed | 30/Sep/2027 |
| STANDARD CHARTERED BANK | Series 13939 - Issue of USD 100,000,000 Callable Fixed Rate Notes due 2027 | XS2547899927 | 19/Oct/2022 | Listed | 19/Oct/2027 |

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| STANDARD CHARTERED BANK | Series 14020 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2038 | XS2574100991 | 12/Jan/2023 | Listed | 11/Jan/2038 |
| STANDARD CHARTERED BANK | Series 14021 - Issue of USD 15,000,000 Callable Fixed Rate Notes due 2033 | XS2574201757 | 12/Jan/2023 | Listed | 11/Jan/2033 |
| STANDARD CHARTERED BANK | Series 14030 - Issue of USD 40,000,000 Callable Zero Coupon Notes due 2038 ( | XS2575864488 | 18/Jan/2023 | Listed | 17/Jan/2038 |
| STANDARD CHARTERED BANK | Series 14032 - Issue of USD 15,000,000 Callable Fixed Rate Notes due 2038 | XS2575882894 | 16/Jan/2023 | Listed | 13/Jan/2028 |
| STANDARD CHARTERED BANK | Series 14038 - Issue of CNY 100,000,000 Callable Fixed Rate Notes due 2026 | XS2577620177 | 19/Jan/2023 | Listed | 19/Jan/2026 |
| STANDARD CHARTERED BANK | Series 14045 - Issue of USD 50,000,000 Callable Fixed Rate Notes due 2028 | XS2579374294 | 20/Jan/2023 | Listed | 20/Jan/2028 |
| STANDARD CHARTERED BANK | Series 14059 - Issue of USD 40,000,000 Callable Fixed Rate Notes due 2028 | XS2584075712 | 08/Feb/2023 | Listed | 07/Feb/2028 |
| STANDARD CHARTERED BANK | Series 14062 - Issue of AUD 30,000,000 Callable Fixed Rate Notes due 2038 | XS2585156099 | 10/Feb/2023 | Listed | 09/Feb/2038 |
| STANDARD CHARTERED BANK | Series 14065 - Issue of USD 71,000,000 Callable Fixed Rate Notes due 2028 | XS2585792836 | 10/Feb/2023 | Listed | 10/Feb/2028 |
| STANDARD CHARTERED BANK | Series 14070 - Issue of USD 40,000,000 Callable Fixed Rate Notes due 2028 | XS2586712874 | 13/Feb/2023 | Listed | 13/Feb/2028 |
| STANDARD CHARTERED BANK | Series 14073 - Issue of USD 55,000,000 Callable Fixed Rate Notes due 2028 | XS2586997855 | 13/Feb/2023 | Listed | 14/Feb/2028 |
| STANDARD CHARTERED BANK | Series 14075 - Issue of USD 15,000,000 Callable Fixed Rate Notes due 2038 | XS2587172870 | 14/Feb/2023 | Listed | 14/Feb/2038 |
| STANDARD CHARTERED BANK | Series 14078 - Issue of USD 42,000,000 Callable Fixed Rate Notes due 2028 | XS2587362224 | 15/Feb/2023 | Listed | 15/Feb/2028 |
| STANDARD CHARTERED BANK | Series 14080 - Issue of USD 60,000,000 Callable Fixed Rate Notes due 2028 | XS2587420527 | 15/Feb/2023 | Listed | 15/Feb/2028 |
| STANDARD CHARTERED BANK | Series 14081 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2033 | XS2587520151 | 15/Feb/2023 | Listed | 15/Feb/2033 |
| STANDARD CHARTERED BANK | Series 14082 - Issue of USD 56,000,000 Callable Fixed Rate Notes due 2028 | XS2587522017 | 15/Feb/2023 | Listed | 15/Feb/2028 |
| STANDARD CHARTERED BANK | Series 14090 - Issue of USD 20,000,000 Callable Fixed Rate Notes due 2028 | XS2589240295 | 15/Feb/2023 | Listed | 15/Feb/2028 |

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| STANDARD CHARTERED BANK | Series 14111 - Issue of Issue of USD 70,000,000 Callable Fixed Rate Notes due 2028 | XS2595792362 | 08/Mar/2023 | Listed | 08/Mar/2028 |
| STANDARD CHARTERED BANK | Series 14114 - Issue of USD 15,000,000 Callable Fixed Rate Notes due 2033 | XS2596323233 | 10/Mar/2023 | Listed | 09/Mar/2033 |
| STANDARD CHARTERED BANK | Series 14120 - USD 10,000,000 Callable Fixed Rate Notes due 2033 | XS2598564933 | 16/Mar/2023 | Listed | 15/Mar/2033 |
| STANDARD CHARTERED BANK | Series 14152 - Issue of USD 46,000,000 Callable Fixed Rate Notes due 2028 | XS2615893547 | 26/Apr/2023 | Listed | 26/Apr/2028 |
| STANDARD CHARTERED BANK | Series 14153 - Issue of AUD 8,000,000 Callable Fixed Rate Notes due 2038 | XS2615920613 | 05/May/2023 | Listed | 05/May/2038 |
| STANDARD CHARTERED BANK | Series 14171 - Issue of ZAR 300,000,000 Callable Fixed Rate Notes due 2028 | XS2620792528 | 19/May/2023 | Listed | 19/May/2028 |
| STANDARD CHARTERED BANK | Series 14180 - Issue of USD 2,000,000 Callable Fixed Rate Notes due 2028 | XS2623495517 | 17/May/2023 | Listed | 16/May/2028 |
| STANDARD CHARTERED BANK | Series 14206 - Issue of USD 40,000,000 Callable Fixed Rate Notes due 2033 | XS2628592078 | 26/May/2023 | Listed | 25/May/2033 |
| STANDARD CHARTERED BANK | Series 14242 - Issue of AUD 14,000,000 Callable Fixed Rate Notes due 2033 | XS2636726742 | 15/Jun/2023 | Listed | 15/Jun/2033 |
| STANDARD CHARTERED BANK | Series 14288 - Issue of AUD 14,000,000 Callable Fixed Rate Notes due 2033 | XS2645080370 | 05/Jul/2023 | Listed | 05/Jul/2033 |
| STANDARD CHARTERED BANK | Series 14317 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 2043 | XS2658157826 | 27/Jul/2023 | Listed | 27/Jul/2043 |
| STANDARD CHARTERED BANK | Series 14379 - Issue of USD 26,000,000 Callable Fixed Rate Notes due 2028 | XS2670360390 | 22/Aug/2023 | Listed | 21/Aug/2028 |
| STANDARD CHARTERED BANK | Series 14382 - Issue of USD 18,000,000 Callable Fixed Rate Notes due 2030 | XS2671597933 | 23/Aug/2023 | Listed | 23/Aug/2030 |
| STANDARD CHARTERED BANK | Series 14383 - Issue of USD 20,000,000 Callable Fixed Rate Notes due 2033 | XS2672158396 | 24/Aug/2023 | Listed | 24/Aug/2033 |
| STANDARD CHARTERED BANK | Series 14396 - Issue of USD 15,000,000 Callable Fixed Rate Notes due 2028 | XS2676116531 | 01/Sep/2023 | Listed | 01/Sep/2028 |
| STANDARD CHARTERED BANK | Series 14397 - Issue of USD 10,000,000 Callable Fixed Rate notes due 2033 | XS2676165744 | 05/Sep/2023 | Listed | 01/Sep/2033 |
| STANDARD CHARTERED BANK | Series 14435 - Issue of USD 14,000,000 Callable Fixed Rate Notes due 2033 | XS2696379945 | 28/Sep/2023 | Listed | 28/Sep/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STANDARD CHARTERED BANK | Series 14465 - Issue of EUR 10,000,000 Callable Fixed Rate Notes due 2033 | XS2706224453 | 19/Oct/2023 | Listed | 19/Oct/2033 |
| STANDARD CHARTERED BANK | Series 14487 - Issue of USD 14,000,000 Callable Fixed Rate Notes due 2033 | XS2709509652 | 27/Oct/2023 | Listed | 26/Oct/2033 |
| STANDARD CHARTERED BANK | Series 14495 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2033 | XS2712515217 | 02/Nov/2023 | Listed | 02/Nov/2033 |
| STANDARD CHARTERED BANK | Series 14573 - Issue of USD 15,000,000 Callable Fixed Rate Notes due 2030 | XS2747050438 | 12/Jan/2024 | Listed | 12/Jan/2030 |
| STANDARD CHARTERED BANK | Series 14582 - Issue of AUD 14,000,000 Callable Fixed Rate Notes due 2034 | XS2748216632 | 16/Jan/2024 | Listed | 16/Jan/2034 |
| STANDARD CHARTERED BANK | Series 14589 - Issue of USD 14,000,000 Callable Fixed Rate Notes due 2034 | XS2750218906 | 19/Jan/2024 | Listed | 19/Jan/2034 |
| STANDARD CHARTERED BANK | Series 14594 - Issue of USD 5,000,000 Callable Fixed Rate Notes due 2034 | XS2750650132 | 22/Jan/2024 | Listed | 22/Jan/2034 |
| STANDARD CHARTERED BANK | Series 14595 - Issue of AUD 50,000,000 Callable Fixed Rate Notes due 2029 | XS2750723897 | 22/Jan/2024 | Listed | 22/Jan/2029 |
| STANDARD CHARTERED BANK | Series 14601 - Issue of AUD 50,000,000 Callable Fixed Rate Notes due 2029 - | XS2753288559 | 23/Jan/2024 | Listed | 23/Jan/2029 |
| STANDARD CHARTERED BANK | Series 14602 - Series 14602 Issue of USD 14,000,000 Callable Fixed Rate Notes due 2034 | XS2753293047 | 23/Jan/2024 | Listed | 23/Jan/2034 |
| STANDARD CHARTERED BANK | Series 14615 - Issue of USD 14,000,000 Callable Fixed Rate Notes due 2034 - Series 14615 | XS2756302845 | 29/Jan/2024 | Listed | 30/Jan/2034 |
| STANDARD CHARTERED BANK | Series 14622 - Issue of AUD 15,000,000 Callable Fixed Rate Notes due 2034 | XS2756993148 | 30/Jan/2024 | Listed | 30/Jan/2034 |
| STANDARD CHARTERED BANK | Series 14624 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2034 | XS2758536077 | 01/Feb/2024 | Listed | 01/Feb/2034 |
| STANDARD CHARTERED BANK | Series 14625 - USD 35,000,000 Callable Fixed Rate Notes due 2034 | XS2758722537 | 31/Jan/2024 | Listed | 31/Jan/2034 |
| STANDARD CHARTERED BANK | Series 14626 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2031 | XS2758732098 | 01/Feb/2024 | Listed | 01/Feb/2031 |
| STANDARD CHARTERED BANK | Series 14629 - Issue of ZAR 250,000,000 Callable Fixed Rate Notes due 2031 | XS2758890326 | 06/Feb/2024 | Listed | 05/Feb/2031 |
| STANDARD CHARTERED BANK | Series 14661 - Issue of USD 70,000,000 Callable Fixed Rate Notes due 2034 | XS2764791997 | 08/Feb/2024 | Listed | 08/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STANDARD CHARTERED BANK | Series 14669 - Issue of USD 15,000,000 Callable Fixed Rate Notes due 2031 | XS2765503227 | 20/Feb/2024 | Listed | 20/Feb/2031 |
| STANDARD CHARTERED BANK | Series 14706 - Issue of USD 15,000,000 Callable Fixed Rate Notes due 2039 | XS2771417107 | 22/Feb/2024 | Listed | 22/Feb/2039 |
| STANDARD CHARTERED BANK | Series 14719 - Issue of USD 50,000,000 Callable Zero Coupon Notes due 2044 (Series 14719) | XS2771986739 | 22/Feb/2024 | Listed | 22/Feb/2044 |
| STANDARD CHARTERED BANK | Series 14725 - Issue of AUD 50,000,000 Callable Fixed Rate Notes due 2029 | XS2772071929 | 22/Feb/2024 | Listed | 22/Feb/2029 |
| STANDARD CHARTERED BANK | Series 14847 - Issue of USD 30,000,000 Callable Fixed Rate Notes due 2039 | XS2790770916 | 22/Mar/2024 | Listed | 22/Mar/2039 |
| STANDARD CHARTERED BANK | Series 15037 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2034 | XS2808290485 | 23/Apr/2024 | Listed | 23/Apr/2034 |
| STANDARD CHARTERED BANK | Series 16039 - Issue of USD 40,000,000 Callable Zero Coupon Notes due 2039 | XS2911719404 | 30/Sep/2024 | Listed | 30/Sep/2039 |
| STANDARD CHARTERED BANK | Series 16152 - Issue of USD 10,000,000 Callable Fixed Rate Notes due 2034 | XS2919115522 | 15/Oct/2024 | Listed | 15/Oct/2034 |
| STANDARD CHARTERED BANK | Series 16162 - Issue of AUD 14,000,000 Callable Fixed Rate Notes due 2034 | XS2919636501 | 15/Oct/2024 | Listed | 15/Oct/2034 |
| STANDARD CHARTERED BANK | Series 16163 - Issue of USD 20,000,000 Callable Fixed Rate Notes due 2034 | XS2919677521 | 16/Oct/2024 | Listed | 16/Oct/2034 |
| STANDARD CHARTERED BANK | Series 16181 - Issue of USD 40,000,000 Callable Zero Coupon Notes due 2044 | XS2920398083 | 21/Oct/2024 | Listed | 21/Oct/2044 |
| STANDARD CHARTERED BANK | Series 16205 - Issue of USD 30,000,000 Callable Fixed Rate Notes due 2034 | XS2920921058 | 17/Oct/2024 | Listed | 17/Oct/2034 |
| STANDARD CHARTERED BANK | Series 16306 - Issue of HKD 90,000,000 Callable Fixed Rate Notes due 2034 | XS2926708939 | 25/Oct/2024 | Listed | 25/Oct/2034 |
| STANDARD CHARTERED BANK | Series 16335 - Issue of USD 15,000,000 Callable Zero Coupon Notes due 2029 | XS2928135032 | 28/Oct/2024 | Listed | 28/Oct/2029 |
| STANDARD CHARTERED BANK | Series 16482 - Issue of USD 20,000,000 Callable Fixed Rate Notes due 2034 | XS2937371859 | 13/Nov/2024 | Listed | 13/Nov/2034 |
| STANDARD CHARTERED BANK | Series No. 11859 - IDR 118,400,000,000 Dual Currency Total Return Credit Linked Notes due 2034 | XS1038309669 | 12/Aug/2016 | Listed | 15/Mar/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STANDARD CHARTERED BANK | Series No. 12225 - USD 50,000,000 Callable Zero Coupon Notes due 03 August 2046 | XS1459523525 | 12/Aug/2016 | Listed | 03/Aug/2046 |
| STANDARD CHARTERED BANK (SINGAPORE) LIMITED | Series 12705 - Issue of USD 20,000,000 Floating Notes due 13 April 2026 | XS1977230173 | 12/Apr/2019 | Listed | 13/Apr/2026 |
| STANDARD CHARTERED BANK (SINGAPORE) LIMITED | Series 12710 - Issue of USD 10,000,000 Floating Rate Notes due 4 May 2026 | XS1989735482 | 02/May/2019 | Listed | 04/May/2026 |
| STANDARD CHARTERED BANK HONG KONG LIMITED | Series 11956 - Issue of EUR 50000000 Callable Zero Coupon Notes due 02 July 2044 | XS1083935301 | 02/Jul/2014 | Listed | 02/Jul/2044 |
| STANLINGTON NO.2 PLC | Class A Notes | XS2451818681 | 14/Mar/2022 | Listed | 12/Jun/2045 |
| STANLINGTON NO.2 PLC | Class B Notes | XS2451818764 | 14/Mar/2022 | Listed | 12/Jun/2045 |
| STANLINGTON NO.2 PLC | Class C Notes | XS2451818848 | 14/Mar/2022 | Listed | 12/Jun/2045 |
| STANLINGTON NO.2 PLC | Class D Notes | XS2451818921 | 14/Mar/2022 | Listed | 12/Jun/2045 |
| STANLINGTON NO.2 PLC | Class E Notes | XS2451819069 | 14/Mar/2022 | Listed | 12/Jun/2045 |
| STANLINGTON NO.2 PLC | Class F Notes | XS2451819143 | 14/Mar/2022 | Listed | 12/Jun/2045 |
| STANLINGTON NO.2 PLC | Class X Notes | XS2451819572 | 14/Mar/2022 | Listed | 12/Jun/2045 |
| STANLINGTON NO.2 PLC | Class Z1 Notes | XS2451819226 | 14/Mar/2022 | Listed | 12/Jun/2045 |
| STANLINGTON NO.2 PLC | Class Z2 Notes | XS2451819499 | 14/Mar/2022 | Listed | 12/Jun/2045 |
| STARLING FINANCE PLC | Series 2022-01 - RON 29,613,000 Floating Rate Secured Notes due 2030 | XS2433821498 | 18/Feb/2022 | Listed | 26/May/2030 |
| STARTS IRELAND PLC | 2006-28 - Series 2006-28 Structured Repackaged Credit-Linked Securities due 27 December 2028 | XS0278164792 | 05/Jan/2007 | Listed | 27/Dec/2028 |
| STARTS IRELAND PLC | Series 2006-15 - Series 2006-15 Structured Repackaged Credit-Linked Securities due 31 January 2037 | XS0258848760 | 10/Jul/2006 | Listed | 31/Jan/2037 |
| STARTS IRELAND PLC | Series 2006-24 - Series 206 -24 Structured Repackaged Credit-Linked Securities due 31 | XS0274223063 | 06/Dec/2006 | Listed | 31/Aug/2036 |
| STARTS IRELAND PLC | Series 2008-1 - Series 2008 -1 Structured Repackaged Credit-Linked Notes due 2033 | XS0340946325 | 11/Feb/2008 | Listed | 01/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STARTS IRELAND PLC | Series 2008-2 - Series 2008 -2 Structured Repackaged Credit-Linked Notes due 2027 | XS0342733838 | 29/Feb/2008 | Listed | 25/Jun/2027 |
| STATE OF KUWAIT, ACTING THROUGH THE MINISTRY OF FINANCE | Series 2 - Issue of U.S. $4,500,000,000 3.50 per cent. Notes due 20 March 2027 | US501499AB36 | 20/Mar/2017 | Listed | 20/Mar/2027 |
| STATE OF KUWAIT, ACTING THROUGH THE MINISTRY OF FINANCE | Series 2 - Issue of U.S. $4,500,000,000 3.50 per cent. Notes due 20 March 2027 | XS1582346968 | 20/Mar/2017 | Listed | 20/Mar/2027 |
| STATIC RESIDENTIAL CDO 2005-B LTD | Class A-1 Variable Funding Notes due 2040 | USG84465AB27 | 30/Dec/2005 | Listed | 14/Nov/2040 |
| STATIC RESIDENTIAL CDO 2005-B LTD | Class A-2 Floating Rate Notes due 2040 | USG84465AD82 | 30/Dec/2005 | Listed | 14/Nov/2040 |
| STATIC RESIDENTIAL CDO 2005-B LTD | Class B Floating Rate Notes due 2040 | USG84465AE65 | 30/Dec/2005 | Listed | 14/Nov/2040 |
| STATIC RESIDENTIAL CDO 2005-B LTD | Class C Deferrable Interest Floating Rate Notes due 2040 | USG84465AF31 | 30/Dec/2005 | Listed | 14/Nov/2040 |
| STATIC RESIDENTIAL CDO 2005-B LTD | Class D Deferrable Interest Floating Rate Notes due 2040 | USG84465AG14 | 30/Dec/2005 | Listed | 14/Nov/2040 |
| STATIC RESIDENTIAL CDO 2005-B LTD | Class E Subordianted Notes due 2040 | USG84468AA82 | 23/Feb/2006 | Listed | 14/Nov/2040 |
| STATIC RESIDENTIAL CDO 2006-A LTD. | Class A-1 b Floating Rate Notes due 2038 | USG84469AJ74 | 06/Jul/2006 | Listed | 12/Oct/2038 |
| STATIC RESIDENTIAL CDO 2006-A LTD. | Class A-2 Floating Rate Notes due 2038 | USG84469AB49 | 06/Jul/2006 | Listed | 12/Oct/2038 |
| STATIC RESIDENTIAL CDO 2006-A LTD. | Class B Floating Rate Notes due 2038 | USG84469AC22 | 06/Jul/2006 | Listed | 12/Oct/2038 |
| STATIC RESIDENTIAL CDO 2006-A LTD. | Class C Deferrable Interest Floating Rate Notes due 2038 | USG84469AD05 | 06/Jul/2006 | Listed | 12/Oct/2038 |
| STATIC RESIDENTIAL CDO 2006-A LTD. | Class D Deferrable Interest Floating Rate Notes due 2038 | USG84469AE87 | 06/Jul/2006 | Listed | 12/Oct/2038 |
| STATIC RESIDENTIAL CDO 2006-A LTD. | Class E Deferrable Interest Floating Rate Notes due 2038 | USG84469AF52 | 06/Jul/2006 | Listed | 12/Oct/2038 |
| STATIC RESIDENTIAL CDO 2006-A LTD. | Class F Subordinated Notes due 2038 | USG8446PAA06 | 14/Sep/2006 | Listed | 12/Oct/2038 |
| STATKRAFT AS | Series 2022/4 - €500,000,000 2.875 per cent due 13 September 2029 | XS2532312548 | 13/Sep/2022 | Listed | 13/Sep/2029 |
| STATKRAFT AS | Series 2023/1 - Issue of €500,000,000 3.500 per cent. Green Notes due 9 June 2033 | XS2631822868 | 09/Jun/2023 | Listed | 09/Jun/2033 |

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|---|---|---|---|---|---|
| STATKRAFT AS | Series 2023/2 - Issue of €500,000,000 3.125 per cent. Green Notes due 13 December 2026 | XS2723597923 | 13/Dec/2023 | Listed | 13/Dec/2026 |
| STATKRAFT AS | Series 2023/3 - Issue of €500,000,000 3.125 per cent. Green Notes due 13 December 2031 | XS2726853554 | 13/Dec/2023 | Listed | 13/Dec/2031 |
| STATKRAFT AS | Series 2024/1 - €500,000,000 3.375 per cent. Green Notes due 22 March 2032 | XS2779792337 | 22/Mar/2024 | Listed | 22/Mar/2032 |
| STATKRAFT AS | Series 2024/2 - €500,000,000 3.750 per cent. Green Notes due 22 March 2039 | XS2779793061 | 22/Mar/2024 | Listed | 22/Mar/2039 |
| STATKRAFT AS | Series 2024/4 - Issue of SEK 750,000,000 Floating Rate Green Notes due June 2028 | XS2838917479 | 14/Jun/2024 | Listed | 14/Jun/2028 |
| STATKRAFT AS | Series 2024/5 - SEK 500,000,000 3.398 per cent. Green Notes due 14 June 2028 | XS2838919681 | 14/Jun/2024 | Listed | 14/Jun/2028 |
| STATKRAFT AS | Series 2024/6 - SEK 500,000,000 3.21% Senior Unsecured Green Fixed Rate Notes due 17 September 2038 | XS2903423411 | 17/Sep/2024 | Listed | 17/Sep/2038 |
| STATKRAFT AS | Series 2024/7 - Series 2024/7 SEK 1,400,000,000 Floating Rate Green Notes due October 2027 | XS2924022366 | 22/Oct/2024 | Listed | 22/Oct/2027 |
| STATNETT SF | Series 51 - SEK 3,100,000,000 3.540 per cent. Green Fixed Rate Notes due 8 February 2028 | XS2582544818 | 08/Feb/2023 | Listed | 08/Feb/2028 |
| STATNETT SF | Series 52 - EUR 500,000,000 3.500 per cent. Green Notes due 8 June 2033 | XS2631835332 | 08/Jun/2023 | Listed | 08/Jun/2033 |
| STATNETT SF | Series 53 - EUR 500,000,000 3.375 per cent. Green Notes due 26 February 2036 | XS2768793676 | 26/Feb/2024 | Listed | 26/Feb/2036 |
| STATNETT SF | Series 57 - SEK 1,750,000,000 Green Floating Rate Notes due June 2027 | XS2850513552 | 28/Jun/2024 | Listed | 28/Jun/2027 |
| STC SUKUK COMPANY LIMITED | Series 1 - Issue of USD1,250,000,000 Certificates due 13 May 2029 | XS1992985694 | 13/May/2019 | Listed | 13/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STEEL FUNDING DESIGNATED ACTIVITY COMPANY | US$500,000,000 4.70 per cent. Loan Participation Notes due 2026 | XS1843435337 | 30/May/2019 | Suspended | 30/May/2026 |
| STELLANTIS N.V. | Series 001STLA - Issue of €1,250,000,000 0.625 per cent. Notes due 30 March 2027 | XS2325733413 | 30/Mar/2021 | Listed | 30/Mar/2027 |
| STELLANTIS N.V. | Series 145CG - Issue of €1,250,000,000 3.875 per cent. Notes due 5 January 2026 (the "Notes") | XS2178833773 | 07/Jul/2020 | Listed | 05/Jan/2026 |
| STELLANTIS N.V. | Series 146CG - Issue of €1,000,000,000 4.500 per cent. Notes due 7 July 2028 | XS2199351375 | 07/Jul/2020 | Listed | 07/Jul/2028 |
| STELLANTIS N.V. | Series STLA002 - Issue of €1,250,000,000 0.750 per cent. Notes due 18 January 2029 | XS2356040357 | 18/Jun/2021 | Listed | 18/Jan/2029 |
| STELLANTIS N.V. | Series STLA003 - Issue of €1,250,000,000 1.250 per cent. Notes due 20 June 2033 | XS2356041165 | 18/Jun/2021 | Listed | 20/Jun/2033 |
| STELLANTIS N.V. | Series STLA004 - Issue of €1,000,000,000 2.750 per cent. Notes due 1 April 2032 | XS2464732770 | 01/Apr/2022 | Listed | 01/Apr/2032 |
| STELLANTIS N.V. | Series STLA005 - Issue of €1,250,000,000 4.375 per cent. Green Bonds due 14 March 2030 | XS2597110027 | 14/Mar/2023 | Listed | 14/Mar/2030 |
| STELLANTIS N.V. | Series STLA006 - Issue of €1,250,000,000 4.250 per cent. Notes due 16 June 2031 | XS2634690114 | 16/Jun/2023 | Listed | 16/Jun/2031 |
| STELLANTIS N.V. | Series STLA007 - Issue of €750,000,000 3.500 per cent. Notes due 19 September 2030 | XS2787827190 | 19/Mar/2024 | Listed | 19/Sep/2030 |
| STELLANTIS N.V. | Series STLA008 - Issue of €500,000,000 3.750 per cent. Green Bonds due 19 March 2036 | XS2787827604 | 19/Mar/2024 | Listed | 19/Mar/2036 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 25 - Issue of SEK 1,000,000,000 0.4925 per cent. Fixed Rate Notes due 03 June 2025 | XS2004887415 | 03/Jun/2019 | Listed | 03/Jun/2025 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 26 - Issue of SEK 1,000,000,000 0.6150 per cent. Fixed Rate Notes due 25 February 2026 | XS2004887761 | 03/Jun/2019 | Listed | 25/Feb/2026 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 29 - Issue of SEK 500,000,000 Fixed Rate Notes due 2 September 2026 | XS2049411221 | 02/Sep/2019 | Listed | 02/Sep/2026 |

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|---|---|---|---|---|---|
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 30 - Issue of SEK 500,00,000 Floating Rate Notes due February 2026 | XS2084871594 | 27/Nov/2019 | Listed | 27/Feb/2026 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 32 - Issue of SEK 600,000,000 Floating Rate Notes due January 2027 | XS2104264937 | 20/Jan/2020 | Listed | 20/Jan/2027 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 33 - Issue of SEK 400,000,000 0.690 per cent. Fixed Rate Notes due 22 January 2027 | XS2106644169 | 22/Jan/2020 | Listed | 22/Jan/2027 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 37 - Issue of SEK 1,000,000,000 0.605 per cent. Fixed Rate Notes due 9 September 2030 | XS2228369729 | 09/Sep/2020 | Listed | 09/Sep/2030 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 38 - Issue of SEK 1,000,000,000 0.285 per cent. Fixed Rate Notes due 2 November 2027 | XS2251312018 | 02/Nov/2020 | Listed | 02/Nov/2027 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 40 - Issue of SEK 1,000,000,000 0.27 per cent. Fixed Rate Notes due 26 January 2028 | XS2291915358 | 26/Jan/2021 | Listed | 26/Jan/2028 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 41 - Issue of SEK 1,000,000,000 0.460 per cent. Fixed Rate Notes due 27 April 2027 | XS2337108810 | 27/Apr/2021 | Listed | 27/Apr/2027 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 42 - Issue of SEK 400,000,000 0.8930 per cent. Green Fixed Rate Notes due 28 April 2031 | XS2337109461 | 28/Apr/2021 | Listed | 28/Apr/2031 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 48 - Issue of SEK 1,400,000,000 0.228 per cent. Fixed Rate Notes due 1 September 2026 | XS2382242092 | 01/Sep/2021 | Listed | 01/Sep/2026 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 49 - Issue of SEK 600,000,000 0.257 per cent. Fixed Rate Notes due 1 December 2026 | XS2382244031 | 01/Sep/2021 | Listed | 01/Dec/2026 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 50 - Issue of SEK 600,000,000 2.461 per cent. Fixed Rate Notes due 9 May 2028 | XS2477812858 | 09/May/2022 | Listed | 09/May/2028 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 51 - Issue of SEK 400,000,000 Floating Rate Note due 9 May 2028 | XS2477812932 | 09/May/2022 | Listed | 09/May/2028 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 54 - Issue of SEK 500,000,000 Floating Rate Notes due 14 March 2028 | XS2597959829 | 14/Mar/2023 | Listed | 14/Mar/2028 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 55 - Issue of SEK 950,000,000 3.238 per cent. Fixed Rate Notes due 19 May 2027 | XS2623619777 | 19/May/2023 | Listed | 19/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 56 - SEK 1,000,000,000 Floating Rate Green Notes due September 2028 | XS2689943608 | 19/Sep/2023 | Listed | 19/Sep/2028 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 57 - Issue of SEK 1,000,000,000 Floating Rate Green Notes due January 2029 | XS2750354594 | 18/Jan/2024 | Listed | 18/Jan/2029 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 58 - Issue of SEK 300,000,000 Floating Rate Green Notes due December 2028 | XS2771648685 | 22/Feb/2024 | Listed | 01/Dec/2028 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 59 - Issue of SEK 1,500,000,000 3.064 per cent. Fixed Rate Green Notes due 13 September 2027 under the €4,000,000,000 | XS2783589760 | 13/Mar/2024 | Listed | 13/Sep/2027 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 60 - Issue of SEK 1,000,000,000 3.078 per cent. Fixed Rate Green Notes due 10 April 2028 | XS2800676285 | 10/Apr/2024 | Listed | 10/Apr/2028 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 61 - Issue of SEK 600,000,000 3.2325 per cent. Fixed Rate Green Notes due 2 May 2028 | XS2812500275 | 02/May/2024 | Listed | 02/May/2028 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 62 - Issue of SEK 400,000,000 Floating Rate Green Notes due May 2029 | XS2818181989 | 14/May/2024 | Listed | 14/May/2029 |
| STOCKHOLMS LÄNS LANDSTING (KNOWN AS REGION STOCKHOLM) | Series 63 - Issue of SEK 2,000,000,000 Fixed Rate Green Notes due May 2030 | XS2820497910 | 15/May/2024 | Listed | 15/May/2030 |
| STONE TOWER CDO II LTD. | Class A-1LA Floating Rate Notes Due November 2040 | USG8513DAA57 | 09/Nov/2005 | Listed | 17/Nov/2040 |
| STONE TOWER CDO II LTD. | Class A-1LB Floating Rate Notes Due November 2040 | USG8513DAD96 | 09/Nov/2005 | Listed | 17/Nov/2040 |
| STONE TOWER CDO II LTD. | Class A-2L Floating Rate Notes Due November 2040 | USG8513DAE79 | 09/Nov/2005 | Listed | 17/Nov/2040 |
| STONE TOWER CDO II LTD. | Class A-3L Floating Rate Notes Due November 2040 | USG8513DAF45 | 09/Nov/2005 | Listed | 17/Nov/2040 |
| STONE TOWER CDO II LTD. | Class B-1L Floating Rate Notes Due November 2040 | USG8513DAB31 | 09/Nov/2005 | Listed | 17/Nov/2040 |
| STONE TOWER CDO III LTD | Class A-1 LB Floating Rate Notes Due November 2012 | USG85138AB47 | 17/Dec/2007 | Listed | 07/Nov/2047 |
| STONE TOWER CDO III LTD | Class A-2 L Deferrable Floating Rate Notes Due November 2047 | USG85138AC20 | 17/Dec/2007 | Listed | 07/Nov/2047 |
| STONE TOWER CDO III LTD | Class A-3 L Deferrable Floating Rate Notes Due November 2047 | USG85138AD03 | 17/Dec/2007 | Listed | 07/Nov/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STONE TOWER CDO III LTD | Class A-4L Deferrable Floating Rate Notes Due November 2047 | USG85138AE85 | 17/Dec/2007 | Listed | 07/Nov/2047 |
| STONE TOWER CDO III LTD | Class B-1L Deferrable Floating Rate Notes Due November 2047 | USG85139AA47 | 17/Dec/2007 | Listed | 07/Nov/2047 |
| STONE TOWER CDO III LTD | Class B-2L Deferrable Floating Rate Notes due November 2047 | USG85139AB20 | 17/Dec/2007 | Listed | 07/Nov/2047 |
| STOREBRAND LIVSFORSIKRING AS | €300,000,000 Fixed/Floating Rate Dated Subordinated Notes Due 2051 | XS2325328313 | 31/Mar/2021 | Listed | 30/Sep/2051 |
| STRANDHILL RMBS DESIGNATED ACTIVITY COMPANY | €22,130,000 Class C mortgage backed floating rate notes due January 2065 | XS2138298232 | 18/May/2020 | Listed | 30/Jan/2065 |
| STRATTON BTL MORTGAGE FUNDING 2022-1 PLC | Class A Mortgage Floating Rate Notes due January 2054 | XS2425979312 | 28/Jan/2022 | Listed | 20/Jan/2054 |
| STRATTON BTL MORTGAGE FUNDING 2022-1 PLC | Class B Mortgage Backed Capped Rate Notes due January 2054 | XS2425979403 | 28/Jan/2022 | Listed | 20/Jan/2054 |
| STRATTON BTL MORTGAGE FUNDING 2022-1 PLC | Class C Mortgage Backed Capped Rate Notes due January 2054 | XS2425980088 | 28/Jan/2022 | Listed | 20/Jan/2054 |
| STRATTON BTL MORTGAGE FUNDING 2022-1 PLC | Class D Mortgage Backed Capped Rate Notes due January 2054 | XS2425980245 | 28/Jan/2022 | Listed | 20/Jan/2054 |
| STRATTON BTL MORTGAGE FUNDING 2022-1 PLC | Class X1 Mortgage Backed Capped Rate Notes due January 2054 | XS2425980591 | 28/Jan/2022 | Listed | 20/Jan/2054 |
| STRATTON BTL MORTGAGE FUNDING 2022-1 PLC | Class X2 Mortgage Backed Capped Rate Notes due January 2054 | XS2425981300 | 28/Jan/2022 | Listed | 20/Jan/2054 |
| STRATTON HAWKSMOOR 2022-1 PLC | £1,713,399,000 Class A-1 Mortgage Backed Floating Rate Notes due February 2053 - 144A | XS2503014057 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £1,713,399,000 Class A-1 Mortgage Backed Floating Rate Notes due February 2053 - RegS | XS2503012515 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £10,512,000 Class X2 Capped Rate Notes due February 2053 - 144A | XS2503015294 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £10,512,000 Class X2 Capped Rate Notes due February 2053 - RegS | XS2503013836 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £15,767,000 Class E Mortgage Backed Capped Rate Notes due February 2053 - 144A | XS2503014644 | 25/Aug/2022 | Listed | 25/Feb/2053 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STRATTON HAWKSMOOR 2022-1 PLC | £15,767,000 Class E Mortgage Backed Capped Rate Notes due February 2053 - RegS | XS2503013083 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £26,279,000 Class F Mortgage Backed Capped Rate Notes due February 2053 - 144A | XS2503014727 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £26,279,000 Class F Mortgage Backed Capped Rate Notes due February 2053 - RegS | XS2503013166 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £31,535,000 Class X1 Capped Rate Notes due February 2053 - 144A | XS2503015021 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £31,535,000 Class X1 Capped Rate Notes due February 2053 - RegS | XS2503013752 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £42,047,000 Class D Mortgage Backed Capped Rate Notes due February 2053 - 144A | XS2503014487 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £42,047,000 Class D Mortgage Backed Capped Rate Notes due February 2053 - RegS | XS2503012945 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £63,070,000 Class A-2 Mortgage Backed Floating Rate Notes due February 2053 - 144A | XS2503014131 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £63,070,000 Class A-2 Mortgage Backed Floating Rate Notes due February 2053 - RegS | XS2503012606 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £73,582,000 Class C Mortgage Backed Capped Rate Notes due February 2053 - 144A | XS2503014305 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £73,582,000 Class C Mortgage Backed Capped Rate Notes due February 2053 - RegS | XS2503012861 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £84,093,000 Class B Mortgage Backed Capped Rate Notes due February 2053 - 144A | XS2503014214 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £84,093,000 Class B Mortgage Backed Capped Rate Notes due February 2053 - RegS | XS2503012788 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON HAWKSMOOR 2022-1 PLC | £84,093,000 Class G Mortgage Backed Capped Rate Notes due February 2053 - 144A | XS2503014990 | 25/Aug/2022 | Listed | 25/Feb/2053 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STRATTON HAWKSMOOR 2022-1 PLC | £84,093,000 Class G Mortgage Backed Capped Rate Notes due February 2053 - RegS | XS2503013679 | 25/Aug/2022 | Listed | 25/Feb/2053 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £13,719,000 Class D Mortgage Backed Floating Rate Notes due June 2050 - 144A | XS2777482741 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £13,719,000 Class D Mortgage Backed Floating Rate Notes due June 2050 - RegS | XS2777471546 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £16,768,000 Class C Mortgage Backed Floating Rate Notes due June 2050 - 144A | XS2777476776 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £16,768,000 Class C Mortgage Backed Floating Rate Notes due June 2050 - RegS | XS2777471207 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £19,054,000 Class B Mortgage Backed Floating Rate Notes due June 2050 - 144A | XS2777475539 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £19,054,000 Class B Mortgage Backed Floating Rate Notes due June 2050 - RegS | XS2777471116 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £2,000,000 Class X1 Floating Rate Notes due June 2050 - 144A | XS2777487468 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £2,000,000 Class X1 Floating Rate Notes due June 2050 - RegS | XS2777473674 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £2,000,000 Class X2 Floating Rate Notes due June 2050 - 144A | XS2777487542 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £2,000,000 Class X2 Floating Rate Notes due June 2050 - RegS | XS2777474300 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £2,439,000 Class F Mortgage Backed Floating Rate Notes due June 2050 - 144A | XS2777487203 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £2,439,000 Class F Mortgage Backed Floating Rate Notes due June 2050 - RegS | XS2777472510 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £226,980,000 Class A Mortgage Backed Floating Rate Notes due June 2050 - 144A | XS2777475372 | 25/Mar/2024 | Listed | 25/Jun/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £226,980,000 Class A Mortgage Backed Floating Rate Notes due June 2050 - RegS | XS2777470902 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £23,632,000 Class Z Mortgage Backed Notes due June 2050 - 144A | XS2777487385 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £23,632,000 Class Z Mortgage Backed Notes due June 2050 - RegS | XS2777473088 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £7,621,000 Class E Mortgage Backed Floating Rate Notes due June 2050 - 144A | XS2777485504 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-2 PLC | £7,621,000 Class E Mortgage Backed Floating Rate Notes due June 2050 - RegS | XS2777471629 | 25/Mar/2024 | Listed | 25/Jun/2050 |
| STRATTON MORTGAGE FUNDING 2024-3 PLC | £14,291,000 Class C Mortgage Backed Floating Rate Notes due June 2049 | XS2819830758 | 12/Jun/2024 | Listed | 25/Jun/2049 |
| STRATTON MORTGAGE FUNDING 2024-3 PLC | £14,291,000 Class Z Mortgage Backed Notes due June 2049 | XS2819831137 | 12/Jun/2024 | Listed | 25/Jun/2049 |
| STRATTON MORTGAGE FUNDING 2024-3 PLC | £2,000,000 Class X1 Floating Rate Notes due June 2049 | XS2819831210 | 12/Jun/2024 | Listed | 25/Jun/2049 |
| STRATTON MORTGAGE FUNDING 2024-3 PLC | £2,000,000 Class X2 Floating Rate Notes due June 2049 | XS2819831301 | 12/Jun/2024 | Listed | 25/Jun/2049 |
| STRATTON MORTGAGE FUNDING 2024-3 PLC | £269,748,000 Class A Mortgage Backed Floating Rate Notes due June 2049 | XS2819830329 | 12/Jun/2024 | Listed | 25/Jun/2049 |
| STRATTON MORTGAGE FUNDING 2024-3 PLC | £3,572,000 Class F Mortgage Backed Floating Rate Notes due June 2049 | XS2819831053 | 12/Jun/2024 | Listed | 25/Jun/2049 |
| STRATTON MORTGAGE FUNDING 2024-3 PLC | £37,515,000 Class B Mortgage Backed Floating Rate Notes due June 2049 | XS2819830592 | 12/Jun/2024 | Listed | 25/Jun/2049 |
| STRATTON MORTGAGE FUNDING 2024-3 PLC | £8,932,000 Class D Mortgage Backed Floating Rate Notes due June 2049 | XS2819830832 | 12/Jun/2024 | Listed | 25/Jun/2049 |
| STRATTON MORTGAGE FUNDING 2024-3 PLC | £8,932,000 Class E Mortgage Backed Floating Rate Notes due June 2049 | XS2819830915 | 12/Jun/2024 | Listed | 25/Jun/2049 |
| STRUCTURED FINANCE ADVISORS ABS CDO III LTD | Class A First Priority Senior Secured Floating Rate Notes due 2032 | USG85373AA91 | 15/Jul/2002 | Listed | 02/Jul/2032 |
| STRUCTURED FINANCE ADVISORS ABS CDO III LTD | Class C Mezzanine Secured Floating Rate Notes due 2037 | USG85373AC57 | 15/Jul/2002 | Listed | 02/Jul/2037 |
| STRUCTURED FINANCE ADVISORS ABS CDO III LTD | Pass-Through Notes due 2037 | USG8537TAA28 | 15/Jul/2002 | Listed | 02/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SUEK SECURITIES DESIGNATED ACTIVITY COMPANY | U.S.$500,000,000 3.375% Notes due 2026 | XS2384174228 | 15/Sep/2021 | Suspended | 15/Sep/2026 |
| SUMMER STREET 2005 HG1, LTD. | Class A-1 Floating Rate Senior Secured Notes due 2045 | USG85646AA84 | 12/Jan/2006 | Listed | 08/Dec/2045 |
| SUMMER STREET 2005 HG1, LTD. | Class A-2 Floating Rate Senior Secured Notes due 2045 | USG85646AB67 | 12/Jan/2006 | Listed | 08/Dec/2045 |
| SUMMER STREET 2005 HG1, LTD. | Class B Floating Rate Subordinate Secured Notes Due 2045 | USG85646AC41 | 12/Jan/2006 | Listed | 08/Dec/2045 |
| SUMMER STREET 2005 HG1, LTD. | Class C Floating Rate Subordinate Secured Deferrable Notes Due 2045 | USG85646AD24 | 12/Jan/2006 | Listed | 08/Dec/2045 |
| SUMMER STREET 2005 HG1, LTD. | Class D Floating Rate Subordinate Secured Deferrable Notes Due 2045 | USG85646AE07 | 12/Jan/2006 | Listed | 08/Dec/2045 |
| SUMMER STREET 2005 HG1, LTD. | Class E Income Notes Due 2045 | USG85640AA15 | 12/Jan/2006 | Listed | 08/Dec/2045 |
| SUMMER STREET 2005-1 LTD | Class A-1 Floating Rate Senior Secured Notes due 2045 | USG85655AA90 | 01/Dec/2005 | Listed | 06/Dec/2045 |
| SUMMER STREET 2005-1 LTD | Class A-2 Floating Rate Senior Secured Notes due 2045 | USG85655AB73 | 01/Dec/2005 | Listed | 06/Dec/2045 |
| SUMMER STREET 2005-1 LTD | Class A-3 Floating Rate Senior Secured Notes due 2045 | USG85655AC56 | 01/Dec/2005 | Listed | 06/Dec/2045 |
| SUMMER STREET 2005-1 LTD | Class B Floating Rate Subordinate Secured Deferrable Notes due 2045 | USG85655AD30 | 01/Dec/2005 | Listed | 06/Dec/2045 |
| SUMMER STREET 2005-1 LTD | Class C Floating Rate Junior Subordinate Secured Deferrable Notes due 2045 | USG85655AE13 | 01/Dec/2005 | Listed | 06/Dec/2045 |
| SUMMER STREET 2005-1 LTD | Class D Income Notes Due 2045 | USG85655AF87 | 01/Dec/2005 | Listed | 06/Dec/2045 |
| SUMMERHILL RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €10,217,000 Class C Residential Mortgage Backed Floating Rate Notes due December 2061 | XS2836709969 | 24/Jun/2024 | Listed | 28/Dec/2061 |
| SUMMERHILL RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €100,000 Class X1 Notes due December 2061 | XS2836714530 | 24/Jun/2024 | Listed | 28/Dec/2061 |
| SUMMERHILL RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €14,758,000 Class B Residential Mortgage Backed Floating Rate Notes due December 2061 | XS2836708052 | 24/Jun/2024 | Listed | 28/Dec/2061 |
| SUMMERHILL RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €147,588,000 Class A Residential Mortgage Backed Floating Rate Notes due December 2061 | XS2836707591 | 24/Jun/2024 | Listed | 28/Dec/2061 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SUMMERHILL RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X2 Notes due December 2061 | XS2836714886 | 24/Jun/2024 | Listed | 28/Dec/2061 |
| SUMMERHILL RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €2,838,000 Class F Residential Mortgage Backed Floating Rate Notes due December 2061 | XS2836713136 | 24/Jun/2024 | Listed | 28/Dec/2061 |
| SUMMERHILL RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €36,329,000 Class Z Residential Mortgage Backed Notes due December 2061 | XS2836713649 | 24/Jun/2024 | Listed | 28/Dec/2061 |
| SUMMERHILL RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €4,541,000 Class E Residential Mortgage Backed Floating Rate Notes due December 2061 | XS2836712831 | 24/Jun/2024 | Listed | 28/Dec/2061 |
| SUMMERHILL RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €5,108,000 Class G Residential Mortgage Backed Floating Rate Notes due December 2061 | XS2836713300 | 24/Jun/2024 | Listed | 28/Dec/2061 |
| SUMMERHILL RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €5,279,000 Class R Residential Mortgage Backed Notes due December 2061 | XS2836713995 | 24/Jun/2024 | Listed | 28/Dec/2061 |
| SUMMERHILL RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €5,676,000 Class D Residential Mortgage Backed Floating Rate Notes due December 2061 | XS2836710389 | 24/Jun/2024 | Listed | 28/Dec/2061 |
| SUPERSTRADA PEDEMONTANA VENETA S.P.A. | EUR 1,213,429,900 Variable Rate Senior Secured Amortizing Notes due 2047 | XS1577951475 | 29/Nov/2017 | Listed | 30/Jun/2047 |
| SUPERSTRADA PEDEMONTANA VENETA S.P.A. | EUR 300,223,613 8% Step-Up Subordinated Secured Notes due 2027 | IT0005278525 | 29/Nov/2017 | Listed | 30/Jun/2047 |
| SUSTAINABLE COMMUNITIES FOR LEEDS (FINANCE) PLC | GBP 101833000 5.069 per cent Fixed Rate Guaranteed Secured Bonds due September 2032 | XS0951467249 | 11/Jul/2013 | Listed | 30/Sep/2032 |
| SUTTON PARK CLO DAC | €1,400,000 Class X Senior Secured Floating Rate Notes due 2031 (144 A) | XS1875401272 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €1,400,000 Class X Senior Secured Floating Rate Notes due 2031 (Reg S) | XS1875394121 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144 A) | XS1875402916 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) | XS1875401199 | 18/Oct/2018 | Listed | 15/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SUTTON PARK CLO DAC | €20,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2031 (144 A) | XS1875402163 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €20,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1875399948 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €20,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2031 (144 A) | XS1875401942 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €20,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2031 (Reg S) | XS1875400035 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €20,000,000 Class A-2B Senior Secured Fixed Rate CM Voting Notes due 2031 (Reg S) | XS1875399864 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €20,000,000 Class A-2BSenior Secured Fixed Rate CM Voting Notes due 2031 (144 A) | XS1875402080 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144 A) | XS1875403054 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) | XS1875400894 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €23,000,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (144 A) | XS1875401868 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €23,000,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1875399609 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €23,000,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2031 (144 A) | XS1875401603 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €23,000,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1875399781 | 18/Oct/2018 | Listed | 15/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SUTTON PARK CLO DAC | €23,000,000 Class A-2A Senior Secured Floating Rate CM Voting Notes due 2031 (Reg S) | XS1875399518 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €23,000,000 Class A-2ASenior Secured Floating Rate CM Voting Notes due 2031 (144 A) | XS1875401785 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (144 A) | XS1875402833 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1875400621 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (144 A) | XS1875402676 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1875400548 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (144 A) | XS1875402759 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (Reg S) | XS1875400464 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €242,000,000 Class A-1A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (144 A) | XS1875401512 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €242,000,000 Class A-1A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1875399351 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €242,000,000 Class A-1A Senior Secured Floating Rate CM Non-Voting Notes due 2031 (144 A) | XS1875401355 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €242,000,000 Class A-1A Senior Secured Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1875399435 | 18/Oct/2018 | Listed | 15/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SUTTON PARK CLO DAC | €242,000,000 Class A-1A Senior Secured Floating Rate CM Voting Notes due 2031 (144 A) | XS1875401439 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €242,000,000 Class A-1A Senior Secured Floating Rate CM Voting Notes due 2031 (Reg S) | XS1875399278 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €25,000,000 Class B Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (144 A) | XS1875402593 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €25,000,000 Class B Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1875400209 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €25,000,000 Class B Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (144 A) | XS1875402247 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €25,000,000 Class B Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1875400381 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €25,000,000 Class B Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (144 A) | XS1875402320 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €25,000,000 Class B Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (Reg S) | XS1875400118 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €36,000,000 Subordinated Notes due 2031 (144 A) | XS1875403138 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €36,000,000 Subordinated Notes due 2031(Reg S) | XS1875400977 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €4,000,00 Class A-1B Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (144 A) | XS1879556295 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €4,000,000 Class A-1B Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1879555727 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €4,000,000 Class A-1B Senior Secured Floating Rate CM Non-Voting Notes due 2031 (144 A) | XS1879556022 | 18/Oct/2018 | Listed | 15/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SUTTON PARK CLO DAC | €4,000,000 Class A-1B Senior Secured Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1879555644 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €4,000,000 Class A-1B Senior Secured Floating Rate CM Voting Notes due 2031 (144 A) | XS1879555990 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SUTTON PARK CLO DAC | €4,000,000 Class A-1B Senior Secured Floating Rate CM Voting Notes due 2031 (Reg S) | XS1879555487 | 18/Oct/2018 | Listed | 15/Nov/2031 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 319 - Issue of EUR 105000000 3.08 per cent fixed rate notes due November 2028 | XS0994979044 | 20/Nov/2013 | Listed | 20/Nov/2028 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 322 - Issue of EUR 45000000 3.08 per cent. Fixed Rate Notes due January 2029 | XS1016849462 | 17/Jan/2014 | Listed | 17/Jan/2029 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 346 - Issue of EUR 750,000,000 0.050 per cent. Senior Non-Preferred Notes due 3rd September, 2026 | XS2049582542 | 03/Sep/2019 | Listed | 03/Sep/2026 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 347 - Issue of EUR 1,000,000,000 0.500 per cent. Senior Non-Preferred Notes due 18th February, 2030 | XS2121207828 | 18/Feb/2020 | Listed | 18/Feb/2030 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 348 - Issue of EUR 1,250,000,000 1.000 per cent. Notes due 15th April, 2025 | XS2156510021 | 15/Apr/2020 | Listed | 15/Apr/2025 |
| SWEDBANK AB (PUBL) | GMTN 313 - Issue of of EUR 20,000,000 Fixed Rate Notes due 16 August 2027 | XS1607149132 | 04/May/2017 | Listed | 16/Aug/2027 |
| SWEDBANK AB (PUBL) | GMTN 396 - NOK 450,000,000 3.77 per cent Senior Non-Preferred Notes due 8 April 2027 | XS2467649484 | 08/Apr/2022 | Listed | 08/Apr/2027 |
| SWEDBANK AB (PUBL) | GMTN 423 - Issue of SEK 1,250,000,000 Callable Floating Rate Subordinated Notes due June 2033 | XS2633859777 | 09/Jun/2023 | Listed | 09/Jun/2033 |
| SWEDBANK AB (PUBL) | Series 12 - Issue of U.S. $1,000,000,000 1.538 per cent. Green Senior Preferred Notes due November 2026 | XS2408003650 | 16/Nov/2021 | Listed | 16/Nov/2026 |
| SWEDBANK AB (PUBL) | Series 13 - Issue of U.S. $850,000,000 3.356 per cent. Senior Preferred Notes due 4 April 2025 | XS2465622459 | 04/Apr/2022 | Listed | 04/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SWEDBANK AB (PUBL) | Series 14 - Issue of U.S. $400,000,000 Senior Preferred Floating Rate Notes due April 2025 | XS2465622707 | 04/Apr/2022 | Listed | 04/Apr/2025 |
| SWEDBANK AB (PUBL) | Series 15 - Issue of U.S. $1,000,000,000 5.337 per cent. Senior Non-Preferred Notes due 20 September 2027 | XS2527965334 | 20/Sep/2022 | Listed | 20/Sep/2027 |
| SWEDBANK AB (PUBL) | Series 16 - Issue of U.S. $850,000,000 5.472 per cent. Senior Preferred Notes due 15 June 2026 | XS2636425626 | 15/Jun/2023 | Listed | 15/Jun/2026 |
| SWEDBANK AB (PUBL) | Series 17 - Issue of U.S. $400,000,000 Senior Preferred Floating Rate Notes due June 2026 | XS2636436821 | 15/Jun/2023 | Listed | 15/Jun/2026 |
| SWEDBANK AB (PUBL) | Series 18 - Issue of U.S. $1,000,000,000 6.136 per cent. Senior Non-Preferred Notes due 12 September 2026 | XS2678312112 | 12/Sep/2023 | Listed | 12/Sep/2026 |
| SWEDBANK AB (PUBL) | Series 19 - Issue of U.S. $750,000,000 5.407 per cent. Senior Non-Preferred Notes due 14 March 2029 | XS2783622561 | 14/Mar/2024 | Listed | 14/Mar/2029 |
| SWEDBANK AB (PUBL) | Series 376 - Issue of GBP 350,000,000 Callable Resettable Green Senior Non-Preferred Notes due 8 December 2027 | XS2350031048 | 08/Jun/2021 | Listed | 08/Dec/2027 |
| SWEDBANK AB (PUBL) | Series 382 - Issue of EUR 22,000,000 0.086 per cent. Senior Non-Preferred Notes due 7 September 2026 | XS2384182833 | 07/Sep/2021 | Listed | 07/Sep/2026 |
| SWEDBANK AB (PUBL) | Series GMTN 295 - Issue of EUR 25,000,000 1.226% Notes due 02 May 2028 | XS1402194010 | 03/May/2016 | Listed | 02/May/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 307 - Issue of EUR 40,000,000 1.12 per cent. Notes due 22nd February 2027, Series 307, Tranche 1 (the Notes) | XS1567980377 | 22/Feb/2017 | Listed | 22/Feb/2027 |
| SWEDBANK AB (PUBL) | Series GMTN 329 - Issue of EUR 20,000,000 0.76 per cent. Notes due 9 April 2025 | XS1840079674 | 19/Jun/2018 | Listed | 09/Apr/2025 |
| SWEDBANK AB (PUBL) | Series GMTN 329 - Issue of EUR 58,500,000 Fixed Rate Senior Notes due 9 April 2025 | XS1803150553 | 09/Apr/2018 | Listed | 09/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SWEDBANK AB (PUBL) | Series GMTN 331 - Issue of EUR 25,000,000 0.928 per cent. Notes due 17 April 2026 | XS1808471111 | 17/Apr/2018 | Listed | 17/Apr/2026 |
| SWEDBANK AB (PUBL) | Series GMTN 355 - Issue of EUR 20,000,000 0.79 per cent Senior non-Preferred Notes due 10 December 2029 | XS2091214929 | 09/Dec/2019 | Listed | 10/Dec/2029 |
| SWEDBANK AB (PUBL) | Series GMTN 360 - Issue of EUR 1,000,000,000 0.750 per cent Senior Preferred Notes due 5 May 2025 | XS2167002521 | 05/May/2020 | Listed | 05/May/2025 |
| SWEDBANK AB (PUBL) | Series GMTN 366 - Issue of NOK 200,000,000 Floating Rate Senior Preferred Notes due July 2025 | XS2199275251 | 07/Jul/2020 | Listed | 07/Jul/2025 |
| SWEDBANK AB (PUBL) | Series GMTN 367 - Issue of SEK 500,000,000 Floating Rate Senior Preferred Notes due September 2025 | XS2231330619 | 16/Sep/2020 | Listed | 16/Sep/2025 |
| SWEDBANK AB (PUBL) | Series GMTN 368 - EUR 750,000,000 0.200 per cent Senior Non-Preferred Notes due 12 January 2028 | XS2282210231 | 12/Jan/2021 | Listed | 12/Jan/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 369 - EUR 20,000,000 Floating Rate Senior Non-Preferred Notes due February 2026 | XS2300182941 | 16/Feb/2021 | Listed | 16/Feb/2026 |
| SWEDBANK AB (PUBL) | Series GMTN 370 - Issue of NOK 1,350,000,000 2.25 per cent Senior non-Preferred Notes due 24 March 2028 | XS2323048046 | 24/Mar/2021 | Listed | 24/Mar/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 370 - Issue of NOK 250,000,000 2.25 per cent Senior non-Preferred Notes due 24 March 2028 | XS2327419292 | 07/Apr/2021 | Listed | 24/Mar/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 370 - Issue of NOK 600,000,000 2.25 per cent Senior non-Preferred Notes due 24 March 2028 | XS2324524714 | 26/Mar/2021 | Listed | 24/Mar/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 372 - EUR 20,000,000 Floating Rate Senior Non-Preferred Notes due 5 May 2028 | XS2340068944 | 06/May/2021 | Listed | 05/May/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 373 - EUR 20,000,000 Floating Rate Senior Non-Preferred Notes due May 2028 | XS2341045602 | 07/May/2021 | Listed | 05/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SWEDBANK AB (PUBL) | Series GMTN 374 - Issue of EUR 1,000,000,000 Callable Resettable Green Senior Non-Preferred Notes due 20 May 2027 | XS2343563214 | 20/May/2021 | Listed | 20/May/2027 |
| SWEDBANK AB (PUBL) | Series GMTN 375 - Issue of EUR 20,000,000 Floating Rate Senior Non-Preferred Notes due May 2027 | XS2346945962 | 27/May/2021 | Listed | 27/May/2027 |
| SWEDBANK AB (PUBL) | Series GMTN 378 - SEK 500,000,000 Floating Rate Senior Non-Preferred Notes due August 2026 | XS2378753201 | 24/Aug/2021 | Listed | 24/Aug/2026 |
| SWEDBANK AB (PUBL) | Series GMTN 379 - SEK 250,000,000 Floating Rate Callable Notes due August 2025 | XS2393231977 | 04/Oct/2021 | Listed | 26/Aug/2025 |
| SWEDBANK AB (PUBL) | Series GMTN 381 - Issue of NOK 200,000,000 2.20 per cent Senior Non-Preferred Notes due 8 September 2031 | XS2384160789 | 08/Sep/2021 | Listed | 08/Sep/2031 |
| SWEDBANK AB (PUBL) | Series GMTN 383 - Issue of AUD 60,000,000 2.07 per cent. Senior Preferred Notes due 9 September 2031 | XS2385069211 | 09/Sep/2021 | Listed | 09/Sep/2031 |
| SWEDBANK AB (PUBL) | Series GMTN 384 - EUR 30,000,000 0.35 per cent. Senior Preferred Notes due 22 September 2031 | XS2388202439 | 22/Sep/2021 | Listed | 22/Sep/2031 |
| SWEDBANK AB (PUBL) | Series GMTN 385 - Issue of EUR 23,000,000 0.20 per cent Senior Preferred Notes due September 2029 | XS2389699054 | 28/Sep/2021 | Listed | 28/Sep/2029 |
| SWEDBANK AB (PUBL) | Series GMTN 389 - EUR 1,000,000,000 0.250 per cent. Senior Preferred Notes due 2 November 2026 | XS2404027935 | 02/Nov/2021 | Listed | 02/Nov/2026 |
| SWEDBANK AB (PUBL) | Series GMTN 390 - Issue of SEK 450,000,000 Floating Rate Senior Non-Preferred Notes due November 2026 | XS2411232437 | 19/Nov/2021 | Listed | 19/Nov/2026 |
| SWEDBANK AB (PUBL) | Series GMTN 392 - Issue of NOK 600,000,000 Floating Rate Senior Non-Preferred Notes due February 2028 | XS2445123727 | 15/Feb/2022 | Listed | 15/Feb/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 393 - Issue of SEK 400,000,000 Floating Rate Senior Non-Preferred Notes due February 2027 | XS2445146777 | 16/Feb/2022 | Listed | 16/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SWEDBANK AB (PUBL) | Series GMTN 394 - Issue of EUR 750,000,000 1.300 per cent. Senior Non-Preferred Notes due 17 February 2027 | XS2443485565 | 17/Feb/2022 | Listed | 17/Feb/2027 |
| SWEDBANK AB (PUBL) | Series GMTN 395 - Issue of NOK 200,000,000 3.25 per cent Senior Non-Preferred Notes due 2 March 2032 | XS2451448901 | 02/Mar/2022 | Listed | 02/Mar/2032 |
| SWEDBANK AB (PUBL) | Series GMTN 397 - Issue of NOK 250,000,000 Floating Rate Senior Non-Preferred Notes due April 2027 | XS2467658717 | 08/Apr/2022 | Listed | 08/Apr/2027 |
| SWEDBANK AB (PUBL) | Series GMTN 398 - Issue of EUR 1,000,000,000 2.100 per cent. Senior Preferred Notes due 25 May 2027 | XS2485152362 | 25/May/2022 | Listed | 25/May/2027 |
| SWEDBANK AB (PUBL) | Series GMTN 400 - Issue of NOK 300,000,000 Floating Rate Senior Non-Preferred Notes due August 2027 | XS2523389422 | 19/Aug/2022 | Listed | 19/Aug/2027 |
| SWEDBANK AB (PUBL) | Series GMTN 401 - EUR 750,000,000 Callable Resettable Subordinated Notes due 23 August 2032 | XS2522879654 | 23/Aug/2022 | Listed | 23/Aug/2032 |
| SWEDBANK AB (PUBL) | Series GMTN 403 - Issue of U.S.$20,000,000 Floating Rate Note due 2027 | XS2530497150 | 08/Sep/2022 | Listed | 08/Sep/2027 |
| SWEDBANK AB (PUBL) | Series GMTN 405 - Issue of EUR 50,000,000 4.535 per cent senior non-preferred notes due 10 November 2032 | XS2554514054 | 10/Nov/2022 | Listed | 10/Nov/2032 |
| SWEDBANK AB (PUBL) | Series GMTN 406 - Issue of EUR 1,000,000,000 3.750 per cent. Senior Preferred Notes due 14 November 2025 | XS2555192710 | 14/Nov/2022 | Listed | 14/Nov/2025 |
| SWEDBANK AB (PUBL) | Series GMTN 407 - Issue of GBP 400,000,000 Callable Resettable Subordinated Notes due 15 November 2032 | XS2555706337 | 15/Nov/2022 | Listed | 15/Nov/2032 |
| SWEDBANK AB (PUBL) | Series GMTN 409 - Issue of EUR 750,000,000 4.250 per cent. Green Senior Non-Preferred Notes due 11 July 2028 | XS2572496623 | 11/Jan/2023 | Listed | 11/Jul/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 412 - NOK 1,000,000,000 Senior Preferred Notes due 27 February 2030 | XS2591030296 | 27/Feb/2023 | Listed | 27/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SWEDBANK AB (PUBL) | Series GMTN 413 - NOK 1,100,000,000 Fixed Rate Senior Non-Preferred Notes due May 2030 | XS2619331288 | 08/May/2023 | Listed | 08/May/2030 |
| SWEDBANK AB (PUBL) | Series GMTN 414 - Issue of GBP 400,000,000 Callable Resettable Green Senior Non-Preferred Notes due 24 May 2029 | XS2625137265 | 24/May/2023 | Listed | 24/May/2029 |
| SWEDBANK AB (PUBL) | Series GMTN 416 - USD 71,000,000 Floating Rate Senior Preferred Notes due May 2028 | XS2626767813 | 30/May/2023 | Listed | 30/May/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 417 - Issue of EUR 750,000,000 Callable Resettable Senior Non-Preferred Notes due 30 May 2026 | XS2629047254 | 30/May/2023 | Listed | 30/May/2026 |
| SWEDBANK AB (PUBL) | Series GMTN 419 - SEK 650,000,000 Floating rate Senior Non-Preferred Notes due June 2026 | XS2631272692 | 01/Jun/2023 | Listed | 01/Jun/2026 |
| SWEDBANK AB (PUBL) | Series GMTN 420 - NOK 700,000,000 Floating Rate Senior Non-Preferred Notes due June 2026 | XS2631415127 | 02/Jun/2023 | Listed | 01/Jun/2026 |
| SWEDBANK AB (PUBL) | Series GMTN 422 - SEK 1,500,000,000 Callable Fixed-to-Floating Rate Subordinated Notes due June 2033 | XS2633856674 | 09/Jun/2023 | Listed | 09/Jun/2033 |
| SWEDBANK AB (PUBL) | Series GMTN 424 - Issue of NOK 600,000,000 Callable Floating Rate Subordinated Notes due June 2033 | XS2633860783 | 09/Jun/2023 | Listed | 09/Jun/2033 |
| SWEDBANK AB (PUBL) | Series GMTN 425 - Issue of EUR 500,000,000 4.375 per cent. Social Senior Non-Preferred Notes due 5 September 2030 | XS2676305779 | 05/Sep/2023 | Listed | 05/Sep/2030 |
| SWEDBANK AB (PUBL) | Series GMTN 426 - Issue of NOK 500,000,000 5.270 per cent. Senior Non-Preferred Notes due 6 November 2030 | XS2714336893 | 06/Nov/2023 | Listed | 06/Nov/2030 |
| SWEDBANK AB (PUBL) | Series GMTN 427 - Issue of EUR 1,000,000,000 4.125 per cent. Senior Preferred Notes due 13 November 2028 | XS2717300391 | 13/Nov/2023 | Listed | 13/Nov/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 428 - Issue of NOK 700,000,000 Floating Rate Senior Non-Preferred Notes due November 2030 | XS2726403947 | 27/Nov/2023 | Listed | 28/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SWEDBANK AB (PUBL) | Series GMTN 429 - NOK 300,000,000 Fixed Rate Senior Preferred Notes Due December 2028 | XS2729757018 | 05/Dec/2023 | Listed | 05/Dec/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 430 - NOK 2,000,000,000 Floating Rate Senior Preferred Notes due December 2028 | XS2730682957 | 07/Dec/2023 | Listed | 07/Dec/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 431 - Issue of NOK 300,000,000 Floating Rate Senior Non-Preferred Notes due February 2029 | XS2768919289 | 19/Feb/2024 | Listed | 19/Feb/2029 |
| SWEDBANK AB (PUBL) | Series GMTN 432 - Issue of SEK 350,000,000 Floating Rate Senior Non-Preferred Notes due February 2029 | XS2774569151 | 27/Feb/2024 | Listed | 19/Feb/2029 |
| SWEDBANK AB (PUBL) | Series GMTN 432 - SEK 5,000,000,000 Floating Rate Senior Non-Preferred Notes due February 2029 | XS2768931656 | 19/Feb/2024 | Listed | 19/Feb/2029 |
| SWEDBANK AB (PUBL) | Series GMTN 433 - Issue of NOK 250,000,000 5.32 per cent. Fixed Rate Senior Non-Preferred Notes due 7 June 2029 | XS2779862569 | 07/Mar/2024 | Listed | 07/Jun/2029 |
| SWEDBANK AB (PUBL) | Series GMTN 434 - SEK 2,265,000,000 Floating Rate Senior Preferred Notes due March 2028 | XS2794623863 | 28/Mar/2024 | Listed | 28/Mar/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 436 - SEK 600,000,000 3.653 per cent Fixed Rate Senior Preferred Notes due April 2028 | XS2801294021 | 10/Apr/2024 | Listed | 10/Apr/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 438 - EUR 500,000,000 3.375 per cent. Green Senior Preferred Notes due 29 May 2030 | XS2831017467 | 29/May/2024 | Listed | 29/May/2030 |
| SWEDBANK AB (PUBL) | Series GMTN 439 - Issue of EUR 30,000,000 Floating Rate Senior Preferred Notes due July 2028 | XS2854929630 | 04/Jul/2024 | Listed | 04/Jul/2028 |
| SWEDBANK AB (PUBL) | Series GMTN 440 - Issue of EUR 750,000,000 Floating Rate Senior Preferred Notes due August 2027 | XS2889371840 | 30/Aug/2024 | Listed | 30/Aug/2027 |
| SWEDBANK AB (PUBL) | Series GMTN 441 - Issue of EUR 750,000,000 2.875 per cent. Green Senior Non-Preferred Notes due 30 April 2029 | XS2930571174 | 31/Oct/2024 | Listed | 30/Apr/2029 |
| SWEDBANK AB (PUBL) | Series GMTN288 - Issue of HKD 638000000 2.975 per cent. Notes due 28 January 2026 | XS1352981580 | 28/Jan/2016 | Listed | 28/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SWEDBANK AB (PUBL) | Series GMTN332 - Issue of EUR 35,000,000 0.80 per cent Notes due 23 April 2025 | XS1811389987 | 23/Apr/2018 | Listed | 23/Apr/2025 |
| SWEDBANK AB (PUBL) | Series GMTN354 - Issue of NOK 500,000,000 Senior Non-Preferred Floating Rate Notes due November 2024 | XS2083294210 | 25/Nov/2019 | Listed | 25/Nov/2024 |
| SWEDBANK AB (PUBL) | Series GMTN391 - NOK 1,400,000,000 3.10 per cent Senior Non-Preferred Bonds due 15 February 2028 | XS2444846898 | 15/Feb/2022 | Listed | 15/Feb/2028 |
| SWEDBANK AB (PUBL) | Series GMTN418 - Issue of SEK 1,150,000,000 4.815 per cent Senior Non-Preferred Note due 1 June 2026 | XS2631050791 | 01/Jun/2023 | Listed | 01/Jun/2026 |
| SWEDBANK MORTGAGE AB (PUBL) | EMTN 1023 - SEK 7,000,000,000 2.342 per cent Green S.O. Bonds due 27 September 2029 | XS2909661089 | 27/Sep/2024 | Listed | 27/Sep/2029 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1000 - Issue of EUR 100,000,000 1.316 per cent S.O. Bonds due 15 August 2033 | XS1865296690 | 15/Aug/2018 | Listed | 15/Aug/2033 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1000 - Issue of EUR 16,000,000 1.316 per cent S.O. Bonds due 15 August 2033 to be consolidated and form a single series with the existing EUR 100,000,000 1.316 per cent S.O. Bonds due 15 August 2033, | XS1865819038 | 17/Aug/2018 | Listed | 15/Aug/2033 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1002 - Issue of EUR 30,000,000 1.565 per cent. S.O. Bonds due 17 August 2043 | XS1865817768 | 17/Aug/2018 | Listed | 17/Aug/2043 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1004 - Issue of EUR 50,000,000 1.45 per cent. S.O. Bonds due 14 September 2038. | XS1878283255 | 14/Sep/2018 | Listed | 14/Sep/2038 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1006 - Issue of EUR 30,000,000 1.595 per cent S.O. Bond due 20 November 2043 | XS1913429418 | 20/Nov/2018 | Listed | 20/Nov/2043 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1007 - Issue of €35,000,000 1.491 per cent. S.O. Bonds due 29 November 2038 | XS1916021709 | 27/Nov/2018 | Listed | 29/Nov/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1009 - Issue of €1,000,000,000 0.500 per cent S.O. Bonds due 5 February 2026 | XS1946788194 | 05/Feb/2019 | Listed | 05/Feb/2026 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1010 - Issue of EUR 20,000,000 1.292 per cent S.O. Bonds due 11 February 2037 | XS1950509619 | 11/Feb/2019 | Listed | 11/Feb/2037 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1018 - Issue of €1,000,000,000 1.375 per cent. S.O. Bonds due 31 May 2027 (Series EMTN 1018) | XS2487057106 | 31/May/2022 | Listed | 31/May/2027 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1020 - Issue of €1,000,000,000 3.125 per cent S.O. Bonds due 5 July 2028 | XS2607781882 | 05/Apr/2023 | Listed | 05/Jul/2028 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1021 - EUR 100,000,000 Floating Rate S.O Bonds due June 2028 | XS2638444831 | 20/Jun/2023 | Listed | 20/Sep/2029 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1022 - Issue of SEK 3,000,000,000 Floating Rate Green S.O. Bonds due September 2029 | XS2909660271 | 27/Sep/2024 | Listed | 27/Sep/2029 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 1024 - SEK 3,000,000,000 2.493 per cent Green S.O. Bonds due 5 November 2029 | XS2932805331 | 05/Nov/2024 | Listed | 05/Nov/2029 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 960 - Issue of EUR 10000000 Fixed Rate S.O. Bonds due 07 May 2025 | XS1227693998 | 07/May/2015 | Listed | 07/May/2025 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 962 - Issue of €100,000,000 0.929 per cent. S.O. Bonds due 10 June 2025 | XS1244083934 | 10/Jun/2015 | Listed | 10/Jun/2025 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 963 - Issue of EUR 10,000,000 Floating Rate S.O. Bonds due 18 September 2025 | XS1292967475 | 18/Sep/2015 | Listed | 18/Sep/2025 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 967 - Issue of EUR 50000000 1.62 per cent. S.O. Bonds due 10 January 2036 | XS1337092404 | 23/Dec/2015 | Listed | 10/Jan/2036 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 968 - Issue of EUR 20000000 0.98 per cent. S.O. Bonds due 30 October 2025 | XS1338866996 | 30/Dec/2015 | Listed | 30/Oct/2025 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 972 - Issue of EUR 25000000 1.11 per cent S.O. Bonds due 17th March 2031 | XS1381920161 | 17/Mar/2016 | Listed | 17/Mar/2031 |

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|---|---|---|---|---|---|
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 979 - Issue of EUR 25,000,000 0.822 per cent. S.O. Bonds due 22nd December 2026 | XS1539585486 | 22/Dec/2016 | Listed | 22/Dec/2026 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 992 - Issue of EUR 31,000,000 1.6 per cent S.O. Bonds due 26 February 2038 | XS1781689754 | 26/Feb/2018 | Listed | 26/Feb/2038 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 995 - Issue of SEK 200,000,000 1.795 per cent S.O. Bonds due 28 March 2030 | XS1799611998 | 28/Mar/2018 | Listed | 28/Mar/2030 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 996 - Issue of EUR 100,000,000 1.445 per cent S.O. Bonds due 29 March 2038 | XS1800563436 | 29/Mar/2018 | Listed | 29/Mar/2038 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 998 - Issue of EUR 27,000,000 1.50 per cent. Fixed Rate S.O. Bonds due 2 July 2038 | XS1850187847 | 03/Jul/2018 | Listed | 02/Jul/2038 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN 999 - Issue of EUR 80,000,000 Fixed Rate S.O. Bonds due 13 July 2048 | XS1855439276 | 13/Jul/2018 | Listed | 13/Jul/2048 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN1012 - Issue of €1,250,000,000 0.05 per cent S.O. Bonds due 28 May 2025 | XS2002504194 | 28/May/2019 | Listed | 28/May/2025 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN975 - Issue of EUR 25,000,000 Floating Rate S.O. Bonds due 28 September 2026 | XS1496176048 | 28/Sep/2016 | Listed | 28/Sep/2026 |
| SWEDBANK MORTGAGE AB (PUBL) | Series EMTN993 - Issue of EUR 20,000,000 1.669 per cent S.O. Bonds due 27 February 2043 | XS1782972878 | 27/Feb/2018 | Listed | 27/Feb/2043 |
| SWISSCOM FINANCE B.V. | €500,000,000 0.375per cent. Guaranteed Bonds due 2028 | XS2169243479 | 14/May/2020 | Listed | 14/Nov/2028 |
| SYDBANK A/S | 30 - €500,000,000 Non-Preferred Senior Fixed Reset Notes due 2027 | XS2826614898 | 31/May/2024 | Listed | 30/Sep/2027 |
| SYDBANK A/S | Series 22 - Issue of DKK1,000,000,000 Floating Rate Non-Preferred Senior Notes due 2024 | XS2263655594 | 25/Nov/2020 | Listed | 25/Nov/2024 |
| SYDBANK A/S | Series 23 - Issue of SEK600,000,000 Floating Rate Non-Preferred Senior Notes due 2024 | XS2263655248 | 25/Nov/2020 | Listed | 25/Nov/2024 |
| SYDBANK A/S | Series 24 - NOK1,000,000,000 Floating Rate Non-Preferred Senior Notes due 2024 | NO0010907454 | 25/Nov/2020 | Listed | 25/Nov/2024 |

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|---|---|---|---|---|---|
| SYDBANK A/S | Series 25 - Issue of €500,000,000 Non-Preferred Senior Fixed Reset Notes due 2026 | XS2405390043 | 10/Nov/2021 | Listed | 10/Nov/2026 |
| SYDBANK A/S | Series 26 - €500,000,000 Non-Preferred Senior Fixed Reset Notes due 2025 | XS2538445581 | 30/Sep/2022 | Listed | 30/Sep/2025 |
| SYDBANK A/S | Series 27 - Issue of €500,000,000 Non-Preferred Senior Fixed Reset Notes due 2028 | XS2675722750 | 06/Sep/2023 | Listed | 06/Sep/2028 |
| SYDBANK A/S | Series 28 - Issue of SEK 550,000,000 Callable Subordinated Floating Rate Notes due April 2034 | XS2754409816 | 25/Jan/2024 | Listed | 25/Apr/2034 |
| SYDBANK A/S | Series 29 - Issue of NOK 650,000,000 Callable Subordinated Floating Rate Notes due April 2034 | NO0013135277 | 25/Jan/2024 | Listed | 25/Apr/2034 |
| SYDBANK A/S | Series 31 - Issue of €100,000,000 Floating Rate Callable Subordinated Tier 2 Notes due September 2035 | XS2893024765 | 11/Sep/2024 | Listed | 06/Sep/2035 |
| TABERNA EUROPE CDO I PLC | Class A1 Senior Floating Rate Notes due 2038 | XS0278156004 | 02/Feb/2007 | Listed | 05/Feb/2038 |
| TABERNA EUROPE CDO I PLC | Class A2 Senior Floating Rate Notes due 2038 | XS0278170765 | 02/Feb/2007 | Listed | 05/Feb/2038 |
| TABERNA EUROPE CDO I PLC | Class B Senior Deferrable Floating Rate Notes due 2038 | XS0278172977 | 02/Feb/2007 | Listed | 05/Feb/2038 |
| TABERNA EUROPE CDO I PLC | Class D Senior Subordinated Deferrable Floating Rate Notes due 2038 | XS0278181457 | 02/Feb/2007 | Listed | 05/Feb/2038 |
| TABERNA EUROPE CDO I PLC | Class E Senior Subordinated Deferrable Floating Rate Notes due 2038 | XS0278186175 | 02/Feb/2007 | Listed | 05/Feb/2038 |
| TABERNA EUROPE CDO I PLC | Class F Subordinated Notes due 2038 | XS0278188890 | 02/Feb/2007 | Listed | 05/Feb/2038 |
| TABERNA EUROPE CDO II PLC | Class A1 Senior Floating Rate Notes due 2038 | XS0311581762 | 05/Oct/2007 | Listed | 08/Nov/2038 |
| TABERNA EUROPE CDO II PLC | Class A2 Senior Floating Rate Notes due 2038 | XS0311585672 | 05/Oct/2007 | Listed | 08/Nov/2038 |
| TABERNA EUROPE CDO II PLC | Class B Senior Deferrable Floating Rate Notes due 2038 | XS0311588932 | 05/Oct/2007 | Listed | 08/Nov/2038 |
| TABERNA EUROPE CDO II PLC | Class C1 Senior Subordinated Deferrable Floating Rate Notes due 2038 | XS0311591050 | 05/Oct/2007 | Listed | 08/Nov/2038 |

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|---|---|---|---|---|---|
| TABERNA EUROPE CDO II PLC | Class C2 Senior Subordinated Deferrable Floating Rate Notes due 2038 | XS0312469546 | 05/Oct/2007 | Listed | 08/Nov/2038 |
| TABERNA EUROPE CDO II PLC | Class D Senior Subordinated Deferrable Floating Rate Notes due 2038 | XS0311593346 | 05/Oct/2007 | Listed | 08/Nov/2038 |
| TABERNA EUROPE CDO II PLC | Class E Senior Subordinated Deferrable Floating Rate Notes due 2038 | XS0311596794 | 05/Oct/2007 | Listed | 08/Nov/2038 |
| TABERNA EUROPE CDO II PLC | Class F Subordinated Notes due 2038 | XS0311605538 | 05/Oct/2007 | Listed | 08/Nov/2038 |
| TABERNA PREFERRED FUNDING I, LTD. | Class A-1A First Priority Senior Secured Floating Rate Notes due 2035 | USG8653NAA30 | 18/Mar/2005 | Listed | 05/Jul/2035 |
| TABERNA PREFERRED FUNDING I, LTD. | Class A-1B First Priority Senior Secured Fixed Floating Rate Notes due 2035 | USG8653NAB13 | 18/Mar/2005 | Listed | 05/Jul/2035 |
| TABERNA PREFERRED FUNDING I, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2035 | USG8653NAC95 | 18/Mar/2005 | Listed | 05/Jul/2035 |
| TABERNA PREFERRED FUNDING I, LTD. | Class B-1 Third Priority Senior Secured Floating Rate Notes due 2035 | USG8653NAD78 | 18/Mar/2005 | Listed | 05/Jul/2035 |
| TABERNA PREFERRED FUNDING I, LTD. | Class B-2 Third Priority Senior Secured Fixed Floating Rate Notes due 2035 | USG8653NAE51 | 18/Mar/2005 | Listed | 05/Jul/2035 |
| TABERNA PREFERRED FUNDING I, LTD. | Class C-1 Deferrable Fourth Priority Secured Floating Rate Notes due 2035 | USG8653NAF27 | 18/Mar/2005 | Listed | 05/Jul/2035 |
| TABERNA PREFERRED FUNDING I, LTD. | Class C-2 Deferrable Fourth Priority Secured Fixed Floating Rate Notes due 2035 | USG8653NAG00 | 18/Mar/2005 | Listed | 05/Jul/2035 |
| TABERNA PREFERRED FUNDING I, LTD. | Class C-3 Deferrable Fourth Priority Secured Fixed Floating Rate Notes due 2035 | USG8653NAH82 | 18/Mar/2005 | Listed | 05/Jul/2035 |
| TABERNA PREFERRED FUNDING I, LTD. | Class D Deferrable Mezzanine Secured Floating Rate Notes due 2035 | USG8653NAJ49 | 18/Mar/2005 | Listed | 05/Jul/2035 |
| TABERNA PREFERRED FUNDING I, LTD. | Class E Deferrable Subordinate Secured Floating Rate Notes due 2035 | USG8653NAK12 | 18/Mar/2005 | Listed | 05/Jul/2035 |
| TABERNA PREFERRED FUNDING III, LTD. | Class A-1A First Priority Senior Secured Floating Rate Notes Due 2036 | USG8655GAA60 | 04/Nov/2005 | Listed | 05/Feb/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TABERNA PREFERRED FUNDING III, LTD. | Class A-1B First Priority Delayed Draw Senior Secured Floating Rate Notes Due 2036 | USG8655GAB44 | 04/Nov/2005 | Listed | 05/Feb/2036 |
| TABERNA PREFERRED FUNDING III, LTD. | Class A-1C First Priority Senior Secured Fixed Floating Rate Notes Due 2036 | USG8655GAC27 | 04/Nov/2005 | Listed | 05/Feb/2036 |
| TABERNA PREFERRED FUNDING III, LTD. | Class A-2A Second Priority Senior Secured Floating Rate Notes Due 2036 | USG8655GAD00 | 04/Nov/2005 | Listed | 05/Feb/2036 |
| TABERNA PREFERRED FUNDING III, LTD. | Class A-2B Third Priority Senior Secured Floating Rate Notes due 2036 | USG8655GAL26 | 04/Nov/2005 | Listed | 05/Feb/2036 |
| TABERNA PREFERRED FUNDING III, LTD. | Class B-1 Fourth Priority Secured Floating Rate Notes due 2036 | USG8655GAE82 | 04/Nov/2005 | Listed | 05/Feb/2036 |
| TABERNA PREFERRED FUNDING III, LTD. | Class B-2 Fourth Priority Secured Fixed Flaoting Rate Notes due 2036 | USG8655GAF57 | 04/Nov/2005 | Listed | 05/Feb/2036 |
| TABERNA PREFERRED FUNDING III, LTD. | Class C-1 Deferrable Fifth Priority Secured Floating Rate Notes due 2036 | USG8655GAG31 | 04/Nov/2005 | Listed | 05/Feb/2036 |
| TABERNA PREFERRED FUNDING III, LTD. | Class C-2 Deferrable Fifth Priority Secured Fixed Floating Rate Notes due 2036 | USG8655GAH14 | 04/Nov/2005 | Listed | 05/Feb/2036 |
| TABERNA PREFERRED FUNDING III, LTD. | Class D Deferrable Mezzanine Secured Floating Rate Notes due 2036 | USG8655GAJ79 | 04/Nov/2005 | Listed | 05/Feb/2036 |
| TABERNA PREFERRED FUNDING III, LTD. | Class E Deferrable Subordinate Secured Floating Rate Notes due 2036 | USG8655GAK43 | 04/Nov/2005 | Listed | 05/Feb/2036 |
| TABERNA PREFERRED FUNDING IV, LTD. | Class A 1 First Priority Delayed Draw Senior Secured Floating Rate Notes due May 5 2036 | USG86539AB24 | 27/Jan/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING IV, LTD. | Class A-3 Third Priority Senior Secured Floating Rate Notes Due May 5 2036 | USG86539AD89 | 27/Jan/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING IV, LTD. | Class B-1 Fourth Priority Secured Floating Rate Notes Due May 5 2036 | USG86539AE62 | 27/Jan/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING IV, LTD. | Class B-2 Fourth Priority Secured Fixed Rate Notes Due May 5 2036 | USG86539AK23 | 27/Jan/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING IV, LTD. | Class C-1 Deferrable Fifth Priority Secured Floating Rate Notes Due May 5 2036 | USG86539AF38 | 27/Jan/2006 | Listed | 05/May/2036 |

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| TABERNA PREFERRED FUNDING IV, LTD. | Class C-2 Deferrable Fifth Priority Secured Fixed Floating Rate Notes Due May 5 2036 | USG86539AG11 | 27/Jan/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING IV, LTD. | Class C-3 Deferrable Fifth Priority Secured Fixed Floating Rate Notes Due May 5 2036 | USG86539AH93 | 27/Jan/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING IV, LTD. | Class D-1 Deferrable Mezzanine Secured Floating Rate Notes Due May 5 2036 | USG86539AL06 | 27/Jan/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING IV, LTD. | Class D-2 Deferrable Mezzanine Secured Fixed Rate Notes Due May 5 2036 | USG86539AJ59 | 27/Jan/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING IV, LTD. | Class E Deferrable Subordinate Secured Floating Rate Notes Due May 5 2036 | USG8653RAA44 | 27/Jan/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING IV, LTD. | Series I 7.08 per cent Combination Notes Due May 5 2036 | USG8653RAB27 | 27/Jan/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING IX, LTD. | Class A-1LA Floating Rate Notes due May 2038 | USG8653BAA91 | 24/Oct/2007 | Listed | 05/May/2038 |
| TABERNA PREFERRED FUNDING IX, LTD. | Class A-1LAD Delayed Draw Floating Rate Notes due May 2038 | USG8653BAB74 | 24/Oct/2007 | Listed | 05/May/2038 |
| TABERNA PREFERRED FUNDING IX, LTD. | Class A-1LB Floating Rate Notes due May 2038 | USG8653BAH45 | 24/Oct/2007 | Listed | 05/May/2038 |
| TABERNA PREFERRED FUNDING IX, LTD. | Class A-2LA Floating Rate Notes due May 2038 | USG8653BAJ01 | 24/Oct/2007 | Listed | 05/May/2038 |
| TABERNA PREFERRED FUNDING IX, LTD. | Class A-2LB Deferrable Floating Rate Notes due May 2038 | USG8653BAK73 | 24/Oct/2007 | Listed | 05/May/2038 |
| TABERNA PREFERRED FUNDING IX, LTD. | Class A-3LA Deferrable Floating Rate Notes due May 2038 | USG8653BAL56 | 24/Oct/2007 | Listed | 05/May/2038 |
| TABERNA PREFERRED FUNDING IX, LTD. | Class A-3LB Deferrable Floating Rate Notes due May 2038 | USG8653BAM30 | 24/Oct/2007 | Listed | 05/May/2038 |
| TABERNA PREFERRED FUNDING IX, LTD. | Class B-1L Deferrable Floating Rate Notes due May 2038 | USG8653BAN13 | 24/Oct/2007 | Listed | 05/May/2038 |
| TABERNA PREFERRED FUNDING IX, LTD. | Class B-2L Deferrable Floating Rate Notes due May 2038 | KYG8653AAA13 | 24/Oct/2007 | Listed | 05/May/2038 |
| TABERNA PREFERRED FUNDING V, LTD. | Class A-1LA Floating Rate Notes due August 2036 | USG8655XAA93 | 30/Aug/2006 | Listed | 05/Aug/2036 |
| TABERNA PREFERRED FUNDING V, LTD. | Class A-1LAD Delayed Draw Floating Rate Notes due August 2036 | USG8655XAB76 | 30/Aug/2006 | Listed | 05/Aug/2036 |

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| TABERNA PREFERRED FUNDING V, LTD. | Class A-1LB Floating Rate Notes due August 2036 | USG8655XAC59 | 30/Aug/2006 | Listed | 05/Aug/2036 |
| TABERNA PREFERRED FUNDING V, LTD. | Class A-2L Deferrable Floating Rate Notes due August 2036 | USG8655XAD33 | 30/Aug/2006 | Listed | 05/Aug/2036 |
| TABERNA PREFERRED FUNDING V, LTD. | Class A-3FV Deferrable Fixed Floating Rate Notes due August 2036 | USG8655XAF80 | 30/Aug/2006 | Listed | 05/Aug/2036 |
| TABERNA PREFERRED FUNDING V, LTD. | Class A-3FX Deferrable Fixed Floating Rate Notes due August 2036 | USG8655XAG63 | 30/Aug/2006 | Listed | 05/Aug/2036 |
| TABERNA PREFERRED FUNDING V, LTD. | Class A-3L Deferrable Floating Rate Notes due August 2036 | USG8655XAE16 | 30/Aug/2006 | Listed | 05/Aug/2036 |
| TABERNA PREFERRED FUNDING V, LTD. | Class B-1L Deferrable Floating Rate Notes due August 2036 | USG8655XAH47 | 30/Aug/2006 | Listed | 05/Aug/2036 |
| TABERNA PREFERRED FUNDING V, LTD. | Class B-2FX Deferrable Floating Rate Notes due August 2036 | US87331CAB63 | 30/Aug/2006 | Listed | 05/Aug/2036 |
| TABERNA PREFERRED FUNDING V, LTD. | Class B-2L Deferrable Floating Rate Notes due August 2036 | USG8653TAB82 | 30/Aug/2006 | Listed | 05/Aug/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | 47000 Preferred Shares par value USD0.01 per share USD47000000 Aggregate Liquidation Preference | KYG865401049 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | Class A-1A First Priority Senior Secured Floating Rate Notes Due 2036 | USG86542AA87 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | Class A-1B First Priority Delayed Draw Senior Secured Floating Rate Notes Due 2036 | USG86542AB60 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes Due 2036 | USG86542AD27 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | Class B Third Priority Secured Floating Rate Notes Due 2036 | USG86542AE00 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | Class C Fourth Priority Secured Floating Rate Notes Due 2036 | USG86542AF74 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | Class D-1 Deferrable Fifth Priority Secured Floating Rate Notes Due 2036 | USG86542AG57 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | Class D-2 Deferrable Fifth Priority Secured Fixed Floating Rate Notes Due 2036 | USG86542AH31 | 20/Jul/2006 | Listed | 05/May/2036 |

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| TABERNA PREFERRED FUNDING VI, LTD. | Class E-1 Deferrable Mezzanine Secured Floating Rate Notes Due 2036 | USG86542AJ96 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | Class E-2 Deferrable Mezzanine Secured Fixed Rate Notes Due 2036 | USG86542AK69 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | Class F-1 Deferrable Subordinate Secured Floating Rate Notes Due 2036 | USG86542AL43 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | Class F-2 Deferrable Subordinate Secured Fixed Rate Notes Due 2036 | USG86542AM26 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VI, LTD. | Combination Notes Due 2036 | USG86540AA22 | 20/Jul/2006 | Listed | 05/May/2036 |
| TABERNA PREFERRED FUNDING VII, LTD. | Class A-1LA Floating Rate Notes due February 2037 | USG8656PAA50 | 06/Nov/2006 | Listed | 05/Feb/2037 |
| TABERNA PREFERRED FUNDING VII, LTD. | Class A-1LB Floating Rate Notes due February 2037 | USG8656PAB34 | 06/Nov/2006 | Listed | 05/Feb/2037 |
| TABERNA PREFERRED FUNDING VII, LTD. | Class A-2LA Floating Rate Notes due February 2037 | USG8656PAC17 | 06/Nov/2006 | Listed | 05/Feb/2037 |
| TABERNA PREFERRED FUNDING VII, LTD. | Class A-2LB Deferrable Floating Rate Notes due February 2037 | USG8656PAD99 | 06/Nov/2006 | Listed | 05/Feb/2037 |
| TABERNA PREFERRED FUNDING VII, LTD. | Class A-3L Deferrable Floating Rate Notes due February 2037 | USG8656PAE72 | 06/Nov/2006 | Listed | 05/Feb/2037 |
| TABERNA PREFERRED FUNDING VII, LTD. | Class B-1L Deferrable Floating Rate Notes due February 2037 | USG8656PAF48 | 06/Nov/2006 | Listed | 05/Feb/2037 |
| TABERNA PREFERRED FUNDING VII, LTD. | Class B-2L Deferrable Floating Rate Notes due February 2037 | USG8653UAA72 | 06/Nov/2006 | Listed | 05/Feb/2037 |
| TAGUS SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class A Mortgage-Backed FRN due 2063 | XS0400981279 | 10/Dec/2008 | Listed | 15/Dec/2063 |
| TAGUS SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class B Mortgage-Backed FRN due 2063 | XS0400982087 | 10/Dec/2008 | Listed | 15/Dec/2063 |
| TAGUS SOCIEDADE DE TITULARIZACAO DE CREDITOS S.A. | Class C Notes due 2063 | XS0400983051 | 10/Dec/2008 | Listed | 15/Dec/2063 |
| TAHOMA CDO II, LTD. | 11500000USD Class D Senior Secured Deferrable Floating Rate Notes due 2047 | USG86612AE13 | 02/Apr/2007 | Listed | 18/Jun/2047 |
| TAHOMA CDO II, LTD. | 120000000USD Class A-2 Senior Secured Floating Rate Notes due 2047 | USG86612AB73 | 02/Apr/2007 | Listed | 18/Jun/2047 |

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| TAHOMA CDO II, LTD. | 23000000USD Class C Senior Secured Deferrable Floating Rate Notes due 2047 | USG86612AD30 | 02/Apr/2007 | Listed | 18/Jun/2047 |
| TAHOMA CDO II, LTD. | 25500000USD Class B Senior Secured Floating Rate Notes due 2047 | USG86612AC56 | 02/Apr/2007 | Listed | 18/Jun/2047 |
| TAHOMA CDO II, LTD. | 300000000USD Class A-1 Senior Secured Floating Rate Notes due 2047 | USG86612AA90 | 02/Apr/2007 | Listed | 18/Jun/2047 |
| TAHOMA CDO II, LTD. | 5000000USD Class E Senior Secured Deferrable Floating Rate Notes due 2047 | USG86612AF87 | 02/Apr/2007 | Listed | 18/Jun/2047 |
| TAHOMA CDO III, LTD. | USD 13000000 Class D Senior Secured Deferrable Floating Rate Notes due 2047 | USG8661GAE01 | 27/Apr/2007 | Listed | 15/Oct/2047 |
| TAHOMA CDO III, LTD. | USD 14500000 Class B Senior Secured Floating Rate Notes due 2047 | USG8661GAC45 | 27/Apr/2007 | Listed | 15/Oct/2047 |
| TAHOMA CDO III, LTD. | USD 14500000 Class C Senior Secured Deferrable Floating Rate Notes due 2047 | USG8661GAD28 | 27/Apr/2007 | Listed | 15/Oct/2047 |
| TAHOMA CDO III, LTD. | USD 192500000 Class A-1 Senior Secured Floating Rate Notes due 2047 | USG8661GAA88 | 27/Apr/2007 | Listed | 15/Oct/2047 |
| TAHOMA CDO III, LTD. | USD 97000000 Class A-2 Senior Secured Floating Rate Notes due 2047 | USG8661GAB61 | 27/Apr/2007 | Listed | 15/Oct/2047 |
| TAHOMA CDO, LTD. | Class A1A Senior Secured Floating Rate Notes due 2047 | USG8661AAA19 | 15/Dec/2006 | Listed | 18/Jun/2047 |
| TAHOMA CDO, LTD. | Class A1B Senior Secured Floating Rate Notes due 2047 | USG8661AAH61 | 15/Dec/2006 | Listed | 18/Jun/2047 |
| TAHOMA CDO, LTD. | Class A2 Senior Secured Floating Rate Notes due 2047 | USG8661AAB91 | 15/Dec/2006 | Listed | 18/Jun/2047 |
| TAHOMA CDO, LTD. | Class A3 Senior Secured Floating Rate Notes due 2047 | USG8661AAC74 | 15/Dec/2006 | Listed | 18/Jun/2047 |
| TAHOMA CDO, LTD. | Class B Senior Secured Floating Rate Notes due 2047 | USG8661AAD57 | 15/Dec/2006 | Listed | 18/Jun/2047 |
| TAHOMA CDO, LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2047 | USG8661AAE31 | 15/Dec/2006 | Listed | 18/Jun/2047 |
| TAHOMA CDO, LTD. | Class D Senior Secured Deferrable Floating Rate Notes due 2047 | USG8661AAF06 | 15/Dec/2006 | Listed | 18/Jun/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TAHOMA CDO, LTD. | Class E Senior Secured Deferrable Floating Rate Notes due 2047 | USG8661AAG88 | 15/Dec/2006 | Listed | 18/Jun/2047 |
| TALLSHIPS FUNDING, LTD. | Class A-1 Floating Rate Senior Secured Notes due 2047 | USG86647AA57 | 25/Jan/2007 | Listed | 10/Oct/2047 |
| TALLSHIPS FUNDING, LTD. | Class A-2 Floating Rate Senior Secured Notes due 2047 | USG86647AB31 | 25/Jan/2007 | Listed | 10/Oct/2047 |
| TALLSHIPS FUNDING, LTD. | Class B Floating Rate Subordinate Secured Deferrable Notes due 2047 | USG86647AC14 | 25/Jan/2007 | Listed | 10/Oct/2047 |
| TALLSHIPS FUNDING, LTD. | Class C Floating Rate Junior Subordinate Secured Deferrable Notes due 2047 | USG86647AD96 | 25/Jan/2007 | Listed | 10/Oct/2047 |
| TALLSHIPS FUNDING, LTD. | Class D Floating Rate Junior Subordinate Secured Deferrable Notes due 2047 | USG86647AE79 | 25/Jan/2007 | Listed | 10/Oct/2047 |
| TALLSHIPS FUNDING, LTD. | Income Notes due 2047 | USG86646AA74 | 25/Jan/2007 | Listed | 10/Oct/2047 |
| TAMBURI INVESTMENT PARTNERS S.P.A | €290,500,000 Senior Unsecured Bonds due 2029 | XS2799786848 | 21/Jun/2024 | Listed | 21/Jun/2029 |
| TC DUDGEON OFTO PLC | GBP 272,548,000 3.1580 per cent. Fixed Rate Secured Bonds due 12 November 2038 | XS1892838811 | 13/Nov/2018 | Listed | 12/Nov/2038 |
| TEA S.P.A. SB | EUR 30,000,000 Senior Unsecured Amortising Fixed Rate Notes due 7 December 2025 | XS1608363690 | 07/Jun/2017 | Listed | 07/Dec/2025 |
| TELEFONAKTIEBOLAGET LM ERICSSON (PUBL) | Series 37 - Tranche 1 - Issue of €500,000,000 1.000 per cent. Notes due 2029 | XS2345996743 | 21/Dec/2023 | Listed | 26/May/2029 |
| TELEFONAKTIEBOLAGET LM ERICSSON (PUBL) | Series 38 - Issue of €750,000,000 1.125 per cent. Notes due 2027 | XS2441574089 | 21/Dec/2023 | Listed | 08/Feb/2027 |
| TELEFONAKTIEBOLAGET LM ERICSSON (PUBL) | Series 39 - Issue of €500,000,000 5.375 per cent. Notes due 2028 | XS2725836410 | 29/Nov/2023 | Listed | 29/May/2028 |
| TELEFONICA EMISIONES S.A.U | Series 25 - Issue of GBP 400,000,000 5.445%. Instruments due 8 October 2029 | XS0545440900 | 14/Nov/2018 | Listed | 08/Oct/2029 |
| TELEFONICA EMISIONES S.A.U | Series 4 - Issue of £500,000,000 5.375 per cent. Instruments due 2 February 2026 | XS0241945582 | 22/Nov/2018 | Listed | 02/Feb/2026 |
| TELEFONICA EMISIONES S.A.U | Series 44 - Issue of EUR 800,000,000 2.932 per cent. Instruments due 17 October 2029 | XS1120892507 | 14/Nov/2018 | Listed | 17/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TELEFONICA EMISIONES S.A.U | Series 50 - Issue of EUR 1,350,000,000 1.460 per cent. Instruments due 13 April 2026 | XS1394764689 | 14/Nov/2018 | Listed | 13/Apr/2026 |
| TELEFONICA EMISIONES S.A.U | Series 52 - Issue of EUR 750,000,000 1.930 per cent. Instruments due 17 October 2031 | XS1505554771 | 14/Nov/2018 | Listed | 17/Oct/2031 |
| TELEFONICA EMISIONES S.A.U | Series 53 - Issue of EUR 150,000,000 4.00 per cent. Instruments due 28 December 2051 | XS1542177545 | 14/Nov/2018 | Listed | 28/Dec/2051 |
| TELEFONICA EMISIONES S.A.U | Series 54 - Issue of EUR 1,250,000,000 1.528 per cent Instruments due 17 January 2025 | XS1550951211 | 14/Nov/2018 | Listed | 17/Jan/2025 |
| TELEFONICA EMISIONES S.A.U | Series 55 - Issue of EUR 700,000,000 2.318 per cent. Instruments due 17 October 2028 | XS1550951138 | 14/Nov/2018 | Listed | 17/Oct/2028 |
| TELEFONICA EMISIONES S.A.U | Series 58 - Issue of EUR 1,250,000,000 1.715 per cent Instruments due 12 January 2028 | XS1681521081 | 14/Nov/2018 | Listed | 12/Jan/2028 |
| TELEFONICA EMISIONES S.A.U | Series 59 - Issue of EUR 1,000,000,000 1.447 per cent. Instruments due 22 January 2027 | XS1756296965 | 14/Nov/2018 | Listed | 22/Jan/2027 |
| TELEFONICA EMISIONES S.A.U | Series 60 - Issue of EUR 1,000,000,000 1.495 per cent. Instruments due 11 September 2025 | XS1877846110 | 14/Nov/2018 | Listed | 11/Sep/2025 |
| TELEFONICA EMISIONES S.A.U | Series 62 - Issue of EUR 1,000,000,000 1.788 per cent. Instruments due March 2029 | XS1961772560 | 12/Mar/2019 | Listed | 12/Mar/2029 |
| TELEFONICA EMISIONES S.A.U | Series 63 - Issue of €500,000,000 1.957 per cent. Instruments due July 2039 | XS2020583618 | 01/Jul/2019 | Listed | 01/Jul/2039 |
| TELEFONICA EMISIONES S.A.U | Series 64 - Issue of EUR 1,000,000,000 0.664 per cent. Instruments due February 2030 | XS2112289207 | 03/Feb/2020 | Listed | 03/Feb/2030 |
| TELEFONICA EMISIONES S.A.U | Series 65 - Issue of EUR 1,250,000,000 1.201 per cent. Instruments due August 2027 | XS2177441990 | 21/May/2020 | Listed | 21/Aug/2027 |
| TELEFONICA EMISIONES S.A.U | Series 66 - Issue of EUR 750,000,000 1.807 per cent. Instruments due May 2032 | XS2177442295 | 21/May/2020 | Listed | 21/May/2032 |
| TELEFONICA EMISIONES S.A.U | Series 67 - Issue of €100,000,000 1.864 per cent. Instruments due July 2040 | XS2466176190 | 05/Apr/2022 | Listed | 13/Jul/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TELEFONICA EMISIONES S.A.U | Series 67 - Issue of €500,000,000 1.864 per cent. Instruments due July 2040 | XS2197675288 | 13/Jul/2020 | Listed | 13/Jul/2040 |
| TELEFONICA EMISIONES S.A.U | Series 68 - Issue of EUR 1,000,000,000 2.592 per cent. Sustainable Instruments due May 2031 | XS2484587048 | 25/May/2022 | Listed | 25/May/2031 |
| TELEFONICA EMISIONES S.A.U | Series 69 - Issue of EUR 850,000,000 4.183 per cent. Green Instruments due November 2033 | XS2722162315 | 21/Nov/2023 | Listed | 21/Nov/2033 |
| TELEFONICA EMISIONES S.A.U | Series 70 - Issue of EUR 1,000,000,000 3.698 per cent. Green Instruments due January 2032 | XS2753310825 | 24/Jan/2024 | Listed | 24/Jan/2032 |
| TELEFONICA EMISIONES S.A.U | Series 71 - Tranche 1 Issue of EUR 750,000,000 4.055 per cent. Green Instruments due January 2036 | XS2753311393 | 24/Jan/2024 | Listed | 24/Jan/2036 |
| TELEFÓNICA EUROPE B.V | EUR 1,000,000,000 Undated 8.25 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities | XS2293060658 | 12/Feb/2021 | Listed | |
| TELEFÓNICA EUROPE B.V | EUR 1,000,000,000 Undated 8.5 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities | XS1795406658 | 11/Jan/2019 | Listed | |
| TELEFÓNICA EUROPE B.V | EUR 500,000,000 5.875 per cent. Instruments due 2033 | XS0162869076 | 19/Mar/2019 | Listed | 14/Feb/2033 |
| TELEFÓNICA EUROPE B.V | EUR 500,000,000 Undated 7.25 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities | XS2109819859 | 05/Feb/2020 | Listed | |
| TELEFÓNICA EUROPE B.V | EUR 500,000,000 Undated 8 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities | XS2056371334 | 24/Sep/2019 | Listed | |
| TELEFÓNICA EUROPE B.V | EUR 625,000,000 Undated 8 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities | XS0972588643 | 11/Jan/2019 | Listed | |
| TELEFÓNICA EUROPE B.V | EUR 750,000,000 Undated 6 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities | XS1050460739 | 11/Jan/2019 | Listed | |
| TELEFÓNICA EUROPE B.V | EUR 750,000,000 Undated 6.5 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities (Sustainable Development Goals Bonds) | XS2410367747 | 24/Nov/2021 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TELEFÓNICA EUROPE B.V | EUR 850,000,000 Undated 5 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities | XS1148359356 | 11/Jan/2019 | Listed | |
| TELEFÓNICA EUROPE B.V | GBP 600,000,000 Undated 7 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities | XS0997326441 | 11/Jan/2019 | Listed | |
| TELEREAL SECURED FINANCE PLC | GBP 500,000,000 4.010 per cent. Secured Bonds due 2033 | XS0987936076 | 01/Nov/2013 | Listed | 10/Dec/2033 |
| TEMESE FUNDING 2 PLC | GBP 130,000,000 Class B Notes due 29 December 2037 | XS1126277745 | 14/Nov/2014 | Listed | 29/Dec/2037 |
| TEMESE FUNDING 2 PLC | GBP 435,787,855.16 Class A Notes due 29 December 2037 | XS1126277588 | 14/Nov/2014 | Listed | 26/Dec/2037 |
| TEMESE FUNDING 2 PLC | GBP106.50 Class C Notes due 29 December 2037 | XS1126277828 | 14/Nov/2014 | Listed | 29/Dec/2037 |
| TERM CDO 2007-1 LTD | Class A-1LA Floating Rate Notes due July 2038 | USG87616AA94 | 02/Oct/2007 | Listed | 07/Jul/2038 |
| TERM CDO 2007-1 LTD | Class A-1LB Floating Rate Notes due July 2038 | USG87616AB77 | 02/Oct/2007 | Listed | 07/Jul/2038 |
| TERM CDO 2007-1 LTD | Class A-2L Floating Rate Notes due July 2038 | USG87616AC50 | 02/Oct/2007 | Listed | 07/Jul/2038 |
| TERM CDO 2007-1 LTD | Class A-3L Floating Rate Notes due July 2038 | USG87616AD34 | 02/Oct/2007 | Listed | 07/Jul/2038 |
| TERM CDO 2007-1 LTD | Class B-1L Floating Rate Notes due July 2038 | USG87616AE17 | 02/Oct/2007 | Listed | 07/Jul/2038 |
| TESCO PROPERTY FINANCE 1 PLC | Secured 7.6227 per cent Bonds due 13 July 2039 | XS0425412227 | 25/Jun/2009 | Listed | 13/Jul/2039 |
| TESCO PROPERTY FINANCE 2 PLC | GBP 564 500 000 Secured 6.0517 per cent. Bonds due 13 October 2039 | XS0347919028 | 23/Sep/2009 | Listed | 13/Oct/2039 |
| TESCO PROPERTY FINANCE 3 PLC | STG 958450000 Secured 5.744 per cent. Bonds due 13 April 2040 | XS0512401976 | 07/Jul/2010 | Listed | 13/Apr/2040 |
| TESCO PROPERTY FINANCE 4 PLC | Secured 5.8006 per cent. Bonds due 13 October 2040 | XS0588909878 | 09/Feb/2011 | Listed | 13/Oct/2040 |
| TESCO PROPERTY FINANCE 5 PLC | GBP 450500000 Secured 5.8006 per cent Bonds due 13 October 2041 | XS0735866583 | 31/Jan/2012 | Listed | 13/Oct/2041 |
| TESCO PROPERTY FINANCE 6 PLC | GBP 493400000 Secured 5.4111 per cent Bonds due 13 July 2044 | XS0883200262 | 13/Feb/2013 | Listed | 13/Jul/2044 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B.V. | EUR 700,000,000 1.875% Senior Notes due 2027 | XS1211044075 | 31/Mar/2015 | Listed | 31/Mar/2027 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B.V. | EUR 750,000,000 1.625% Senior Notes due 2028 | XS1439749364 | 25/Jul/2016 | Listed | 15/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| THAMES WATER (KEMBLE) FINANCE PLC | Series 3 - Issue of £400,000,000 Senior Secured Notes due 2026 | XS2258560361 | 19/Nov/2020 | Listed | 19/May/2026 |
| THE ARAB REPUBLIC OF EGYPT | U.S.$1,710,000,000 7.625% Notes due 2030 | XS1903489463 | 19/Nov/2018 | Listed | 10/Nov/2030 |
| THE ARAB REPUBLIC OF EGYPT | U.S.$860,000,000 7.125% Notes due 2026 | XS1903488572 | 19/Nov/2018 | Listed | 10/Nov/2026 |
| THE ARAB REPUBLIC OF EGYPT | USD 1,320,000,000 7.000% Notes due 2028 | XS1504948776 | 10/Nov/2016 | Listed | 10/Nov/2028 |
| THE COMMERCIAL BANK (P.S.Q.C.) | U.S.$500,000,000 Perpetual Additional Tier 1 Capital Securities | XS2293694662 | 03/Mar/2021 | Listed | |
| THE FEDERAL DEMOCRATIC REPUBLIC OF ETHIOPIA | USD 1000000000 6.625 per cent. Notes due 2024 | XS1151974877 | 11/Dec/2014 | Listed | 11/Dec/2024 |
| THE GABONESE REPUBLIC | $700,000,000 6.950% Notes due 2025 | XS1245960684 | 16/Jun/2015 | Listed | 16/Jun/2025 |
| THE GABONESE REPUBLIC | 6.625% Amortizing Notes due 6 February 2031 | XS2113615228 | 06/Feb/2020 | Listed | 06/Feb/2031 |
| THE GABONESE REPUBLIC | US$1,500,000,000 6.375% Amortizing Notes due 2024 | XS1003557870 | 12/Dec/2013 | Listed | 12/Dec/2024 |
| THE GOVERNMENT OF THE SULTANATE OF OMAN | Series 2 - Issue of USD 2,500,000,000 5.625 per cent. Notes due 17 January 2028 | XS1750113661 | 17/Jan/2018 | Listed | 17/Jan/2028 |
| THE GOVERNMENT OF THE SULTANATE OF OMAN | Series 3 - Issue of USD 2,750,000,000 per cent. Notes due 17th January 2048 | XS1750114396 | 17/Jan/2018 | Listed | 17/Jan/2048 |
| THE GOVERNMENT OF THE SULTANATE OF OMAN | Series 5 - Issue of U.S. $2,250,000,000 6.000 per cent. Notes due 2029 under the Global Medium Term Note Programme | XS1944412748 | 01/Aug/2019 | Listed | 01/Aug/2029 |
| THE GOVERNMENT OF THE SULTANATE OF OMAN | USD 1,626,861,000 5.375 per cent. Notes due 2027 | XS1575967218 | 08/Mar/2017 | Listed | 08/Mar/2027 |
| THE GOVERNMENT OF THE SULTANATE OF OMAN | USD 2,000,000,000 6.500 per cent. Notes due 2047 | XS1575968026 | 08/Mar/2017 | Listed | 08/Mar/2047 |
| THE GOVERNMENT OF THE SULTANATE OF OMAN | USD 2,500,000,000 4.750 per cent. notes due 2026 | US682051AC17 | 15/Jun/2016 | Listed | 15/Jun/2026 |
| THE HASHEMITE KINGDOM OF JORDAN | U.S.D. 1,000,000,000 5.750% Notes due 2027 | XS1405770220 | 01/Nov/2016 | Listed | 31/Jan/2027 |
| THE HASHEMITE KINGDOM OF JORDAN | USD 1,000,000,000 7.375% Notes due 2047 | XS1577950311 | 10/Oct/2017 | Listed | 10/Oct/2047 |
| THE HASHEMITE KINGDOM OF JORDAN | USD 1000000000 6.125% Notes due 29 January 2026 | XS1117279882 | 10/Nov/2015 | Listed | 29/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| THE KINGDOM OF BAHRAIN ACTING THROUGH THE MINISTRY OF FINANCE | Series 1 - Issue of U.S. $1,000,000,000 5.625% Notes due 2031 (144A) | US05675M2A14 | 30/Sep/2019 | Listed | 30/Sep/2031 |
| THE KINGDOM OF BAHRAIN ACTING THROUGH THE MINISTRY OF FINANCE | Series 1 - Issue of U.S. $1,000,000,000 5.625% Notes due 2031 (Reg S) | XS2058948451 | 30/Sep/2019 | Listed | 30/Sep/2031 |
| THE KINGDOM OF BAHRAIN ACTING THROUGH THE MINISTRY OF FINANCE | Series 2 - Issue of USD 1,000,000,000 7.375% Notes due 2030 | XS2172965282 | 14/May/2020 | Listed | 14/May/2030 |
| THE KINGDOM OF BAHRAIN ACTING THROUGH THE MINISTRY OF FINANCE | Series 3 - Issue of U.S. $1,000,000,000 5.450% Notes due 2032 | XS2226916216 | 16/Sep/2020 | Listed | 16/Sep/2032 |
| THE KINGDOM OF BAHRAIN ACTING THROUGH THE MINISTRY OF FINANCE | U.S.$1,250,000,000 6.0 per cent. Bonds due 19 September 2044 | XS1110833123 | 17/Sep/2014 | Listed | 19/Sep/2044 |
| THE KINGDOM OF BAHRAIN ACTING THROUGH THE MINISTRY OF FINANCE | USD 1,125,000,000 7.0 per cent. Bonds due 26 January 2026 | XS1324931895 | 24/Nov/2015 | Listed | 26/Jan/2026 |
| THE KINGDOM OF BAHRAIN ACTING THROUGH THE MINISTRY OF FINANCE | USD 1,250,000,000 6.75% Bonds due 2029 | XS1675862012 | 20/Sep/2017 | Listed | 20/Sep/2029 |
| THE KINGDOM OF BAHRAIN ACTING THROUGH THE MINISTRY OF FINANCE | USD 1,600,000,000 7.000 per cent. Bonds due 12 October 2028 | XS1405766541 | 12/Oct/2016 | Listed | 12/Oct/2028 |
| THE KINGDOM OF BAHRAIN ACTING THROUGH THE MINISTRY OF FINANCE | USD 900,000,000 7.50% Bonds due 2047 | XS1675862103 | 20/Sep/2017 | Listed | 20/Sep/2047 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | 5 - Issue of USD 5,000,000,000 3.625 per cent. Notes due 4 March 2028 | XS1694217495 | 04/Oct/2017 | Listed | 04/Mar/2028 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | 5 - Issue of USD 5,000,000,000 3.625 per cent. Notes due 4 March 2028 (144A) | US80413TAE91 | 04/Oct/2017 | Listed | 04/Mar/2028 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 10 - Issue of USD 4,000,000,000 4.375 per cent. Notes due 16 April 2029 | XS1936302865 | 16/Jan/2019 | Listed | 16/Apr/2029 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 10 - Issue of USD 4,000,000,000 4.375 per cent. Notes due 16 April 2029 (144A) | US80413TAK51 | 16/Jan/2019 | Listed | 16/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 11 - Issue of USD 3,500,000,000 5.250 per cent. Notes due 16 January 2050 | XS1936302949 | 16/Jan/2019 | Listed | 16/Jan/2050 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 11 - Issue of USD 3,500,000,000 5.250 per cent. Notes due 16 January 2050 (144A) | US80413TAL35 | 16/Jan/2019 | Listed | 16/Jan/2050 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 2 - Issue of U.S. $5,500,000,000 3.250 per cent. Notes due 26 October 2026 | US80413TAB52 | 26/Oct/2016 | Listed | 26/Oct/2026 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 2 - Issue of U.S. $5,500,000,000 3.250 per cent. Notes due 26 October 2026 | XS1508675417 | 26/Oct/2016 | Listed | 26/Oct/2026 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 3 - Issue of U.S. $6,500,000,000 4.500 per cent. Notes due 26 October 2046 | US80413TAC36 | 26/Oct/2016 | Listed | 26/Oct/2046 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 3 - Issue of U.S. $6,500,000,000 4.500 per cent. Notes due 26 October 2046 | XS1508675508 | 26/Oct/2016 | Listed | 26/Oct/2046 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 6 - Issue of USD 4,500,000,000 4.625 per cent. Notes due 4 October 2047 | XS1694218469 | 04/Oct/2017 | Listed | 04/Oct/2047 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 6 - Issue of USD 4,500,000,000 4.625 per cent. Notes due 4 October 2047 (144A) | US80413TAF66 | 04/Oct/2017 | Listed | 04/Oct/2047 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 7 - Issue of USD 4,500,000,000 4.000 per cent. Notes due 17th April 2025 | XS1791937441 | 17/Apr/2018 | Listed | 17/Apr/2025 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 7 - Issue of USD 4,500,000,000 4.000 per cent. Notes due 17th April 2025 (144A) | US80413TAG40 | 17/Apr/2018 | Listed | 17/Apr/2025 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 8 - Issue of USD 3,000,000,000 4.500 per cent Notes due 17 April 2030 | XS1791939066 | 17/Apr/2018 | Listed | 17/Apr/2030 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 8 - Issue of USD 3,000,000,000 4.500 per cent Notes due 17 April 2030 (144A) | US80413TAH23 | 17/Apr/2018 | Listed | 17/Apr/2030 |
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 9 - Issue of USD 3,500,000,000 5.000 per cent Notes due 17 April 2049 | XS1791939736 | 17/Apr/2018 | Listed | 17/Apr/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| THE KINGDOM OF SAUDI ARABIA ACTING THROUGH THE MINISTRY OF FINANCE | Series 9 - Issue of USD 3,500,000,000 5.000 per cent Notes due 17 April 2049 (144A) | US80413TAJ88 | 17/Apr/2018 | Listed | 17/Apr/2049 |
| THE NATIONAL BANK OF OMAN SAOG | Issue of U.S.$134,111,000 Perpetual Tier 1 Capital Securities | XS2485968569 | 29/Nov/2022 | Listed | |
| THE NATIONAL BANK OF OMAN SAOG | U.S.$300,000,000 Perpetual Tier 1 Capital Securities | XS2320458172 | 01/Apr/2021 | Listed | |
| THE NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-2 | Class A-2 Notes | US63543LAB18 | 03/Jul/2007 | Listed | 26/Jun/2028 |
| THE NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-2 | Class A-3 Notes | US63543LAC90 | 03/Jul/2007 | Listed | 26/Mar/2029 |
| THE NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-2 | Class A-4 Notes | US63543LAD73 | 03/Jul/2007 | Listed | 25/Jan/2033 |
| THE NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-2 | Class B Notes | US63543LAF22 | 03/Jul/2007 | Listed | 25/Jan/2033 |
| THE NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-2 | Class C Notes | US63543LAG05 | 03/Jul/2007 | Listed | 25/Jan/2033 |
| THE NATIONAL COLLEGIATE STUDENT LOAN TRUST 2007-2 | Class D Notes | US63543LAH87 | 03/Jul/2007 | Listed | 25/Jan/2033 |
| THE OIL & GAS HOLDING COMPANY B.S.C. (C) | Series 1 - Issue of USD 1,000,000,000 7.500 per cent. Notes due 25th October 2027 | US67778NAA63 | 25/Oct/2017 | Listed | 25/Oct/2027 |
| THE OIL & GAS HOLDING COMPANY B.S.C. (C) | Series 3 - Issue U.S. $500,000,000 8.375 per cent Notes due 7 November 2028 | XS1903485800 | 07/Nov/2018 | Listed | 07/Nov/2028 |
| THE REPUBLIC OF ANGOLA | USD 1500000000 9.500 per cent. Notes due 2025 | XS1318576086 | 12/Nov/2015 | Listed | 12/Nov/2025 |
| THE REPUBLIC OF BENIN | €300,000,000 6.875% Amortising Notes due 2052 | XS2286298711 | 19/Jan/2021 | Listed | 19/Jan/2052 |
| THE REPUBLIC OF BENIN | €700,000,000 4.875% Amortising Notes due 2032 | XS2278994418 | 19/Jan/2021 | Listed | 19/Jan/2032 |
| THE REPUBLIC OF BENIN | EUR176,363,000 5.750% AMORTISING NOTES DUE 2026 | XS1963478018 | 26/Mar/2019 | Listed | 26/Mar/2026 |
| THE REPUBLIC OF CAMEROON | USD 154,329,000 9.50 % Amortising Notes due 2025 | XS1313779081 | 19/Nov/2015 | Listed | 19/Nov/2025 |
| THE REPUBLIC OF CÔTE D'IVOIRE | €1,100,000,000 6.625% Amortizing Notes due 2048 | XS1796266754 | 15/Feb/2021 | Listed | 22/Mar/2048 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| THE REPUBLIC OF CÔTE D'IVOIRE | €850,000,000 5.875% Amortizing Notes due 2031 | XS2064786754 | 17/Oct/2019 | Listed | 17/Oct/2031 |
| THE REPUBLIC OF CÔTE D'IVOIRE | €850,000,000 6.875% Amortizing Notes due 2040 | XS2064786911 | 17/Oct/2019 | Listed | 17/Oct/2040 |
| THE REPUBLIC OF ESTONIA | EUR 1,500,000,000 0.125 PER CENT. NOTES DUE 2030 | XS2181347183 | 10/Jun/2020 | Listed | 10/Jun/2030 |
| THE REPUBLIC OF ESTONIA | EUR 1,500,000,000 4.000 per cent. Notes due 2032 | XS2532370231 | 12/Oct/2022 | Listed | 12/Oct/2032 |
| THE REPUBLIC OF ESTONIA | Series 1 - Issue of EUR 1,000,000,000 3.250 per cent. Notes due 17 January 2034 | XS2740429076 | 17/Jan/2024 | Listed | 17/Jan/2034 |
| THE REPUBLIC OF GHANA | US$918,086,000 10.750 per cent. Amortising Notes due 2030 | XS1297557412 | 14/Oct/2015 | Listed | 14/Oct/2030 |
| THE REPUBLIC OF GHANA | US$973,373,709 8.125 per cent. Amortising Notes due 2026 | XS1108847531 | 18/Sep/2014 | Listed | 18/Jan/2026 |
| THE REPUBLIC OF NAMIBIA | USD 750,000,000 5.250 per cent. Notes due 2025 | XS1311099540 | 29/Oct/2015 | Listed | 29/Oct/2025 |
| THE REPUBLIC OF NORTH MACEDONIA | €700,000,000 3.675% Notes due 2026 - 144A | XS2181690822 | 03/Jun/2020 | Listed | 03/Jun/2026 |
| THE REPUBLIC OF NORTH MACEDONIA | €700,000,000 3.675% Notes due 2026 - RegS | XS2181690665 | 03/Jun/2020 | Listed | 03/Jun/2026 |
| THE REPUBLIC OF NORTH MACEDONIA | EUR 500,000,000 2.750% Notes due 2025 Reg S | XS1744744191 | 18/Jan/2018 | Listed | 18/Jan/2025 |
| THE REPUBLIC OF NORTH MACEDONIA | EUR 500,000,000 2.750% Notes due 2025 Rule 144A | XS1746171559 | 18/Jan/2018 | Listed | 18/Jan/2025 |
| THE REPUBLIC OF SENEGAL | EUR 1,000,000,000 4.750% AMORTISING NOTES DUE 2028 | XS1790104530 | 13/Mar/2018 | Listed | 13/Mar/2028 |
| THE REPUBLIC OF SENEGAL | USD 1,000,000,000 6.750% AMORTISING NOTES DUE 2048 | XS1790134362 | 13/Mar/2018 | Listed | 13/Mar/2048 |
| THE REPUBLIC OF SENEGAL | USD 1,100,000,000 6.250% Amortising Notes due 2033 | XS1619155564 | 23/May/2017 | Listed | 23/May/2033 |
| THE WELLCOME TRUST LIMITED | £ 750,000,000 1.500 per cent. Bonds due 14 July 2071 | XS2363709689 | 14/Jul/2021 | Listed | 14/Jul/2071 |
| THE WELLCOME TRUST LIMITED | EUR 400,000,000 1.125 per cent. Bonds due 2027 | XS1171485722 | 21/Jan/2015 | Listed | 21/Jan/2027 |
| THE WELLCOME TRUST LIMITED | GBP 400000000 4.00 per cent. Bonds due 2059 | XS1065371277 | 09/May/2014 | Listed | 09/May/2059 |
| THE WELLCOME TRUST LIMITED | GBP 750,000,000 2.517 per cent. Bonds due 2118 | XS1713474085 | 07/Feb/2018 | Listed | 07/Feb/2118 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIAA REAL ESTATE CDO 2003-1 LTD | Class B-1 Secured Deferrable Interest Floating Rate Notes due December 2038 | USG8860MAB21 | 16/Dec/2003 | Listed | 28/Dec/2038 |
| TIAA REAL ESTATE CDO 2003-1 LTD | Class B-2 5.4802 per cent Secured Deferrable Interest Fixed Rate Notes due December 2038 | USG8860MAF35 | 16/Dec/2003 | Listed | 28/Dec/2038 |
| TIAA REAL ESTATE CDO 2003-1 LTD | Class C-1 Secured Deferrable Interest Floating Rate Notes due December 2038 | USG8860MAD86 | 16/Dec/2003 | Listed | 28/Dec/2038 |
| TIAA REAL ESTATE CDO 2003-1 LTD | Class C-2 5.9169 per cent Secured Deferrable Interest Fixed Rate Notes due December 2038 | USG8860MAC04 | 16/Dec/2003 | Listed | 28/Dec/2038 |
| TIAA REAL ESTATE CDO 2003-1 LTD | Class D 6.7309 per cent Secured Fixed Rate Notes due Decemebr 2038 | USG8860MAE69 | 16/Dec/2003 | Listed | 28/Dec/2038 |
| TIAA REAL ESTATE CDO 2003-1 LTD | Class E 8.0000 per cent Secured Fixed Rate Notes due December 2038 | USG8860NAA21 | 16/Dec/2003 | Listed | 28/Dec/2038 |
| TIAA STRUCTURED FINANCE CDO II, LIMITED | Class A-1 Floating Rate Term Notes due 2038 | USG88597AA04 | 16/Jun/2003 | Listed | 10/May/2038 |
| TIAA STRUCTURED FINANCE CDO II, LIMITED | Class A-2 Floating Rate Term Notes due 2038 | USG88597AB86 | 16/Jun/2003 | Listed | 10/May/2038 |
| TIAA STRUCTURED FINANCE CDO II, LIMITED | Class B Floating Rate Term Notes due 2038 | USG88597AC69 | 16/Jun/2003 | Listed | 10/May/2038 |
| TIAA STRUCTURED FINANCE CDO II, LIMITED | Class C-1 Floating Rate Term Notes due 2038 | USG88597AD43 | 16/Jun/2003 | Listed | 10/May/2038 |
| TIAA STRUCTURED FINANCE CDO II, LIMITED | Class C-2 Fixed Rate Term Notes due 2038 | USG88597AE26 | 16/Jun/2003 | Listed | 10/May/2038 |
| TIERS FUNDING TRUST, SERIES 2022-1 | $300,000,000 Funding Trust Certificates | USU8861KAA17 | 22/Jun/2022 | Listed | 24/Jun/2026 |
| TIERS FUNDING TRUST, SERIES 2022-1 | $300,000,000 Funding Trust Certificates - 144A | US88656PAA49 | 22/Jun/2022 | Listed | 24/Jun/2026 |
| TIERS® FUNDING TRUST, SERIES 2018-3 | USD 300,000,000 Funding Trust Certificates Citigroup Global Markets Inc. Depositor | USU8860LAA09 | 24/May/2018 | Listed | 01/Jun/2026 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 12,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 - Reg S | XS1680963482 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 12,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 -144A | XS1680962831 | 09/Nov/2017 | Listed | 01/Dec/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 19,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - Reg S | XS1680962161 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 19,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes- 144A | XS1680962328 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 19,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - Reg S | XS1680963219 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 19,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes- 144A | XS1680963300 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 19,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A | XS1680962245 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 19,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - Reg S | XS1680962088 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 244,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - Reg S | XS1680960389 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 244,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes- 144A | XS1680960629 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 244,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - Reg S | XS1680960462 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 244,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes- 144A | XS1680960892 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 244,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A | XS1680960546 | 09/Nov/2017 | Listed | 01/Dec/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 244,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - Reg S | XS1680960207 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 26,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - 144A | XS1680962674 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 26,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - Reg S | XS1680962591 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - Reg S | XS1680961783 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes- 144A | XS1680961940 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - Reg S | XS1680963052 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes- 144A | XS1680963136 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A | XS1680961866 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - Reg S | XS1680961510 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 45,600,000 Subordinated Notes due 2030 - 144A | XS1680963565 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 45,600,000 Subordinated Notes due 2030 - Reg S | XS1680962914 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 57,700,000 Class B Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes- 144A | XS1680961437 | 09/Nov/2017 | Listed | 01/Dec/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 57,700,000 Class B Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes- Reg S | XS1680961197 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 57,700,000 Class B Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes- 144A | XS1680961601 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 57,700,000 Class B Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes- Reg S | XS1680961270 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 57,700,000 Class B Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes- 144A | XS1680961353 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO III DESIGNATED ACTIVITY COMPANY | EUR 57,700,000 Class B Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes- Reg S | XS1680960975 | 09/Nov/2017 | Listed | 01/Dec/2030 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 1,500,000 Class X Senior Secured Floating Rate Notes due 2031 - 144A | XS1850280899 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 1,500,000 Class X Senior Secured Floating Rate Notes due 2031 - Reg S | XS1850280626 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - 144A | XS1850280543 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S | XS1850280469 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1857740150 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1857739905 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1857741471 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1857741398 | 04/Sep/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A | XS1857740234 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - Reg S | XS1857740077 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1850279024 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS | XS1850278646 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1850279297 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1850278729 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A | XS1850279370 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - Reg S | XS1850278992 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1857741042 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1857740747 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1857741802 | 04/Sep/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1857741711 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1857741125 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1857740820 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1850280113 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1850280030 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1857935917 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1857927906 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1857936303 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1857935164 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1857740580 | 04/Sep/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1857740317 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1857741638 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1857741554 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1857740663 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1857740408 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - 144A | XS1850280386 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S | XS1850280204 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 231,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1850277754 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 231,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1850277242 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 231,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1850277911 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 231,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1850277671 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 231,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1850277838 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 231,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1850277598 | 04/Sep/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 38,300,000 Subordinated Notes due 2031 - 144A | XS1857938341 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 38,300,000 Subordinated Notes due 2031 - Reg S | XS1857937020 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1850278307 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1850278059 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1850278562 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1850278216 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1850278489 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1850278133 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A | XS1850279701 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S | XS1850279453 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A | XS1850279883 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S | XS1850279537 | 04/Sep/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A | XS1850279966 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TIKEHAU CLO IV DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S | XS1850279610 | 04/Sep/2018 | Listed | 15/Oct/2031 |
| TITAN EUROPE 2006-1 P.L.C | Class B Commercial Mortgage Backed Floating Rate Notes due 2021 | XS0247402422 | 22/Mar/2006 | Listed | 23/Jan/2021 |
| TITAN EUROPE 2006-1 P.L.C | Class C Commercial Mortgage Backed Floating Rate Notes due 2021 | XS0247409948 | 22/Mar/2006 | Listed | 23/Jan/2021 |
| TITAN EUROPE 2006-1 P.L.C | Class D Commercial Mortgage Backed Floating Rate Notes due 2021 | XS0247412652 | 22/Mar/2006 | Listed | 23/Jan/2021 |
| TITAN EUROPE 2006-1 P.L.C | Class E Commercial Mortgage Backed Floating Rate Notes due 2021 | XS0247415168 | 22/Mar/2006 | Listed | 23/Jan/2021 |
| TITAN EUROPE 2006-1 P.L.C | Class F Commercial Mortgage Backed Floating Rate Notes due 2021 | XS0247462244 | 22/Mar/2006 | Listed | 23/Jan/2021 |
| TITAN EUROPE 2006-1 P.L.C | Class G Commercial Mortgage Backed Floating Rate Notes due 2021 | XS0247465346 | 22/Mar/2006 | Listed | 23/Jan/2021 |
| TITAN EUROPE 2006-1 P.L.C | Class H Commercial Mortgage Backed Floating Rate Notes due 2021 | XS0247475816 | 23/Mar/2006 | Listed | 23/Jan/2021 |
| TITAN EUROPE 2006-1 P.L.C | Class V Commercial Mortgage Backed Floating Rate Notes due 2021 | XS0247479305 | 22/Mar/2006 | Listed | 23/Jan/2021 |
| TITAN EUROPE 2006-1 P.L.C | Class X Commercial Mortgage Backed Floating Rate Notes due 2021 | XS0247477606 | 22/Mar/2006 | Listed | 23/Jan/2021 |
| TITAN EUROPE 2006-3 P.L.C | Class A Commercial Mortgage Backed Floating Rate Notes due 2020 | XS0257767631 | 27/Jun/2006 | Listed | 24/Jul/2020 |
| TITAN EUROPE 2006-3 P.L.C | Class B Commercial Mortgage Backed Floating Rate Notes due 2020 | XS0257768522 | 27/Jun/2006 | Listed | 24/Jul/2020 |
| TITAN EUROPE 2006-3 P.L.C | Class C Commercial Mortgage Backed Floating Rate Notes due 2020 | XS0257769090 | 27/Jun/2006 | Listed | 24/Jul/2020 |
| TITAN EUROPE 2006-3 P.L.C | Class D Commercial Mortgage Backed Floating Rate Notes due 2020 | XS0257769769 | 27/Jun/2006 | Listed | 24/Jul/2020 |
| TITAN EUROPE 2006-3 P.L.C | Class E Commercial Mortgage Backed Floating Rate Notes due 2020 | XS0257770007 | 27/Jun/2006 | Listed | 24/Jul/2020 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TITAN EUROPE 2006-3 P.L.C | Class F Commercial Mortgage Backed Floating Rate Notes due 2020 | XS0257770775 | 27/Jun/2006 | Listed | 24/Jul/2020 |
| TITAN EUROPE 2006-3 P.L.C | Class G Commercial Mortgage Backed Floating Rate Notes due 2020 | XS0257770858 | 27/Jun/2006 | Listed | 24/Jul/2020 |
| TITAN EUROPE 2006-3 P.L.C | Class H Commercial Mortgage Backed Floating Rate Notes due 2020 | XS0257771310 | 27/Jun/2006 | Listed | 24/Jul/2020 |
| TITAN EUROPE 2006-3 P.L.C | Class V Commercial Mortgage Backed Floating Rate Notes due 2016 | XS0257771666 | 27/Jun/2006 | Listed | 27/Jul/2016 |
| TITAN EUROPE 2006-3 P.L.C | Class X Commercial Mortgage Backed Floating Rate Notes due 2020 | XS0257768100 | 27/Jun/2006 | Listed | 24/Jul/2020 |
| TITAN EUROPE 2006-5 PLC | Class A1 Commercial Mortgage Backed Floating Rate Notes due 2019 | XS0277724398 | 21/Dec/2006 | Listed | 23/Jul/2019 |
| TITAN EUROPE 2006-5 PLC | Class A2 Commercial Mortgage Backed Floating Rate Notes due 2019 | XS0277725874 | 21/Dec/2006 | Listed | 23/Jul/2019 |
| TITAN EUROPE 2006-5 PLC | Class A3 Commercial Mortgage Backed Floating Rate Notes due 2019 | XS0277727490 | 21/Dec/2006 | Listed | 23/Jul/2019 |
| TITAN EUROPE 2006-5 PLC | Class B Commercial Mortgage Backed Floating Rate Notes due 2019 | XS0277729272 | 21/Dec/2006 | Listed | 23/Jul/2019 |
| TITAN EUROPE 2006-5 PLC | Class C Commercial Mortgage Backed Floating Rate Notes due 2019 | XS0277731179 | 21/Dec/2006 | Listed | 23/Jul/2019 |
| TITAN EUROPE 2006-5 PLC | Class D Commercial Mortgage Backed Floating Rate Notes due 2019 | XS0277732656 | 21/Dec/2006 | Listed | 23/Jul/2019 |
| TITAN EUROPE 2006-5 PLC | Class E Commercial Mortgage Backed Floating Rate Notes due 2019 | XS0277733894 | 21/Dec/2006 | Listed | 23/Jul/2019 |
| TITAN EUROPE 2006-5 PLC | Class F Commercial Mortgage Backed Floating Rate Notes due 2019 | XS0277734785 | 21/Dec/2006 | Listed | 23/Jul/2019 |
| TITAN EUROPE 2006-5 PLC | Class V Commercial Mortgage Backed Floating Rate Notes due 2019 | XS0277735329 | 21/Dec/2006 | Listed | 23/Jul/2019 |
| TITAN EUROPE 2006-5 PLC | Class X Commercial Mortgage Backed Floating Rate Notes due 2019 | XS0277736301 | 21/Dec/2006 | Listed | 23/Jul/2019 |
| TITANIUM CAPITAL PLC | Series 3 - Series 3 Limited Recourse Secured Variable Rate Notes due 2025 | XS0234098100 | 05/Dec/2005 | Listed | 17/Nov/2025 |
| TOGETHER ASSET BACKED SECURITISATION 2021-1ST1 PLC | Class A Mortgage Backed Floating Rate Notes due June 2063 | XS2382161094 | 22/Sep/2021 | Listed | 12/Jul/2063 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TOGETHER ASSET BACKED SECURITISATION 2021-1ST1 PLC | Class B Mortgage Backed Floating Rate Notes due June 2063 | XS2382161417 | 22/Sep/2021 | Listed | 12/Jul/2063 |
| TOGETHER ASSET BACKED SECURITISATION 2021-1ST1 PLC | Class C Mortgage Backed Floating Rate Notes due June 2063 | XS2382161847 | 22/Sep/2021 | Listed | 12/Jul/2063 |
| TOGETHER ASSET BACKED SECURITISATION 2021-1ST1 PLC | Class X Floating Rate Notes due June 2063 | XS2382174584 | 22/Sep/2021 | Listed | 12/Jul/2063 |
| TOGETHER ASSET BACKED SECURITISATION 2021-1ST1 PLC | Class Z Mortgage Backed Fixed Rate Notes due June 2063 | GB00BMDHJV57 | 22/Sep/2021 | Listed | 12/Jul/2063 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC | £10,018,000 Class Z Mortgage Backed Fixed Rate Notes due January 2055 | GB00BMZ5JB76 | 15/Mar/2021 | Listed | 20/Jan/2055 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC | £11,017,000 Class B Mortgage Backed Floating Rate Notes due January 2055 | XS2294322735 | 15/Mar/2021 | Listed | 20/Jan/2055 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC | £159,753,000 Class A Mortgage Backed Floating Rate Notes due January 2055 | XS2294322909 | 15/Mar/2021 | Listed | 20/Jan/2055 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC | £7,211,000 Class E Mortgage Backed Floating Rate Notes due January 2055 | XS2294323469 | 15/Mar/2021 | Listed | 20/Jan/2055 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC | £7,812,000 Class D Mortgage Backed Floating Rate Notes due January 2055 | XS2294323204 | 15/Mar/2021 | Listed | 20/Jan/2055 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC | £8,513,000 Class C Mortgage Backed Floating Rate Notes due January 2055 | XS2294323113 | 15/Mar/2021 | Listed | 20/Jan/2055 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC | £9,014,000 Class X Floating Rate Notes due January 2055 | XS2294324194 | 15/Mar/2021 | Listed | 20/Jan/2055 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE2 PLC | £10,587,000 Class C Mortgage Backed Floating Rate Notes due August 2052 | XS2344464792 | 11/Jun/2021 | Listed | 20/Aug/2052 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE2 PLC | £12,461,000 Class Z Mortgage Backed Fixed Rate Notes due August 2052 | GB00BNVVDP84 | 11/Jun/2021 | Listed | 20/Aug/2052 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE2 PLC | £13,701,000 Class B Mortgage Backed Floating Rate Notes due August 2052 | XS2344464446 | 11/Jun/2021 | Listed | 20/Aug/2052 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE2 PLC | £13,701,000 Class X Floating Rate Notes due August 2052 | XS2344465682 | 11/Jun/2021 | Listed | 20/Aug/2052 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE2 PLC | £8,968,000 Class E Mortgage Backed Floating Rate Notes due August 2052 | XS2344465419 | 11/Jun/2021 | Listed | 20/Aug/2052 |
| TOGETHER ASSET BACKED SECURITISATION 2021-CRE2 PLC | £9,715,000 Class D Mortgage Backed Floating Rate Notes due August 2052 | XS2344465096 | 11/Jun/2021 | Listed | 20/Aug/2052 |
| TOGETHER ASSET BACKED SECURITISATION 2022-1ST1 PLC | £12,486,000 Class D Mortgage Backed Floating Rate Notes due June 2066 | XS2499668783 | 29/Jul/2022 | Listed | 12/Jun/2066 |
| TOGETHER ASSET BACKED SECURITISATION 2022-1ST1 PLC | £14,983,000 Class B Mortgage Backed Floating Rate Notes due June 2066 | XS2499665508 | 29/Jul/2022 | Listed | 12/Jun/2066 |
| TOGETHER ASSET BACKED SECURITISATION 2022-1ST1 PLC | £14,983,000 Class C Mortgage Backed Floating Rate Notes due June 2066 | XS2499667207 | 29/Jul/2022 | Listed | 12/Jun/2066 |
| TOGETHER ASSET BACKED SECURITISATION 2022-1ST1 PLC | £4,995,000 Class Z Mortgage Backed Fixed Rate Notes due June 2066 | GB00BLD73279 | 29/Jul/2022 | Listed | 12/Jun/2066 |
| TOGETHER ASSET BACKED SECURITISATION 2022-1ST1 PLC | £444,485,000 Class A Mortgage Backed Floating Rate Notes due June 2066 | XS2499665250 | 29/Jul/2022 | Listed | 12/Jun/2066 |
| TOGETHER ASSET BACKED SECURITISATION 2022-1ST1 PLC | £6,668,000 Class X Fixed Rate Notes due June 2066 | XS2500232785 | 29/Jul/2022 | Listed | 12/Jun/2066 |
| TOGETHER ASSET BACKED SECURITISATION 2022-1ST1 PLC | £7,492,000 Class E Mortgage Backed Floating Rate Notes due June 2066 | XS2499668940 | 29/Jul/2022 | Listed | 12/Jun/2066 |
| TOGETHER ASSET BACKED SECURITISATION 2022-2ND1 PLC | £ 13,993,000 Class B Mortgage Backed Floating Rate Notes due February 2054 | XS2477376185 | 27/May/2022 | Listed | 12/Feb/2054 |
| TOGETHER ASSET BACKED SECURITISATION 2022-2ND1 PLC | £12,224,000 Class Z Mortgage Backed Fixed Rate Notes due February 2054 | GB00BKPQXC59 | 27/May/2022 | Listed | 12/Feb/2054 |
| TOGETHER ASSET BACKED SECURITISATION 2022-2ND1 PLC | £18,365,000 Class E Mortgage Backed Floating Rate Notes due February 2054 | XS2477494897 | 27/May/2022 | Listed | 12/Feb/2054 |
| TOGETHER ASSET BACKED SECURITISATION 2022-2ND1 PLC | £20,989,000 Class D Mortgage Backed Floating Rate Notes due February 2054 | XS2477494541 | 27/May/2022 | Listed | 12/Feb/2054 |
| TOGETHER ASSET BACKED SECURITISATION 2022-2ND1 PLC | £21,863,000 Class C Mortgage Backed Floating Rate Notes due February 2054 | XS2477403765 | 27/May/2022 | Listed | 12/Feb/2054 |
| TOGETHER ASSET BACKED SECURITISATION 2022-2ND1 PLC | £3,857,000 Class X Floating Rate Notes due February 2054 | XS2477495605 | 27/May/2022 | Listed | 12/Feb/2054 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TOGETHER ASSET BACKED SECURITISATION 2022-2ND1 PLC | £5,247,000 Class F Mortgage Backed Floating Rate Notes due February 2054 | XS2477495431 | 27/May/2022 | Listed | 12/Feb/2054 |
| TOGETHER ASSET BACKED SECURITISATION 2022-CRE-1 PLC | £13,244,000 Class C Mortgage Backed Floating Rate Notes due April 2054 | XS2484330191 | 13/Jun/2022 | Listed | 15/Apr/2054 |
| TOGETHER ASSET BACKED SECURITISATION 2022-CRE-1 PLC | £17,028,000 Class B Mortgage Backed Floating Rate Notes due April 2054 | XS2484329938 | 13/Jun/2022 | Listed | 15/Apr/2054 |
| TOGETHER ASSET BACKED SECURITISATION 2022-CRE-1 PLC | £18,923,000 Class Z Mortgage Backed Fixed Rate Notes due April 2054 | GB00BP94QQ53 | 13/Jun/2022 | Listed | 15/Apr/2054 |
| TOGETHER ASSET BACKED SECURITISATION 2022-CRE-1 PLC | £20,812,000 Class X Floating Rate Notes due April 2054 | XS2484330787 | 13/Jun/2022 | Listed | 15/Apr/2054 |
| TOGETHER ASSET BACKED SECURITISATION 2022-CRE-1 PLC | £7,568,000 Class D Mortgage Backed Floating Rate Notes due April 2054 | XS2484330431 | 13/Jun/2022 | Listed | 15/Apr/2054 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £12,765,000 Class C Mortgage Backed Floating Rate Notes due January 2067 - 144A | XS2622218571 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £12,765,000 Class C Mortgage Backed Floating Rate Notes due January 2067 - Reg S | XS2622215551 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £12,765,000 Class D Mortgage Backed Floating Rate Notes due January 2067 - 144A | XS2622218738 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £12,765,000 Class D Mortgage Backed Floating Rate Notes due January 2067 - Reg S | XS2622216443 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £21,275,000 Class B Mortgage Backed Floating Rate Notes due January 2067 - 144A | XS2622218225 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £21,275,000 Class B Mortgage Backed Floating Rate Notes due January 2067 - Reg S | XS2622215478 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £3,191,000 Class E Mortgage Backed Floating Rate Notes due January 2067 - 144A | XS2622218811 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £3,191,000 Class E Mortgage Backed Floating Rate Notes due January 2067 - Reg S | XS2622216526 | 12/Jul/2023 | Listed | 20/Jan/2067 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| Together Asset Backed Securitisation 2023-1ST1 PLC | £365,930,000 Class A Mortgage Backed Floating Rate Notes due January 2067 - 144A | XS2622217250 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £365,930,000 Class A Mortgage Backed Floating Rate Notes due January 2067 - Reg S | XS2622215395 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £4,255,000 Class F Mortgage Backed Floating Rate Notes due January 2067 - 144A | XS2622218902 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £4,255,000 Class F Mortgage Backed Floating Rate Notes due January 2067 - Reg S | XS2622216955 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £5,319,000 Class Z Mortgage Backed Fixed Rate Notes due January 2067 - Reg S | GB00BRS8NH26 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £5,614,000 Class X Floating Rate Notes due January 2067 - 144A | XS2622219033 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST1 PLC | £5,614,000 Class X Floating Rate Notes due January 2067 - Reg S | XS2622217094 | 12/Jul/2023 | Listed | 20/Jan/2067 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £1,550,000 Class Z Mortgage Backed Fixed Rate Notes due April 2065 - Reg S | GB00BN0VYK19 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £173,550,000 Class A Mortgage Backed Floating Rate Notes due April 2065 - 144A | XS2663588064 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £173,550,000 Class A Mortgage Backed Floating Rate Notes due April 2065 - Reg S | XS2663586100 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £23,249,000 Class B Mortgage Backed Floating Rate Notes due April 2065 - 144A | XS2663588221 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £23,249,000 Class B Mortgage Backed Floating Rate Notes due April 2065 - Reg S | XS2663588148 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £3,321,000 Class F Mortgage Backed Floating Rate Notes due April 2065 - 144A | XS2663596919 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £3,321,000 Class F Mortgage Backed Floating Rate Notes due April 2065 - Reg S | XS2663596596 | 21/Sep/2023 | Listed | 20/Apr/2065 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| Together Asset Backed Securitisation 2023-1ST2 PLC | £3,985,000 Class E Mortgage Backed Floating Rate Notes due April 2065 - 144A | XS2663596240 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £3,985,000 Class E Mortgage Backed Floating Rate Notes due April 2065 - Reg S | XS2663596166 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £5,535,000 Class D Mortgage Backed Floating Rate Notes due April 2065 - 144A | XS2663590557 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £5,535,000 Class D Mortgage Backed Floating Rate Notes due April 2065 - Reg S | XS2663588908 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £6,116,000 Class X Floating Rate Notes due April 2065 - 144A | XS2663597214 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £6,116,000 Class X Floating Rate Notes due April 2065 - Reg S | XS2663597057 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £6,642,000 Class C Mortgage Backed Floating Rate Notes due April 2065 - 144A | XS2663588650 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-1ST2 PLC | £6,642,000 Class C Mortgage Backed Floating Rate Notes due April 2065 - Reg S | XS2663588577 | 21/Sep/2023 | Listed | 20/Apr/2065 |
| Together Asset Backed Securitisation 2023-CRE-1 PLC | £15,214,000 Class D Mortgage Backed Floating Rate Notes due July 2055 | XS2712032098 | 28/Nov/2023 | Listed | 20/Jul/2055 |
| Together Asset Backed Securitisation 2023-CRE-1 PLC | £17,116,000 Class C Mortgage Backed Floating Rate Notes due July 2055 | XS2712031447 | 28/Nov/2023 | Listed | 20/Jul/2055 |
| Together Asset Backed Securitisation 2023-CRE-1 PLC | £19,018,000 Class X Floating Rate Notes due July 2055 | XS2712035356 | 28/Nov/2023 | Listed | 20/Jul/2055 |
| Together Asset Backed Securitisation 2023-CRE-1 PLC | £19,022,000 Class Z Mortgage Backed Fixed Rate Notes due July 2055 | GB00BS82FH58 | 28/Nov/2023 | Listed | 20/Jul/2055 |
| Together Asset Backed Securitisation 2023-CRE-1 PLC | £22,821,000 Class B Mortgage Backed Floating Rate Notes due July 2055 | XS2712031280 | 28/Nov/2023 | Listed | 20/Jul/2055 |
| Together Asset Backed Securitisation 2023-CRE-1 PLC | £58,956,000 Class A Mortgage Backed Floating Rate Notes due July 2055 | XS2712030985 | 28/Nov/2023 | Listed | 20/Jul/2055 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £10,035,000 Class C mortgage backed floating rate notes due 2064 -144A | XS2795572713 | 03/May/2024 | Listed | 15/Aug/2064 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £10,035,000 Class C mortgage backed floating rate notes due 2064- Reg S | XS2795573950 | 03/May/2024 | Listed | 15/Aug/2064 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £17,040,000 Class B mortgage backed floating rate notes due 2064 -144A | XS2795572630 | 03/May/2024 | Listed | 15/Aug/2064 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £17,040,000 Class B mortgage backed floating rate notes due 2064 - Reg S | XS2795573794 | 03/May/2024 | Listed | 15/Aug/2064 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £335,118,000 Class A mortgage backed floating rate notes due 2064 -144A | XS2795571400 | 03/May/2024 | Listed | 15/Aug/2064 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £335,118,000 Class A mortgage backed floating rate notes due 2064- Reg S | XS2795573448 | 03/May/2024 | Listed | 15/Aug/2064 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £5,107,000 Class X floating rate notes due 2064 - Reg S | XS2801305751 | 03/May/2024 | Listed | 15/Aug/2064 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £5,107,000 Class X floating rate notes due 2064 -144A | XS2801305918 | 03/May/2024 | Listed | 15/Aug/2064 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £7,574,000 Class E mortgage backed floating rate notes due 2064 - 144A | XS2795573109 | 03/May/2024 | Listed | 15/Aug/2064 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £7,574,000 Class E mortgage backed floating rate notes due 2064 - Reg S | XS2795574255 | 03/May/2024 | Listed | 15/Aug/2064 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £8,899,000 Class D mortgage backed floating rate notes due 2064 - 144A | XS2795572986 | 03/May/2024 | Listed | 15/Aug/2064 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST1 PLC | £8,899,000 Class D mortgage backed floating rate notes due 2064- Reg S | XS2795574099 | 03/May/2024 | Listed | 15/Aug/2064 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £10,019,000 Class D Mortgage Backed Floating Rate Notes due 2065 - 144A | XS2888411795 | 18/Sep/2024 | Listed | 12/Oct/2065 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £10,019,000 Class D Mortgage Backed Floating Rate Notes due 2065 - Reg S | XS2888411449 | 18/Sep/2024 | Listed | 12/Oct/2065 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £12,245,000 Class C Mortgage Backed Floating Rate Notes due 2065 - 144A | XS2888411365 | 18/Sep/2024 | Listed | 12/Oct/2065 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £12,245,000 Class C Mortgage Backed Floating Rate Notes due 2065 - Reg S | XS2888410987 | 18/Sep/2024 | Listed | 12/Oct/2065 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £17,810,000 Class B Mortgage Backed Floating Rate Notes due 2065 - 144A | XS2888410714 | 18/Sep/2024 | Listed | 12/Oct/2065 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £17,810,000 Class B Mortgage Backed Floating Rate Notes due 2065 - Reg S | XS2888410631 | 18/Sep/2024 | Listed | 12/Oct/2065 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £398,496,000 Class A Mortgage Backed Floating Rate Notes due 2065 - 144A | XS2888410557 | 18/Sep/2024 | Listed | 12/Oct/2065 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £398,496,000 Class A Mortgage Backed Floating Rate Notes due 2065 - Reg S | XS2888410474 | 18/Sep/2024 | Listed | 12/Oct/2065 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £6,037,000 Class X Floating Rate Notes due 2065 - 144A | XS2888412330 | 18/Sep/2024 | Listed | 12/Oct/2065 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £6,037,000 Class X Floating Rate Notes due 2065 - Reg S | XS2888412256 | 18/Sep/2024 | Listed | 12/Oct/2065 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £6,679,000 Class E Mortgage Backed Floating Rate Notes due 2065 - 144A | XS2888412173 | 18/Sep/2024 | Listed | 12/Oct/2065 |
| TOGETHER ASSET BACKED SECURITISATION 2024-1ST2 PLC | £6,679,000 Class E Mortgage Backed Floating Rate Notes due 2065 - Reg S | XS2888412090 | 18/Sep/2024 | Listed | 12/Oct/2065 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £11,337,000 Class A mortgage backed floating rate notes due 2055 -144A | XS2742448520 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £11,337,000 Class A mortgage backed floating rate notes due 2055- Reg S | XS2742449841 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £13,603,000 Class C mortgage backed floating rate notes due 2055 -144A | XS2742448876 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £13,603,000 Class C mortgage backed floating rate notes due 2055- Reg S | XS2742450260 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £15,115,000 Class D mortgage backed floating rate notes due 2055 -144A | XS2742448959 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £15,115,000 Class D mortgage backed floating rate notes due 2055- Reg S | XS2742450344 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £28,718,000 Class B mortgage backed floating rate notes due 2055 -144A | XS2742448793 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £28,718,000 Class B mortgage backed floating rate notes due 2055 - Reg S | XS2742450005 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £3,023,000 Class F mortgage backed floating rate notes due 2055 -144A | XS2742449254 | 19/Jan/2024 | Listed | 20/Aug/2055 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| Together Asset Backed Securitisation 2024-2ND1 Plc | £3,023,000 Class F mortgage backed floating rate notes due 2055- Reg S | XS2742450773 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £4,087,000 Class X floating rate notes due 2055 -144A | XS2742449502 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £4,087,000 Class X floating rate notes due 2055 - Reg S | XS2742451078 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £7,558,000 Class E mortgage backed floating rate notes due 2055 -144A | XS2742449171 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £7,558,000 Class E mortgage backed floating rate notes due 2055 - Reg S | XS2742450690 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £7,558,000 Class Z mortgage backed fixed rate notes due 2055 -144A | XS2742449338 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| Together Asset Backed Securitisation 2024-2ND1 Plc | £7,558,000 Class Z mortgage backed fixed rate notes due 2055 - Reg S | XS2742450856 | 19/Jan/2024 | Listed | 20/Aug/2055 |
| TOMBAC NO.3 PLC | £4,298,744,000 Class A Mortgage-Backed Floating Rate Notes due November 2069 | XS2393074690 | 08/Nov/2021 | Listed | 16/Nov/2069 |
| TOWD POINT MORTGAGE FUNDING 2021 – HASTINGS 1 PLC | £10,784,000 Class X Mortgage Backed Fixed Rate Notes due September 2072 | XS2364121132 | 23/Jul/2021 | Listed | 20/Sep/2072 |
| TOWD POINT MORTGAGE FUNDING 2021 – HASTINGS 1 PLC | £17,254,000 Class B Mortgage Backed Floating Rate Notes due September 2072 | XS2364120241 | 23/Jul/2021 | Listed | 20/Sep/2072 |
| TOWD POINT MORTGAGE FUNDING 2021 – HASTINGS 1 PLC | £177,896,000 Class A1 Mortgage Backed Fixed Rate Notes due September 2072 | XS2364119235 | 23/Jul/2021 | Listed | 20/Sep/2072 |
| TOWD POINT MORTGAGE FUNDING 2021 – HASTINGS 1 PLC | £4,313,000 Class C Mortgage Backed Floating Rate Notes due September 2072 | XS2364120670 | 23/Jul/2021 | Listed | 20/Sep/2072 |
| TOWD POINT MORTGAGE FUNDING 2021 – HASTINGS 1 PLC | £58,232,000 Class A2 Mortgage Backed Floating Rate Notes due September 2072 | XS2364120084 | 23/Jul/2021 | Listed | 20/Sep/2072 |
| TOWD POINT MORTGAGE FUNDING 2023 – VANTAGE 3 PLC | £13,049,000 Class D Mortgage backed Floating Rate notes due February 2054 | XS2711546155 | 17/Nov/2023 | Listed | 20/Feb/2054 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TOWD POINT MORTGAGE FUNDING 2023 – VANTAGE 3 PLC | £13,049,000 Class E Mortgage backed Floating Rate notes due February 2054 | XS2711546239 | 17/Nov/2023 | Listed | 20/Feb/2054 |
| TOWD POINT MORTGAGE FUNDING 2023 – VANTAGE 3 PLC | £20,661,000 Class B Mortgage backed Floating Rate notes due February 2054 | XS2711545777 | 17/Nov/2023 | Listed | 20/Feb/2054 |
| TOWD POINT MORTGAGE FUNDING 2023 – VANTAGE 3 PLC | £206,172,000 Class A1 Mortgage backed Floating Rate notes due February 2054 | XS2711545694 | 17/Nov/2023 | Listed | 20/Feb/2054 |
| TOWD POINT MORTGAGE FUNDING 2023 – VANTAGE 3 PLC | £21,749,000 Class C Mortgage backed Floating Rate notes due February 2054 | XS2711545934 | 17/Nov/2023 | Listed | 20/Feb/2054 |
| TOWD POINT MORTGAGE FUNDING 2023 – VANTAGE 3 PLC | £46,758,000 Class Z Mortgage backed Rate notes due February 2054 | XS2711546585 | 17/Nov/2023 | Listed | 20/Feb/2054 |
| TOWD POINT MORTGAGE FUNDING 2023 – VANTAGE 3 PLC | £6,525,000 Class F Mortgage backed Floating Rate notes due February 2054 | XS2711546312 | 17/Nov/2023 | Listed | 20/Feb/2054 |
| TOWD POINT MORTGAGE FUNDING 2023 – VANTAGE 3 PLC | £92,751,559.58 Class A2 Mortgage backed Floating Rate notes due February 2054 | XS2711546668 | 17/Nov/2023 | Listed | 20/Feb/2054 |
| TOWD POINT MORTGAGE FUNDING 2024 – GRANITE 6 PLC | £1,258,157,000 Class A1 Asset Backed Floating Rate Notes due July 2053 | XS2799788976 | 19/Apr/2024 | Listed | 20/Jul/2053 |
| TOWD POINT MORTGAGE FUNDING 2024 – GRANITE 6 PLC | £18,502,000 Class F Asset Backed Floating Rate Notes due July 2053 | XS2799790527 | 19/Apr/2024 | Listed | 20/Jul/2053 |
| TOWD POINT MORTGAGE FUNDING 2024 – GRANITE 6 PLC | £22,203,000 Class E Asset Backed Floating Rate Notes due July 2053 | XS2799790444 | 19/Apr/2024 | Listed | 20/Jul/2053 |
| TOWD POINT MORTGAGE FUNDING 2024 – GRANITE 6 PLC | £29,604,000 Class D Asset Backed Floating Rate Notes due July 2053 | XS2799790360 | 19/Apr/2024 | Listed | 20/Jul/2053 |
| TOWD POINT MORTGAGE FUNDING 2024 – GRANITE 6 PLC | £29,604,000 Class XA2 Asset Backed Floating Rate Notes due July 2053 | XS2799791095 | 19/Apr/2024 | Listed | 20/Jul/2053 |
| TOWD POINT MORTGAGE FUNDING 2024 – GRANITE 6 PLC | £44,405,000 Class Z Asset Backed Notes due July 2053 | XS2799791251 | 19/Apr/2024 | Listed | 20/Jul/2053 |
| TOWD POINT MORTGAGE FUNDING 2024 – GRANITE 6 PLC | £48,106,000 Class C Asset Backed Floating Rate Notes due July 2053 | XS2799790105 | 19/Apr/2024 | Listed | 20/Jul/2053 |
| TOWD POINT MORTGAGE FUNDING 2024 – GRANITE 6 PLC | £51,806,000 Class XA1 Asset Backed Floating Rate Notes due July 2053 | XS2799967042 | 19/Apr/2024 | Listed | 20/Jul/2053 |
| TOWD POINT MORTGAGE FUNDING 2024 – GRANITE 6 PLC | £59,207,000 Class B Asset Backed Floating Rate Notes due July 2053 | XS2799790014 | 19/Apr/2024 | Listed | 20/Jul/2053 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TPER S.P.A. | €100,000,000 4.343 per cent. Senior Unsecured Amortising Fixed Rate Notes due 10 September 2029 | XS2894847289 | 10/Sep/2024 | Listed | 10/Sep/2029 |
| TPREF FUNDING II LTD | Class A-1 Floating Rate Senior Notes due 2032 | USG8984WAA39 | 04/Nov/2002 | Listed | 15/Nov/2032 |
| TPREF FUNDING II LTD | Class A-2 Floating Rate Senior Notes due 2032 | USG8984WAC94 | 04/Nov/2002 | Listed | 15/Nov/2032 |
| TPREF FUNDING II LTD | Class B Floating Rate Senior Subordinate Notes due 2032 | USG8984WAB12 | 04/Nov/2002 | Listed | 15/Nov/2032 |
| TPREF FUNDING II LTD | Subordinate Income Notes due 2032 | USG8984XAC77 | 04/Nov/2002 | Listed | 15/Nov/2032 |
| TRAFIGURA FUNDING SA | Series 6 - Issue of US $500,000,000 5.875 per cent. Notes Due 2025 | XS2232101803 | 23/Sep/2020 | Listed | 23/Sep/2025 |
| TRAFIGURA FUNDING SA | Series 7 - Issue of EUR 500,000,000 3.875 per cent. Notes Due 2026 | XS2293733825 | 02/Feb/2021 | Listed | 02/Feb/2026 |
| TRAINER WORTHAM CBO II LIMITED | Class A-1L Floating Rate Notes due April 2037 | USG8993BAA82 | 30/Sep/2002 | Listed | 10/Apr/2037 |
| TRAINER WORTHAM CBO II LIMITED | Class A-2L Floating Rate Notes due April 2037 | USG8993BAB65 | 30/Sep/2002 | Listed | 10/Apr/2037 |
| TRAINER WORTHAM CBO II LIMITED | Class A-3L Floating Rate Notes due April 2037 | USG8993BAC49 | 30/Sep/2002 | Listed | 10/Apr/2037 |
| TRAINER WORTHAM CBO II LIMITED | Class B-1L Floating Rate Notes due April 2037 | USG8993BAD22 | 30/Sep/2002 | Listed | 10/Apr/2037 |
| TRAINER WORTHAM CBO III LIMITED | Class A-1 Senior Secured Floating Rate Notes due 2033 | USG89933AA62 | 16/May/2003 | Listed | 28/Feb/2033 |
| TRAINER WORTHAM CBO III LIMITED | Class A-2 Senior Secured Floating Rate Notes due 2038 | USG89933AB46 | 16/May/2003 | Listed | 19/Feb/2038 |
| TRAINER WORTHAM CBO III LIMITED | Class B Senior Secured Floating Rate Notes due 2038 | USG89933AC29 | 16/May/2003 | Listed | 19/Feb/2038 |
| TRAINER WORTHAM CBO III LIMITED | Class C Mezzanine Secured Floating Rate Deferrable Notes due 2038 | USG89933AD02 | 16/May/2003 | Listed | 19/Feb/2038 |
| TRAINER WORTHAM CBO III LIMITED | Class D Mezzanine Secured Floating Rate Notes due 2038 | USG89933AE84 | 16/May/2003 | Listed | 19/Feb/2038 |
| TRAINER WORTHAM CBO IV LIMITED | Class A Senior Secured Floating Rate Notes due 2034 | USG8993TAA90 | 03/Feb/2004 | Listed | 06/Nov/2034 |
| TRAINER WORTHAM CBO IV LIMITED | Class B Senior Secured Floating Rate Notes due 2038 | USG8993TAB73 | 03/Feb/2004 | Listed | 06/Nov/2038 |
| TRAINER WORTHAM CBO IV LIMITED | Class C Secured Floating Rate Notes due 2038 | USG8993TAC56 | 03/Feb/2004 | Listed | 06/Nov/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRAINER WORTHAM CBO V LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2040 | USG8993FAA96 | 13/Dec/2004 | Listed | 04/Jan/2040 |
| TRAINER WORTHAM CBO V LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2040 | USG8993FAB79 | 13/Dec/2004 | Listed | 04/Jan/2040 |
| TRAINER WORTHAM CBO V LTD | Class B Third Priority Senior Secured Floating Rate Notes due 2040 | USG8993FAC52 | 13/Dec/2004 | Listed | 04/Jan/2040 |
| TRAINER WORTHAM CBO V LTD | Class C Mezzanine Secured Floating Rate Notes due 2040 | USG8993FAD36 | 13/Dec/2004 | Listed | 04/Jan/2040 |
| TRAINER WORTHAM CBO V LTD | Class D Mezzanine Secured Floating Rate Notes due 2040 | USG8993FAE19 | 13/Dec/2004 | Listed | 04/Jan/2040 |
| TRANSALP 1 SECURITIES PLC | Series 2010-1 - Pass Through Notes due August 2027 Series 2010-1 (the "Notes") linked to the EUR 65,000,000 7 per cent. Secured Exchangeable Bonds due August 2022 issued by Chimimport Holland B.V. | XS0483980149 | 23/Apr/2010 | Listed | 22/Aug/2027 |
| TRANSALP 1 SECURITIES PLC | Series 2014-1 - EUR 6500000 Limited Recourse Secured Reference Asset Linked Notes due 2028 referencing the Republic of Bulgaria | XS1095728538 | 06/Oct/2014 | Listed | 18/Dec/2028 |
| TRANSALP 1 SECURITIES PLC | Series 2020-01 - EUR 50,000,000 Secured Fixed to Floating Rate Notes due September 2041 linked to the EUR 11,191,760,000 Buoni del Tesoro Poliennali due September 2041 issued by the Republic of Italy | XS2134377477 | 09/Apr/2020 | Listed | 15/Sep/2041 |
| TRANSMISSION FINANCE DAC | Series 1 - Issue of EUR 50,000,000 2.823% Fixed Rate Bonds due 08th February 2036 (the "Bonds") | XS1358044953 | 11/Apr/2016 | Listed | 08/Feb/2036 |
| TRANSMISSION FINANCE DAC | Series 10 - Issue of €100,000,000 2.701 per cent. Bonds due 16 October 2037 | XS1698218010 | 16/Oct/2017 | Listed | 16/Oct/2037 |
| TRANSMISSION FINANCE DAC | Series 11 - Issue of €300,000,000 0.375 per cent. Series 11 Bonds due 2028 | XS2352405216 | 18/Jun/2021 | Listed | 18/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRANSMISSION FINANCE DAC | Series 2 - Issue of EUR 35,000,000 2.967% Fixed Rate Bonds due 8 February 2041 (the "Bonds") | XS1358045331 | 11/Apr/2016 | Listed | 08/Feb/2041 |
| TRANSMISSION FINANCE DAC | Series 3 - Issue of EUR 135000000 2.993% Fixed Rate Bonds due 08th February 2043 (the "Bonds") | XS1358052030 | 11/Apr/2016 | Listed | 08/Feb/2043 |
| TRANSMISSION FINANCE DAC | Series 4 - Issue of EUR 220,000,000 3.027% Fixed Rate Bonds due 8 February 2046 (the "Bonds") | XS1354235647 | 11/Apr/2016 | Listed | 08/Feb/2046 |
| TRANSMISSION FINANCE DAC | Series 5 - Issue of EUR 10000000 2.041% Fixed Rate Bonds due 08th February 2026 (the "Bonds") | XS1358058748 | 11/Apr/2016 | Listed | 08/Feb/2026 |
| TRANSMISSION FINANCE DAC | Series 6 - Issue of EUR 50,000,000 2.967% Fixed Rate Bonds due 8 February 2041 (the "Bonds") | XS1358058821 | 11/Apr/2016 | Listed | 08/Feb/2041 |
| TRANSMISSION FINANCE DAC | Series 7 - Issue of EUR 75000000 2.563% Fixed Rate Bonds due 08th February 2031 (the "Bonds") | XS1358059985 | 11/Apr/2016 | Listed | 08/Feb/2031 |
| TRANSMISSION FINANCE DAC | Series 8 - Issue of EUR 75,000,000 2.563% Fixed Rate Bonds due 8 February 2031 (the "Bonds") | XS1358060488 | 11/Apr/2016 | Listed | 08/Feb/2031 |
| TRANSREGIONALCAPITAL DESIGNATED ACTIVITY COMPANY | USD 100,000,000 Perpetual Callable Loan Participation Notes linked to a Subordinated Loan to TRANSKAPITALBANK | XS0311369978 | 18/Jul/2007 | Suspended | |
| TRAPEZA CDO I LLC | Class A-1 First Priority Senior Secured Floating Rate Notes due 2032 | USU89396AA06 | 12/Dec/2002 | Listed | 30/Nov/2032 |
| TRAPEZA CDO I LLC | Class A-2 First Priority Senior Secured Fixed Rate Notes due 2032 | USU89396AB88 | 12/Dec/2002 | Listed | 30/Nov/2032 |
| TRAPEZA CDO I LLC | Class B-1 Second Priority Senior Secured Floating Rate Notes due 2032 | USU89396AC61 | 12/Dec/2002 | Listed | 30/Nov/2032 |
| TRAPEZA CDO I LLC | Class B-2 Second Priority Senior Secured Floating Rate Notes due 2032 | USU89396AD45 | 12/Dec/2002 | Listed | 30/Nov/2032 |
| TRAPEZA CDO I LLC | Class B-3 Second Priority Senior Secured Fixed Rate Notes due 2032 | USU89396AH58 | 12/Dec/2002 | Listed | 30/Nov/2032 |
| TRAPEZA CDO I LLC | Class C-1 Third Priority Secured Floating Rate Notes due 2032 | USU89396AE28 | 12/Dec/2002 | Listed | 30/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRAPEZA CDO I LLC | Class C-2 Third Priority Secured Fixed Rate Notes due 2032 | USU89396AF92 | 12/Dec/2002 | Listed | 30/Nov/2032 |
| TRAPEZA CDO I LLC | Class D Mezzanine Secured Floating Rate Notes due 2032 | USU89396AG75 | 12/Dec/2002 | Listed | 30/Nov/2032 |
| TRAPEZA CDO III LLC | Class A1A First Priority Senior Secured Floating Rate Notes due 2034 | US89412MAA45 | 05/Sep/2003 | Listed | 20/Jan/2034 |
| TRAPEZA CDO III LLC | Class A1B Second Priority Senior Secured Floating Rate Notes due 2034 | US89412MAC01 | 05/Sep/2003 | Listed | 20/Jan/2034 |
| TRAPEZA CDO III LLC | Class B Third Priority Senior Secured Floating Rate Notes due 2034 | US89412MAF32 | 05/Sep/2003 | Listed | 20/Jan/2034 |
| TRAPEZA CDO III LLC | Class C-1 Fourth Priority Secured Floating Rate Notes due 2034 | US89412MAG15 | 05/Sep/2003 | Listed | 20/Jan/2034 |
| TRAPEZA CDO III LLC | Class C-2 Fourth Priority Secured Fixed-Floating Rate Notes due 2034 | US89412MAJ53 | 05/Sep/2003 | Listed | 20/Jan/2034 |
| TRAPEZA CDO III LLC | Class D Mezzanine Secured Floating Rate Notes due 2034 | US89412MAL00 | 05/Sep/2003 | Listed | 20/Jan/2034 |
| TRAPEZA CDO IX, LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2040 | USG9011TAA54 | 27/Feb/2006 | Listed | 27/Jan/2040 |
| TRAPEZA CDO IX, LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2040 | USG9011TAB38 | 27/Feb/2006 | Listed | 27/Jan/2040 |
| TRAPEZA CDO IX, LTD | Class A-3 Third Priority Senior Secured Floating Rate Notes Due 2040 | USG9011TAC11 | 27/Feb/2006 | Listed | 27/Jan/2040 |
| TRAPEZA CDO IX, LTD | Class B-1 Fourth Priority Secured Floating Rate Notes Due 2040 | USG9011TAD93 | 27/Feb/2006 | Listed | 27/Jan/2040 |
| TRAPEZA CDO IX, LTD | Class B-2 Fourth Priority Secured Fixed/Floating Rate Notes Due 2040 | USG9011TAE76 | 27/Feb/2006 | Listed | 27/Jan/2040 |
| TRAPEZA CDO IX, LTD | Class B-3 Fourth Priority Secured Fixed/Floating Rate Notes Due 2040 | USG9011TAF42 | 27/Feb/2006 | Listed | 27/Jan/2040 |
| TRAPEZA CDO IX, LTD | Class C Fifth Priority Secured Floating Rate Notes Due 2040 | USG9011TAG25 | 27/Feb/2006 | Listed | 27/Jan/2040 |
| TRAPEZA CDO IX, LTD | Subordinated Notes due 2040 | USG9011UAA28 | 27/Feb/2006 | Listed | 27/Jan/2040 |
| TRAPEZA CDO X, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2041 | USG9011QAA16 | 19/Jun/2006 | Listed | 06/Jul/2041 |
| TRAPEZA CDO X, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes Due 2041 | USG9011QAB98 | 19/Jun/2006 | Listed | 06/Jul/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRAPEZA CDO X, LTD. | Class B Third Priority Secured Deferrable Floating Rate Notes due 2041 | USG9011QAC71 | 19/Jun/2006 | Listed | 06/Jul/2041 |
| TRAPEZA CDO X, LTD. | Class C-1 Fourth Priority Secured Deferrable Floating Rate Notes due 2041 | USG9011QAD54 | 19/Jun/2006 | Listed | 06/Jul/2041 |
| TRAPEZA CDO X, LTD. | Class C-2 Fourth Priority Secured Deferrable Fixed Floating Rate Notes due 2041 | USG9011QAG85 | 19/Jun/2006 | Listed | 06/Jul/2041 |
| TRAPEZA CDO X, LTD. | Class D-1 Fifth Priority Secured Deferrable Floating Rate Notes due 2041 | USG9011QAE38 | 19/Jun/2006 | Listed | 06/Jul/2041 |
| TRAPEZA CDO X, LTD. | Class D-2 Fifth Priority Secured Deferrable Fixed Floating Rate Notes due 2041 | USG9011QAF03 | 19/Jun/2006 | Listed | 06/Jul/2041 |
| TRAPEZA CDO X, LTD. | Composite Notes due 2041 | USG9011XAB40 | 19/Jun/2006 | Listed | 06/Jul/2041 |
| TRAPEZA CDO X, LTD. | Subordinated Notes due 2041 | USG9011XAA66 | 19/Jun/2006 | Listed | 06/Jul/2041 |
| TRAPEZA CDO XI LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2041 | USG9011YAA40 | 17/Nov/2006 | Listed | 10/Oct/2041 |
| TRAPEZA CDO XI LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes Due 2041 | USG9011YAB23 | 17/Nov/2006 | Listed | 10/Oct/2041 |
| TRAPEZA CDO XI LTD. | Class A-3 Third Priority Senior Secured Floating Rate Notes due 2041 | USG9011YAC06 | 17/Nov/2006 | Listed | 10/Oct/2041 |
| TRAPEZA CDO XI LTD. | Class B Fourth Priority Secured Deferrable Floating Rate Notes due 2041 | USG9011YAD88 | 17/Nov/2006 | Listed | 10/Oct/2041 |
| TRAPEZA CDO XI LTD. | Class C-1 FIFth Priority Secured Deferrable Floating Rate Notes due 2041 | USG9011YAE61 | 17/Nov/2006 | Listed | 10/Oct/2041 |
| TRAPEZA CDO XI LTD. | Class D-1 Sixth Priority Secured Deferrable Floating Rate Notes due 2041 | USG9011YAG10 | 17/Nov/2006 | Listed | 10/Oct/2041 |
| TRAPEZA CDO XI LTD. | Class D-2 Fifth Priority Secured Deferrable Fixed Floating Rate Notes due 2041 | USG9011YAH92 | 17/Nov/2006 | Listed | 10/Oct/2041 |
| TRAPEZA CDO XI LTD. | Class E-1 Seventh Priority Secured Deferrable Floating Rate Notes due 2041 | USG9011YAJ58 | 17/Nov/2006 | Listed | 10/Oct/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRAPEZA CDO XI LTD. | Class E-2 Seventh Priority Secured Deferrable Floating Rate Notes due 2041 | USG9011YAK22 | 17/Nov/2006 | Listed | 10/Oct/2041 |
| TRAPEZA CDO XI LTD. | Class F Eight Priority Secured Deferrable Fixed Floating Rate Notes due 2041 | USG9011VAA01 | 17/Nov/2006 | Listed | 10/Oct/2041 |
| TRAPEZA CDO XI LTD. | Subordinated Notes due 2041 | USG9011VAB83 | 17/Nov/2006 | Listed | 10/Oct/2041 |
| TRAPEZA CDO XII, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due 2042 | USG9012RAA89 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due 2042 | USG9012RAB62 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Class A-3 Third Priority Senior Secured Floating Rate Notes due 2042 | USG9012RAC46 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Class B Fourth Secured Deferrable Floating Rate Notes due 2042 | USG9012RAD29 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Class C-1 Fifth Priority Secured Deferrable Floating Rate Notes due 2042 | USG9012RAE02 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Class C-2 Fifth Priority Secured Deferrable Fixed Floating Rate Notes due 2042 | USG9012RAF76 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Class D-1 Sixth Priority Secured Deferrable Floating Rate Notes due 2042 | USG9012RAG59 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Class D-2 Sixth Priority Secured Deferrable Fixed Floating Rate Notes due 2042 | USG9012RAH33 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Class E-1 Seventh Priority Secured Deferrable Floating Rate Notes due 2042 | USG9012RAJ98 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Class E-2 Seventh Priority Secured Deferrable Fixed Floating Rate Notes due 2042 | USG9012RAK61 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Class F Eight Priority Secured Deferrable Floating Rate Notes due 2042 | USG9012AAA54 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Class Q Notes due 2042 | USG9012AAC11 | 21/Mar/2007 | Listed | 06/Apr/2042 |

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|---|---|---|---|---|---|
| TRAPEZA CDO XII, LTD. | Class R Notes due 2042 | USG9012AAD93 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XII, LTD. | Subordinated Notes due 2042 | USG9012AAB38 | 21/Mar/2007 | Listed | 06/Apr/2042 |
| TRAPEZA CDO XIII, LTD. | Class A-1 Senior Secured Floating Rate Notes Due 2042 | USG90125AA68 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRAPEZA CDO XIII, LTD. | Class A-2a Senior Secured Floating Rate Notes Due 2042 | USG90125AB42 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRAPEZA CDO XIII, LTD. | Class A-2b Senior Secured Fixed-Floating Rate Notes Due 2042 | USG90125AM07 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRAPEZA CDO XIII, LTD. | Class A-3 Senior Secured Floating Rate Notes Due 2042 | USG90125AC25 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRAPEZA CDO XIII, LTD. | Class B Secured Deferrable Floating Rate Notes Due 2042 | USG90125AD08 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRAPEZA CDO XIII, LTD. | Class C-1 Secured Deferrable Floating Rate Notes Due 2042 | USG90125AE80 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRAPEZA CDO XIII, LTD. | Class C-2 Secured Deferrable Fixed-Floating Rate Notes Due 2042 | USG90125AF55 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRAPEZA CDO XIII, LTD. | Class D Secured Deferrable Floating Rate Notes Due 2042 | USG90125AG39 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRAPEZA CDO XIII, LTD. | Class E Secured Deferrable Floating Rate Notes Due 2042 | USG90125AJ77 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRAPEZA CDO XIII, LTD. | Class F Secured Deferrable Floating Rate Notes Due 2042 | USG90125AL24 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRAPEZA CDO XIII, LTD. | Class G Secured Deferrable Floating Rate Notes Due 2042 | USG90122AB11 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRAPEZA CDO XIII, LTD. | Subordinated Notes due 2042 | USG90122AA38 | 05/Sep/2007 | Listed | 09/Nov/2042 |
| TRIAXX PRIME CDO 2006-1, LTD. | Class A-1 First Priority Senior Secured Floating Rate Notes due March 2039 | US896005AA38 | 17/Oct/2006 | Listed | 03/Mar/2039 |
| TRIAXX PRIME CDO 2006-1, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due March 2039 | US896005AB11 | 17/Oct/2006 | Listed | 03/Mar/2039 |
| TRIAXX PRIME CDO 2006-1, LTD. | Class B Third Priority Senior Secured Floating Rate Notes due March 2039 | US896005AC93 | 17/Oct/2006 | Listed | 03/Mar/2039 |

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|---|---|---|---|---|---|
| TRIAXX PRIME CDO 2006-1, LTD. | Class C Fifth Priority Junior Secured Deferreable Floating Rate Notes due March 2039 | US896003AB62 | 17/Oct/2006 | Listed | 03/Mar/2039 |
| TRIAXX PRIME CDO 2006-1, LTD. | Class X Fourth Priority Junior Secured Amortising Deferreable Floating Rate Notes due March 2039 | US896003AA89 | 17/Oct/2006 | Listed | 03/Mar/2039 |
| TRIAXX PRIME CDO 2006-2, LTD. | Class A-1A First Priority Senior Secured Floating Rate Notes due October 2039 | USG9064WAA48 | 09/Mar/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2006-2, LTD. | Class A-1B1 First Priority Senior Secured Floating Rate Notes due October 2039 | USG9064WAB21 | 07/Mar/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2006-2, LTD. | Class A-1B2 First Priority Senior Secured Floating Rate Notes due October 2039 | USG9064WAC04 | 07/Mar/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2006-2, LTD. | Class A-1BV First Priority Senior Secured Floating Rate Notes due October 2039 | USG9064WAD86 | 07/Mar/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2006-2, LTD. | Class A-2 Second Priority Senior Secured Floating Rate Notes due October 2039 | USG9064WAE69 | 07/Mar/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2006-2, LTD. | Class B Third Priority Senior Secured Floating Rate Notes due October 2039 | USG9064WAF35 | 07/Mar/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2006-2, LTD. | Class C Fifth Priority Junior Secured Deferrable Floating Rate Notes due October 2039 | USG9065PAB60 | 07/Mar/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2006-2, LTD. | Class X Fourth Priority Junior Secured Amortising Deferrable Floating Rate Notes due October 2039 | USG9065PAA87 | 07/Mar/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2007-1, LTD | Class A-1D First Priority Senior Secured Floating Rate Delayed Draw Notes due October 2039 | USG90640AB22 | 21/Aug/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2007-1, LTD | Class A-1T First Priority Senior Secured Floating Rate Notes due October 2039 | USG90640AA49 | 21/Aug/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2007-1, LTD | Class A-2 Second Priority Senior Secured Floating Rate Notes due October 2039 | USG90640AC05 | 21/Aug/2007 | Listed | 02/Oct/2039 |

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|---|---|---|---|---|---|
| TRIAXX PRIME CDO 2007-1, LTD | Class B Third Priority Senior Secured Floating Rate Notes due October 2039 | USG90640AD87 | 21/Aug/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2007-1, LTD | Class C Fifth Priority Junior Secured Deferrable Floating Rate Notes due October 2039 | USG9064FAB97 | 21/Aug/2007 | Listed | 02/Oct/2039 |
| TRIAXX PRIME CDO 2007-1, LTD | Class X Fourth Priority Junior Secured Amortizing Deferrable Floating Rate Notes due October 2039 | USG9064FAA15 | 21/Aug/2007 | Listed | 02/Oct/2039 |
| TRINIDAD MORTGAGE SECURITIES 2018-1 PLC | Class H Mortgage Backed Notes | XS1839123996 | 12/Jul/2018 | Listed | 24/Jan/2059 |
| TRINIDAD MORTGAGE SECURITIES 2018-1 PLC | Class Z Notes | XS1839124028 | 12/Jul/2018 | Listed | 24/Jan/2059 |
| TRINITY SQUARE 2021-1 PLC | £10,926,000 Class C Mortgage Backed Floating Rate Notes due July 2059 | XS2783077352 | 12/Apr/2024 | Listed | 15/Jul/2059 |
| TRINITY SQUARE 2021-1 PLC | £31,217,000 Class B Mortgage Backed Floating Rate Notes due July 2059 | XS2783077279 | 12/Apr/2024 | Listed | 15/Jul/2059 |
| TRINITY SQUARE 2021-1 PLC | £4,682,000 Class D Mortgage Backed Floating Rate Notes due July 2059 | XS2783077436 | 12/Apr/2024 | Listed | 15/Jul/2059 |
| TRINITY SQUARE 2021-1 PLC | £4,682,000 Class E Mortgage Backed Floating Rate Notes due July 2059 | XS2783077519 | 12/Apr/2024 | Listed | 15/Jul/2059 |
| TRINITY SQUARE 2021-1 PLC | £4,682,000 Class F Mortgage Backed Floating Rate Notes due July 2059 | XS2783077600 | 12/Apr/2024 | Listed | 15/Jul/2059 |
| TRINITY SQUARE 2021-1 PLC | £4,682,000 Class G Mortgage Backed Floating Rate Notes due July 2059 | XS2783077782 | 12/Apr/2024 | Listed | 15/Jul/2059 |
| TRINITY SQUARE 2021-1 PLC | £555,670,000 Class A Mortgage Backed Floating Rate Notes due July 2059 | XS2783077196 | 12/Apr/2024 | Listed | 15/Jul/2059 |
| TRINITY SQUARE 2021-1 PLC | £6,244,000 Class Z Floating Rate Notes due July 2059 | XS2783080497 | 12/Apr/2024 | Listed | 15/Jul/2059 |
| TRINITY SQUARE 2021-1 PLC | £7,804,000 Class H Mortgage Backed Notes due July 2059 | XS2783077865 | 12/Apr/2024 | Listed | 15/Jul/2059 |
| TRINITY SQUARE 2021-1 PLC | £9,365,000 Class X Floating Rate Notes due July 2059 | XS2783077949 | 12/Apr/2024 | Listed | 15/Jul/2059 |
| TROPIC CDO I LTD. | Class A-1L Floating Rate Notes due October 2033 | USG9078LAA29 | 17/Jun/2005 | Listed | 15/Oct/2033 |
| TROPIC CDO I LTD. | Class A-2L Floating Rate Notes due October 2033 | USG9078LAB02 | 17/Jun/2005 | Listed | 15/Oct/2033 |
| TROPIC CDO I LTD. | Class A-3L Floating Rate Notes due October 2033 | USG9078LAC84 | 17/Jun/2005 | Listed | 15/Oct/2033 |

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| TROPIC CDO I LTD. | Class A-4 Fixed-Floating Rate Notes due October 2033 | USG9078LAE41 | 17/Jun/2005 | Listed | 15/Oct/2033 |
| TROPIC CDO I LTD. | Class A-4L Floating Rate Notes due October 2033 | USG9078LAD67 | 17/Jun/2005 | Listed | 15/Oct/2033 |
| TROPIC CDO I LTD. | Class B-1L Floating Rate Notes due October 2033 | USG90785AA77 | 17/Jun/2005 | Listed | 15/Oct/2033 |
| TROPIC CDO III LTD. | Class A-1L Floating Rate Notes due July 2034 | USG90792AA37 | 21/Apr/2005 | Listed | 15/Jul/2034 |
| TROPIC CDO III LTD. | Class A-2L Floating Rate Notes due July 2034 | USG90792AB10 | 21/Apr/2005 | Listed | 15/Jul/2034 |
| TROPIC CDO III LTD. | Class A-3L Floating Rate Notes due July 2034 | USG90792AC92 | 21/Apr/2005 | Listed | 15/Jul/2034 |
| TROPIC CDO III LTD. | Class A-4A Fixed-Floating Rate Notes due July 2034 | USG90792AE58 | 21/Apr/2005 | Listed | 15/Jul/2034 |
| TROPIC CDO III LTD. | Class A-4B Fixed-Floating Rate Notes due July 2034 | USG90792AF24 | 21/Apr/2005 | Listed | 15/Jul/2034 |
| TROPIC CDO III LTD. | Class A-4L Floating Rate Notes due July 2034 | USG90792AD75 | 21/Apr/2005 | Listed | 15/Jul/2034 |
| TROPIC CDO V LTD | Class A-1L1 Floating Rate Notes due July 2036 | USG9079YAA31 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TROPIC CDO V LTD | Class A-1L2 Floating Rate Notes due July 2036 | USG9079YAB14 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TROPIC CDO V LTD | Class A-1LB Floating Rate Notes due July 2036 | USG9079YAC96 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TROPIC CDO V LTD | Class A-2L Deferrable Floating Rate Notes due July 2036 | USG9079YAD79 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TROPIC CDO V LTD | Class A-3F Fixed Floating Rate Notes due July 2036 | USG9079YAF28 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TROPIC CDO V LTD | Class A-3L Floating Rate Notes due July 2036 | USG9079YAE52 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TROPIC CDO V LTD | Class B1L Floating Rate Notes due July 2036 | USG9079YAG01 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TROPIC CDO V LTD | Class B-2L Floating Rate Notes due July 2036 | USG9079XAA57 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TUDOR ROSE MORTGAGES 2021-1 PLC | £16,700,000 Class B Mortgage Backed Floating Rate Notes due June 2048 | XS2412141843 | 10/Dec/2021 | Listed | 20/Jun/2048 |
| TUDOR ROSE MORTGAGES 2021-1 PLC | £224,000,000 Class A Mortgage Backed Floating Rate Notes due June 2048 | XS2412141769 | 10/Dec/2021 | Listed | 20/Jun/2048 |
| TUDOR ROSE MORTGAGES 2021-1 PLC | £5,150,000 Class X2 Floating Rate Notes due June 2048 | XS2412142908 | 10/Dec/2021 | Listed | 20/Jun/2048 |
| TUDOR ROSE MORTGAGES 2021-1 PLC | £5,200,000 Class RFN Floating Rate Notes due June 2048 | XS2412142577 | 10/Dec/2021 | Listed | 20/Jun/2048 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TUDOR ROSE MORTGAGES 2021-1 PLC | £7,100,000 Class C Mortgage Backed Floating Rate Notes due June 2048 | XS2412141926 | 10/Dec/2021 | Listed | 20/Jun/2048 |
| TUDOR ROSE MORTGAGES 2021-1 PLC | £9,000,000 Class X1 Floating Rate Notes due June 2048 | XS2412142650 | 10/Dec/2021 | Listed | 20/Jun/2048 |
| TUDOR ROSE MORTGAGES 2021-1 PLC | £9,746,000 Class D Mortgage Backed Floating Rate Notes due June 2048 | XS2412142064 | 10/Dec/2021 | Listed | 20/Jun/2048 |
| TULIP MORTGAGE FUNDING 2024-1 B.V. | EUR 100,000 class R notes 2024 due January 2064 | XS2905551243 | 18/Oct/2024 | Listed | 15/Jan/2064 |
| TULIP MORTGAGE FUNDING 2024-1 B.V. | EUR 3,435,000 class D mortgage-backed notes 2024 due 2064 | XS2905550864 | 18/Oct/2024 | Listed | 15/Jan/2064 |
| TULIP MORTGAGE FUNDING 2024-1 B.V. | EUR 4,200,000 class X notes 2024 due January 2064 | XS2905551086 | 18/Oct/2024 | Listed | 15/Jan/2064 |
| TULIP MORTGAGE FUNDING 2024-1 B.V. | EUR 4,580,000 Class E notes 2024 due January 2064 | XS2905550948 | 18/Oct/2024 | Listed | 15/Jan/2064 |
| TULIP MORTGAGE FUNDING 2024-1 B.V. | EUR 437,848,000 class A mortgage-backed notes 2024 due 2064 | XS2905549932 | 18/Oct/2024 | Listed | 15/Jan/2064 |
| TULIP MORTGAGE FUNDING 2024-1 B.V. | EUR 7,099,000 class C mortgage-backed notes 2024 due 2064 | XS2905550278 | 18/Oct/2024 | Listed | 15/Jan/2064 |
| TULIP MORTGAGE FUNDING 2024-1 B.V. | EUR 9,618,000 class B mortgage-backed notes 2024 due 2064 | XS2905550195 | 18/Oct/2024 | Listed | 15/Jan/2064 |
| TÜRK EKONOMİ BANKASI A.Ş. | Issue of US$400,000,000 Fixed Rate Resettable Tier 2 Notes due 2034 | XS2744911830 | 17/Jan/2024 | Listed | 17/Jan/2034 |
| TÜRK TELEKOMÜNIKASYON A.S. | U.S.$500,000,000 6.875 per cent. Notes due 2025 | XS1955059420 | 28/Feb/2019 | Listed | 28/Feb/2025 |
| TURKCELL ILETISIM HIZMETLERI A.S. | USD 500,000,000 5.800% Notes due 2028 | XS1803215869 | 11/Apr/2018 | Listed | 11/Apr/2028 |
| TURKCELL ILETISIM HIZMETLERI A.S. | USD 500000000 5.750% Notes due 2025 | XS1298711729 | 15/Oct/2015 | Listed | 15/Oct/2025 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2021-1 - Issue of U.S.$600,000,000 5.375 per cent. Sustainable Notes due 2026 | XS2274089288 | 02/Feb/2021 | Listed | 02/Mar/2026 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2023-1 - Issue of U.S.$500,000,000 9.500 per cent. Notes due 2026 | XS2581381634 | 01/Feb/2023 | Listed | 01/Aug/2026 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2024-1 - Issue of US $500,000,000 8.000 per cent. Sustainable Notes due 2029 (the "Notes") | XS2741927805 | 16/Jan/2024 | Listed | 16/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TURKIYE GARANTI BANKASI A.S. | Issue of US$500,000,000 Fixed Rate Resettable Tier 2 Notes due 2034 under its US$6,000,000,000 Global Medium Term Note Programme | XS2773062471 | 28/Feb/2024 | Listed | 28/Feb/2034 |
| TURKIYE GARANTI BANKASI A.S. | Series 2014-85 - Issue of EUR 20000000 5.10 per cent Notes due 7 April 2027 (The Notes) | XS1053294820 | 07/Apr/2014 | Listed | 07/Apr/2027 |
| TURKIYE GARANTI BANKASI A.S. | Series 2019-1 - Issue of US $50,000,000 5.25 per cent. Notes due 20 December 2024 | XS2094608580 | 20/Dec/2019 | Listed | 20/Dec/2024 |
| TURKIYE GARANTI BANKASI A.S. | Series 2024-19 - Issue of US$100,000,000 3.00% Notes due 31 October 2025 (the "Notes") | XS2930020297 | 28/Oct/2024 | Listed | 31/Oct/2025 |
| TURKIYE GARANTI BANKASI A.S. | Series 2024-20 - Issue of US$150,000,000 3.00% Notes due 31 October 2025 (the "Notes") | XS2929970437 | 28/Oct/2024 | Listed | 31/Oct/2025 |
| TURKIYE GARANTI BANKASI A.S. | USD 750,000,000 Fixed Rate Resettable Tier 2 Notes due 2027 | XS1617531063 | 23/May/2017 | Listed | 24/May/2027 |
| TÜRKIYE IHRACAT KREDI BANKASI A.S. | U.S.$750,000,000 5.750 per cent. Notes due 2026 | XS2332876106 | 30/Jun/2021 | Listed | 06/Jul/2026 |
| TURKIYE IS BANKASI A.S. | Series 2017 - Issue of USD500000000 Fixed Rate Resettable Tier 2 Notes due 2028 under its USD7000000000 Global Medium Term Note Program Issue price 100% | XS1623796072 | 29/Jun/2017 | Listed | 29/Jun/2028 |
| TURKIYE IS BANKASI A.S. | Series 2019-3 - Issue of US $50,000,000 8.10 per cent. Notes due 3 December 2029 | XS2041003901 | 21/Aug/2019 | Listed | 03/Dec/2029 |
| TURKIYE IS BANKASI A.S. | Series 2021-1 - Issue of USD 13,000,000 5.05 per cent. Notes due 25 February 2026 | XS2306847158 | 09/Mar/2021 | Listed | 25/Feb/2026 |
| TÜRKIYE SINAI KALKINMA BANKASI A.S | Series 18 - Issue of U.S. $350,000,000 7.125 per cent. Notes due 2029 | XS2919891361 | 17/Oct/2024 | Listed | 17/Oct/2029 |
| TÜRKIYE SINAI KALKINMA BANKASI A.S | Series 4 - Issue of USD 400,000,000 6.00 per cent. Notes due 2025 | XS2100270508 | 23/Jan/2020 | Listed | 23/Jan/2025 |
| TÜRKIYE SINAI KALKINMA BANKASI A.S | Series 5 - Issue of U.S. $350,000,000 5.875 per cent. Sustainable Notes due 2026 | XS2281369301 | 14/Jan/2021 | Listed | 14/Jan/2026 |

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|---|---|---|---|---|---|
| TÜRKIYE SINAI KALKINMA BANKASI A.S | Series 6 - Issue of U.S. $300,000,000 9.375 per cent. Sustainable Notes due 2028 | XS2678232781 | 19/Sep/2023 | Listed | 19/Oct/2028 |
| TÜRKIYE SINAI KALKINMA BANKASI A.S | USD 300,000,000 Perpetual Fixed Rate Resettable Additional Tier 1 Notes | XS2778918834 | 21/Mar/2024 | Listed | 31/Dec/9999 |
| TURKIYE SISE VE CAM FABRIKALARI A.S. | USD 700000000 6.95% Notes due 2026 | XS1961010987 | 14/Mar/2019 | Listed | 14/Mar/2026 |
| TURKIYE SISE VE CAM FABRIKALARI A.S. | USD 700000000 6.95% Notes due 2026 - 144A | US90016AAB61 | 14/Mar/2019 | Listed | 14/Mar/2026 |
| TURKIYE VAKIFLAR BANKASI T.A.O | Series 2020-1 - Issue of US $750,000,000 5.250% Notes due 2025 | XS2112797290 | 05/Feb/2020 | Listed | 05/Feb/2025 |
| TURKIYE VAKIFLAR BANKASI T.A.O | Series 2020-16 - Issue of US$750,000,000 6.500% Notes due 2026 | XS2266963003 | 08/Dec/2020 | Listed | 08/Jan/2026 |
| TURKIYE VAKIFLAR BANKASI T.A.O | Series 2021 – 6 - Issue of US$ 500,000,000 5.500% Senior Unsecured Sustainability Notes due 2026 | XS2386558113 | 16/Sep/2021 | Listed | 01/Oct/2026 |
| TURKIYE VAKIFLAR BANKASI T.A.O | Series 2023 – 1 - Issue of US$750,000,000 9.000% Sustainability Notes due 2028 | XS2677517497 | 12/Sep/2023 | Listed | 12/Oct/2028 |
| TURKIYE VAKIFLAR BANKASI T.A.O | Series 2024-6 - Issue of USD 14,000,000 6.80 per cent. Fixed Rate Sustainability Notes | XS2767246817 | 14/Feb/2024 | Listed | 18/Feb/2025 |
| TWIN BRIDGES 2021-1 PLC | £1,125,000 Class Z1 Mortgage Backed Notes due March 2055 | XS2305356557 | 03/Mar/2021 | Listed | 12/Mar/2055 |
| TWIN BRIDGES 2021-1 PLC | £11,250,000 Class X3 Mortgage Backed Floating Rate Notes due March 2055 | XS2305356391 | 03/Mar/2021 | Listed | 12/Mar/2055 |
| TWIN BRIDGES 2021-1 PLC | £13,500,000 Class X1 Mortgage Backed Floating Rate Notes due March 2055 | XS2305356045 | 03/Mar/2021 | Listed | 12/Mar/2055 |
| TWIN BRIDGES 2021-1 PLC | £15,750,000 Class C Mortgage Backed Floating Rate Notes due March 2055 | XS2305355666 | 03/Mar/2021 | Listed | 12/Mar/2055 |
| TWIN BRIDGES 2021-1 PLC | £16,875,000 Class D Mortgage Backed Floating Rate Notes due March 2055 | XS2305355823 | 03/Mar/2021 | Listed | 12/Mar/2055 |
| TWIN BRIDGES 2021-1 PLC | £30,375,000 Class B Mortgage Backed Floating Rate Notes due March 2055 | XS2305355583 | 03/Mar/2021 | Listed | 12/Mar/2055 |

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| TWIN BRIDGES 2021-1 PLC | £385,875,000 Class A Mortgage Backed Floating Rate Notes due March 2055 | XS2305355310 | 03/Mar/2021 | Listed | 12/Mar/2055 |
| TWIN BRIDGES 2021-1 PLC | £9,000,000 Class X2 Mortgage Backed Floating Rate Notes due March 2055 | XS2305356128 | 03/Mar/2021 | Listed | 12/Mar/2055 |
| TWIN BRIDGES 2021-1 PLC | £9,000,000 Class Z2 Mortgage Backed Notes due March 2055 | XS2305356631 | 03/Mar/2021 | Listed | 12/Mar/2055 |
| TWIN BRIDGES 2021-2 PLC | £1,336,000 Class Z1 Mortgage Backed Notes due September 2055 | XS2385639922 | 21/Sep/2021 | Listed | 12/Sep/2055 |
| TWIN BRIDGES 2021-2 PLC | £10,682,000 Class X2 Mortgage Backed Floating Rate Notes due Setember 2055 | XS2385638445 | 21/Sep/2021 | Listed | 12/Sep/2055 |
| TWIN BRIDGES 2021-2 PLC | £13,353,000 Class X3 Mortgage Backed Floating Rate Notes due September 2055 | XS2385638957 | 21/Sep/2021 | Listed | 12/Sep/2055 |
| TWIN BRIDGES 2021-2 PLC | £16,023,000 Class D Mortgage Backed Floating Rate Notes due September 2055 | XS2385635003 | 21/Sep/2021 | Listed | 12/Sep/2055 |
| TWIN BRIDGES 2021-2 PLC | £16,023,000 Class X1 Mortgage Backed Floating Rate Notes due September 2055 | XS2385638015 | 21/Sep/2021 | Listed | 12/Sep/2055 |
| TWIN BRIDGES 2021-2 PLC | £21,365,000 Class C Mortgage Backed Floating Rate Notes due September 2055 | XS2385634881 | 21/Sep/2021 | Listed | 12/Sep/2055 |
| TWIN BRIDGES 2021-2 PLC | £36,053,000 Class B Mortgage Backed Floating Rate Notes due September 2055 | XS2385634709 | 21/Sep/2021 | Listed | 12/Sep/2055 |
| TWIN BRIDGES 2021-2 PLC | £459,338,000 Class A Mortgage Backed Floating Rate Notes due September 2055 | XS2385634618 | 21/Sep/2021 | Listed | 12/Sep/2055 |
| TWIN BRIDGES 2021-2 PLC | £5,342,000 Class Z2 Mortgage Backed Notes due September 2055 | XS2385640003 | 21/Sep/2021 | Listed | 12/Sep/2055 |
| TWIN BRIDGES 2022-1 PLC | £1,375,000 Class Z1 Mortgage Backed Notes due December 2055 | XS2434408667 | 27/Jan/2022 | Listed | 13/Dec/2055 |
| TWIN BRIDGES 2022-1 PLC | £15,125,000 Class X1 Mortgage Backed Floating Rate Notes due December 2055 | XS2434408238 | 27/Jan/2022 | Listed | 13/Dec/2055 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TWIN BRIDGES 2022-1 PLC | £19,250,000 Class D Mortgage Backed Floating Rate Notes due December 2055 | XS2434407347 | 27/Jan/2022 | Listed | 13/Dec/2055 |
| TWIN BRIDGES 2022-1 PLC | £23,375,000 Class C Mortgage Backed Floating Rate Notes due December 2055 | XS2434407180 | 27/Jan/2022 | Listed | 13/Dec/2055 |
| TWIN BRIDGES 2022-1 PLC | £39,875,000 Class B Mortgage Backed Floating Rate Notes due December 2055 | XS2434407008 | 27/Jan/2022 | Listed | 13/Dec/2055 |
| TWIN BRIDGES 2022-1 PLC | £466,125,000 Class A Mortgage Backed Floating Rate Notes due December 2055 | XS2434406539 | 27/Jan/2022 | Listed | 13/Dec/2055 |
| TWIN BRIDGES 2022-1 PLC | £5,500,000 Class Z2 Mortgage Backed Notes due December 2055 | XS2434408824 | 27/Jan/2022 | Listed | 13/Dec/2055 |
| TWIN BRIDGES 2022-1 PLC | £6,875,000 Class X2 Mortgage Backed Floating Rate Notes due December 2055 | XS2434408402 | 27/Jan/2022 | Listed | 13/Dec/2055 |
| TWIN BRIDGES 2022-1 PLC | £9,625,000 Class X3 Mortgage Backed Floating Rate Notes due December 2055 | XS2434408584 | 27/Jan/2022 | Listed | 13/Dec/2055 |
| TWIN BRIDGES 2022-2 PLC | £15,621,000 Class C Mortgage Backed Floating Rate Notes due June 2055 | XS2498920508 | 18/Jul/2022 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2022-2 PLC | £16,825,000 Class Z1 Mortgage Backed Notes due June 2055 | XS2498924161 | 18/Jul/2022 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2022-2 PLC | £37,250,000 Class B Mortgage Backed Floating Rate Notes due June 2055 | XS2498920417 | 18/Jul/2022 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2022-2 PLC | £398,939,000 Class A Mortgage Backed Floating Rate Notes due June 2055 | XS2498919831 | 18/Jul/2022 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2022-2 PLC | £4,806,000 Class E Mortgage Backed Floating Rate Notes due June 2055 | XS2498923940 | 18/Jul/2022 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2022-2 PLC | £4,807,000 Class Z2 Mortgage Backed Notes due June 2055 | XS2498924591 | 18/Jul/2022 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2022-2 PLC | £7,209,000 Class D Mortgage Backed Floating Rate Notes due 2055 | XS2498922462 | 18/Jul/2022 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2022-3 PLC | £13,910,000 Class C Mortgage Backed Floating Rate Notes due June 2055 | XS2548882658 | 07/Nov/2022 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2022-3 PLC | £14,905,000 Class Z1 Mortgage Backed Floating Rate Notes due June 2055 | XS2548884514 | 07/Nov/2022 | Listed | 12/Jun/2055 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TWIN BRIDGES 2022-3 PLC | £4,968,000 Class Z2 Mortgage Backed Notes due June 2055 | XS2548884787 | 07/Nov/2022 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2022-3 PLC | £45,704,000 Class B Mortgage Backed Floating Rate Notes due June 2055 | XS2548882492 | 07/Nov/2022 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2023-1 PLC | £13,474,000 Class C Mortgage Backed Floating Rate Notes due June 2055 | XS2612788716 | 10/May/2023 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2023-1 PLC | £2,249,000 Class Z1 Mortgage Backed Floating Rate Notes due June 2055 | XS2612788989 | 10/May/2023 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2023-1 PLC | £28,072,000 Class B Mortgage Backed Floating Rate Notes due June 2055 | XS2612788633 | 10/May/2023 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2023-1 PLC | £396,388,000 Class A Mortgage Backed Floating Rate Notes due June 2055 | XS2612788559 | 10/May/2023 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2023-1 PLC | £5,615,000 Class Z2 Notes due June 2055 | XS2612789011 | 10/May/2023 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2023-1 PLC | £8,983,000 Class D Mortgage Backed Floating Rate Notes due June 2055 | XS2612788807 | 10/May/2023 | Listed | 12/Jun/2055 |
| TWIN BRIDGES 2023-2 PLC | £14,865,000 Class C Mortgage Backed Floating Rate Notes due 2056 | XS2715184714 | 20/Nov/2023 | Listed | 15/May/2056 |
| TWIN BRIDGES 2023-2 PLC | £28,586,000 Class B Mortgage Backed Floating Rate Notes due 2056 | XS2715184391 | 20/Nov/2023 | Listed | 15/May/2056 |
| TWIN BRIDGES 2023-2 PLC | £404,771,000 Class A Mortgage Backed Floating Rate Notes due 2056 | XS2715183237 | 20/Nov/2023 | Listed | 15/May/2056 |
| TWIN BRIDGES 2023-2 PLC | £5,718,000 Class Z Mortgage Backed Floating Rate Notes due 2056 | XS2715186099 | 20/Nov/2023 | Listed | 15/May/2056 |
| TWIN BRIDGES 2023-2 PLC | £9,147,000 Class D Mortgage Backed Floating Rate Notes due 2056 | XS2715185794 | 20/Nov/2023 | Listed | 15/May/2056 |
| TYNE FUNDING NO.1 PLC | £250,000,000 Class A Mortgage Backed Floating Rate Notes due May 2052 | XS2415445324 | 17/Dec/2021 | Listed | 25/May/2052 |
| TYNE FUNDING NO.1 PLC | £32,700,000 Class B Mortgage Backed Zero Rate Notes due May 2052 | XS2415446132 | 17/Dec/2021 | Listed | 25/May/2052 |
| U.S. CAPITAL FUNDING V, LTD. | Class A-1 Floating Rate Senior Notes Due 2040 | USG9301NAA75 | 16/Oct/2006 | Listed | 10/Oct/2040 |
| U.S. CAPITAL FUNDING V, LTD. | Class A-2 Floating Rate Senior Notes due 2040 | USG9301NAB58 | 16/Oct/2006 | Listed | 10/Oct/2040 |
| U.S. CAPITAL FUNDING V, LTD. | Class A-3 Floating Rate Senior Notes due 2040 | USG9301NAC32 | 16/Oct/2006 | Listed | 10/Oct/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| U.S. CAPITAL FUNDING V, LTD. | Class B-1 Deferrable Floating Rate Senior Subordinate Notes due 2040 | USG9301NAD15 | 16/Oct/2006 | Listed | 10/Oct/2040 |
| U.S. CAPITAL FUNDING V, LTD. | Class B-2 Deferrable Fixed Floating Rate Senior Subordinate Notes due 2040 | USG9301NAE97 | 16/Oct/2006 | Listed | 10/Oct/2040 |
| U.S. CAPITAL FUNDING V, LTD. | Class C Deferrable Floating Rate Mezzanine Notes due 2040 | USG9301NAF62 | 16/Oct/2006 | Listed | 10/Oct/2040 |
| U.S. CAPITAL FUNDING V, LTD. | Subordinated Income Notes due 2040 | USG9301LAA10 | 16/Oct/2006 | Listed | 10/Oct/2040 |
| U.S. CAPITAL FUNDING VI, LTD. | Class A-1 Floating Rate Senior Notes due 2043 | USG9302FAA33 | 09/Jul/2007 | Listed | 10/Jul/2043 |
| U.S. CAPITAL FUNDING VI, LTD. | Class A-2 Floating Rate Senior Notes due 2043 | USG9302FAB16 | 09/Jul/2007 | Listed | 10/Jul/2043 |
| U.S. CAPITAL FUNDING VI, LTD. | Class B-1 Deferrable Floating Rate Senior Subordinate Notes due 2043 | USG9302FAD71 | 09/Jul/2007 | Listed | 10/Jul/2043 |
| U.S. CAPITAL FUNDING VI, LTD. | Class B-2 Deferrable Fixed - Floating Rate Senior Subordinate Notes due 2043 | USG9302FAE54 | 09/Jul/2007 | Listed | 10/Jul/2043 |
| U.S. CAPITAL FUNDING VI, LTD. | Class C-1 Deferrable Floating Rate Mezzanine Notes due 2043 | USG9302FAF20 | 09/Jul/2007 | Listed | 10/Jul/2043 |
| U.S. CAPITAL FUNDING VI, LTD. | Class C-2 Deferrable Fixed - Floating Rate Mezzanine Notes due 2043 | USG9302FAC98 | 09/Jul/2007 | Listed | 10/Jul/2043 |
| U.S. CAPITAL FUNDING VI, LTD. | Subordinated Income Notes due 2043 | USG9302EAA67 | 09/Jul/2007 | Listed | 10/Jul/2043 |
| UBS AG | 16501/19 - Issue of USD 16,000,000.00 Zero Coupon Callable Notes due 22 February 2029 | XS1944319539 | 22/Feb/2019 | Listed | 22/Feb/2029 |
| UBS AG | EUR 25,000,000 Notes linked to EUR/USD Spot Rate due September 2033 | XS2152296617 | 04/Nov/2021 | Listed | 15/Sep/2033 |
| UBS AG | Open Ended Certs with redemption lkd to MSCI Australia Special Tax Rate Idx Local | CH0035110953 | 07/Dec/2009 | Listed | 17/Dec/2013 |
| UBS AG | Series 13870/2015 - Issue of USD 30000000 Zero Coupon Callable Note due 12 May 2045 | XS1228201650 | 12/May/2015 | Listed | 12/May/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series 13893/2015 - Issue of USD 50,000,000 Zero Coupon Callable Note under the Euro Note Programme due May 19th, 2045 | XS1231126365 | 19/May/2015 | Listed | 19/May/2045 |
| UBS AG | Series 13931/2015 - Issue of USD 100,000,000 Zero Coupon Callable Note under the Euro Note Programme due May 26th, 2045 | XS1235702781 | 26/May/2015 | Listed | 26/May/2045 |
| UBS AG | Series 15487/2017 - Issue of USD 50,000,000 Zero Coupon Callable Notes under the Euro Note Programme due 19 September 2047 | XS1685664762 | 14/Feb/2018 | Listed | 19/Sep/2047 |
| UBS AG | Series 15528 - Issue of USD 100,000,000 Zero Coupon Callable Notes under the Euro Note Program due 17 October 2047 | XS1695291242 | 14/Feb/2018 | Listed | 17/Oct/2047 |
| UBS AG | Series 15534 - Issue of USD 50,000,000 Zero Cupon Callable Notes under the Euro Note Programme due 17 October 2047 | XS1696658779 | 14/Feb/2018 | Listed | 17/Oct/2047 |
| UBS AG | Series 15571 - Issue of USD 50,000,000 Zero Coupon Callable Notes due 15 November 2047 | XS1713659966 | 14/Feb/2018 | Listed | 15/Nov/2047 |
| UBS AG | Series 15596 - Issue of USD 10,000,000 Zero Coupon Callable Notes due 20 November 2024 | XS1720540480 | 14/Feb/2018 | Listed | 20/Nov/2024 |
| UBS AG | Series 15614 - Issue of USD 10,000,000 Zero Coupon Callable Notes due 29 November 2024 | XS1725635111 | 14/Feb/2018 | Listed | 29/Nov/2024 |
| UBS AG | Series 15663/2018 - Issue of USD 10,000,000 Callable Steepener Note with Cap and Floor under the Euro Note Programme Due 25 January 2028 | XS1753847661 | 25/Jan/2018 | Listed | 25/Jan/2028 |
| UBS AG | Series 15701/2018 - Issue of USD 75,000,000 Callable CMS Spread Range Accrual due 07 February 2038 | XS1767067751 | 07/Feb/2018 | Listed | 07/Feb/2038 |
| UBS AG | Series 15752/2018 - Issue of USD 50,000,000 Zero Coupon Callable Notes due 12 March 2048 | XS1787057097 | 12/Mar/2018 | Listed | 12/Mar/2048 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | series 15845/18 - Issue of AUD 25,000,000 Zero Coupon Callable Notes due 26 April 2048 | XS1812009287 | 26/Apr/2018 | Listed | 26/Apr/2048 |
| UBS AG | Series 15889/18 - Issue of USD 10,000,000 Zero Coupon Callable Notes due 22 May 2025 | XS1823517682 | 22/May/2018 | Listed | 22/May/2025 |
| UBS AG | Series 15968/18 - Issue of AUD 50,000,000 Zero Coupon Callable Notes due 25 June 2048 | XS1840629502 | 28/Jun/2018 | Listed | 25/Jun/2048 |
| UBS AG | Series 15972/18 - Issue of USD 15,000,000.00 Zero Coupon Callable Notes due 27th June 2025 | XS1841793182 | 27/Jun/2018 | Listed | 27/Jun/2025 |
| UBS AG | Series 15991 - Issue of USD 1,000,000,000 4.500 per cent. Notes due 26 June 2048 144 A | US902674XN57 | 26/Jun/2018 | Listed | 26/Jun/2048 |
| UBS AG | Series 15991 - Issue of USD 1,000,000,000 4.500 per cent. Notes due 26 June 2048 Reg S | USH7220NAG54 | 26/Jun/2018 | Listed | 26/Jun/2048 |
| UBS AG | Series 16087/18 - Issue of USD 80,000,000.00 Zero Coupon Callable Notes under the Euro Note Programme due 14 August 2048 | XS1861070123 | 14/Aug/2018 | Listed | 14/Aug/2048 |
| UBS AG | Series 16271/18 - Issue of USD 15,000,000.00 Zero Coupon Callable Notes due 22 October 2025 | XS1895557681 | 23/Oct/2018 | Listed | 22/Oct/2025 |
| UBS AG | Series 16295/18 - Issue of USD 15,000,000.00 Zero Coupon Callable Notes due 29 October 2025 | XS1900086064 | 31/Oct/2018 | Listed | 29/Oct/2025 |
| UBS AG | Series 16317/18 - Issue of USD 15,000,000.00 Zero Coupon Callable Notes due 7 November 2025 | XS1904738645 | 07/Nov/2018 | Listed | 07/Nov/2025 |
| UBS AG | Series 16325/18 - Issue of USD 15,000,000 Zero Coupon Callable Notes under the Euro Note Programme due 13 November 2025 | XS1907137332 | 14/Nov/2018 | Listed | 13/Nov/2025 |
| UBS AG | Series 16344/18 - Issue of USD 10,000,000.00 Zero Coupon Callable Notes due 20 November 2025 | XS1910926275 | 20/Nov/2018 | Listed | 20/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series 16407/18 - Issue of USD 9,000,000.00 Zero Coupon Callable Notes due 13 December 2025 | XS1918809275 | 13/Dec/2018 | Listed | 13/Dec/2025 |
| UBS AG | Series 18467/22 - Issue of AUD 13,000,000 Zero Coupon Callable Note due 2037 | XS2024990587 | 02/Feb/2022 | Listed | 27/Jan/2037 |
| UBS AG | Series 18478/22 - Issue of USD 10,000,000 Zero Coupon Callable Note due 2037 | XS2024991809 | 09/Feb/2022 | Listed | 09/Feb/2037 |
| UBS AG | Series 18556/22 - Issue of USD 25,000,000 Fixed Rate Callable Note | XS2025000303 | 22/Mar/2022 | Listed | 17/Mar/2029 |
| UBS AG | Series 18785/20 - Issue of AUD 10,000,000 Zero Coupon Callable Notes | XS2025031522 | 27/Jan/2020 | Listed | 23/Jan/2045 |
| UBS AG | Series 19089/21 - Issue of USD 15,000,000 Zero Coupon Callable Notes due 24 February 2036 | XS2025060620 | 09/Mar/2021 | Listed | 24/Feb/2036 |
| UBS AG | Series 20139 - Issue of EUR 1,000,000,000 0.50 per cent. Notes due March 2031 | XS2326546350 | 31/Mar/2021 | Listed | 31/Mar/2031 |
| UBS AG | Series 20140 - Issue of EUR 1,500,000,000 0.01 per cent. Notes due March 2026 under the Euro Note Programme | XS2326546434 | 31/Mar/2021 | Listed | 31/Mar/2026 |
| UBS AG | Series 20232 - Issue of USD 1,000,000,000 1.250 per cent. Notes due June 2026 | USH7220NAN06 | 01/Jun/2021 | Listed | 01/Jun/2026 |
| UBS AG | Series 20276 - Issue of EUR 500,000,000 0.010 per cent. Notes due June 2026 | XS2358287238 | 29/Jun/2021 | Listed | 29/Jun/2026 |
| UBS AG | Series 20496 - Issue of USD 300,000,000 Floating Rate Notes due 2025 (REG S) | USG9221UAV29 | 13/Jan/2022 | Listed | 13/Jan/2025 |
| UBS AG | Series 20497 - Issue of USD 1,000,000,000 1.375 per cent. Notes due January 2025 | USG9221UAW02 | 13/Jan/2022 | Listed | 13/Jan/2025 |
| UBS AG | Series 21485 - Issue of EUR 1,500,000,000 Floating Rate Notes due 2026 under the UBS AG Euro Note Programme | XS2800795291 | 12/Apr/2024 | Listed | 12/Apr/2026 |
| UBS AG | Series 862 - EUR 2,480,000 Secured Cashflow Management Notes due 15 December 2040 linked to the credit of Banco Bilbao Vizcaya Argentaria SA | XS0141177849 | 28/Jul/2011 | Listed | 15/Dec/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series SPLB2015-036 - Issue of EUR 50000000 Yield Securities due 06 February 2031 | XS1139713710 | 18/May/2015 | Listed | 06/Feb/2031 |
| UBS AG | Series SPLB2015-060 - Issue of EUR 25000000 Yield Securities due 11 February 2025 | XS1139704644 | 29/May/2015 | Listed | 11/Feb/2025 |
| UBS AG | Series SPLB2015-096 - Issue of EUR 50000000 Callable Securities due 13 February 2045 | XS1186294424 | 23/Jun/2015 | Listed | 13/Feb/2045 |
| UBS AG | Series SPLB2015-112 - 235000000 Credit-Linked Notes linked to French Republic, due March 2030 | XS1139542648 | 19/Mar/2015 | Listed | 20/Mar/2030 |
| UBS AG | Series SPLB2015-279 - Issue of EUR 15000000 Yield Securities due 06 May 2030 | XS1193692156 | 23/Jun/2015 | Listed | 06/May/2030 |
| UBS AG | Series SPLB2015-288 - Issue of EUR 50000000 Callable Securities due 30 April 2035 | XS1222540202 | 23/Jun/2015 | Listed | 30/Apr/2035 |
| UBS AG | Series SPLB2015-441 - Issue of EUR 2,000,000 Yield Securities due 19 June 2030 | XS1237166043 | 24/Jun/2015 | Listed | 19/Jun/2030 |
| UBS AG | Series SPLB2015-448 - Issue of EUR 35,000,000 Yield Securities due 29 June 2025 | XS1237159428 | 02/Jul/2015 | Listed | 29/Jun/2025 |
| UBS AG | Series SPLB2015-618 - Issue of EUR 25,000,000 Callable Securities due 2 October 2035 | XS1290254769 | 02/Oct/2015 | Listed | 02/Oct/2035 |
| UBS AG | Series SPLB2015-727 - Issue of EUR 30000000 pursuant to the Put and Call Securities Base Prospectus due 05 November 2035 | XS1307224664 | 05/Nov/2015 | Listed | 05/Nov/2035 |
| UBS AG | Series SPLB2015-877 - Issue of 53450000 Callable securities due November 27, 2045 | XS1321468537 | 27/Nov/2015 | Listed | 27/Nov/2045 |
| UBS AG | Series SPLB2016-048 - Issue of EUR 50,000,000 Put and Call Securities due 22 January 2036 | XS1346861468 | 03/Feb/2016 | Listed | 22/Jan/2036 |
| UBS AG | Series SPLB2016-049 - Issue of EUR 39,750,000 Put and Call Securities due 26 January 2046 | XS1346872150 | 03/Feb/2016 | Listed | 26/Jan/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series SPLB2016-086 - Issue of EUR 50000000 Callable Securities due 05th February 2036 | XS1354440148 | 01/Mar/2016 | Listed | 05/Feb/2036 |
| UBS AG | Series SPLB2016-1065 - Issue of JPY 14,000,000,000 Securities due 25 October 2031 | XS1494488023 | 25/Oct/2016 | Listed | 25/Oct/2031 |
| UBS AG | Series SPLB2016-163 - Issue of EUR 10,000,000 Yield Securities due 25 February 2031 | XS1289105816 | 26/Feb/2016 | Listed | 25/Feb/2031 |
| UBS AG | Series SPLB2016-224 - Issue of EUR 20000000 Yield Securities due 09th March 2028 | XS1355060879 | 10/Mar/2016 | Listed | 09/Mar/2028 |
| UBS AG | Series SPLB2016-457 - Issue of 25000000 Callable Securities due 15th April 2036 | XS1394181587 | 18/Apr/2016 | Listed | 15/Apr/2036 |
| UBS AG | Series SPLB2016-464 - Issue of 25000000 Callable Securities due 15th April 2036. | XS1395022210 | 18/Apr/2016 | Listed | 15/Apr/2036 |
| UBS AG | Series SPLB2016-520 - Issue of 27000000 Callable Securities due 15th April 2036 | XS1397876332 | 18/Apr/2016 | Listed | 15/Apr/2036 |
| UBS AG | Series SPLB2016-650 - Issue of USD 50,000,000 Callable Yield Securities, due 06 June 2046 | XS1413586857 | 27/Jul/2016 | Listed | 06/Jun/2046 |
| UBS AG | Series SPLB2016-703 - Issue of EUR 25,000,000 Callable Yield Securities due 01 July 2036 | XS1431854865 | 10/May/2017 | Listed | 01/Jul/2036 |
| UBS AG | Series SPLB2016-954 JPY 3000000000 Credit Linked Notes linked to the Kingdom of Belgium due December 2031 | XS1444040502 | 24/Nov/2016 | Listed | 20/Dec/2031 |
| UBS AG | SPLB 2015-229 - USD 9,100,000 Credit-Linked Notes linked to Noble Group Limited, due June 2025 | XS1193717086 | 07/May/2015 | Listed | 20/Jun/2025 |
| UBS AG | SPLB2015-424 - EUR 30,000,000 Credit-Linked Notes linked to the French Republic due December 2030 | XS1237160350 | 13/Jul/2015 | Listed | 20/Dec/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | SPLB2015-522 - USD 20,000,000 Notes linked to the 2-Year USD CMS Rate and the 10-Year USD CMS Rate, due August 2030 | XS1237093148 | 04/Mar/2016 | Listed | 18/Aug/2030 |
| UBS AG | SPLB2016-107 - EUR 100,000,000 Notes linked to the 30-Year EUR CMS Rate, the 10-Year EUR CMS Rate and the 5-Year EUR CMS Rate, due February 2031 | XS1289130509 | 18/Mar/2016 | Listed | 10/Feb/2031 |
| UBS AG | SPLB2016-145 - EUR 7,500,000 Credit-Linked Notes linked to the Republic of Italy due December 2030 | XS1289114487 | 26/Feb/2016 | Listed | 20/Dec/2030 |
| UBS AG | SPLB2016-502 - EUR 80,000,000 Notes linked to the 30-Year EUR CMS Rate, the 10-Year EUR CMS Rate and the 5-Year EUR CMS Rate, due April 2031 | XS1354968981 | 26/Jul/2016 | Listed | 25/Apr/2031 |
| UBS AG | USD 30,000,000 Credit Linked Notes linked to French Republic due June 2031 | XS1396710664 | 15/Aug/2016 | Listed | 20/Jun/2031 |
| UKRAINE REPRESENTED BY THE MINISTER OF FINANCE OF UKRAINE | U.S.D 20,933,000 7.75 per cent. Notes due 2027 | XS1398338217 | 28/Apr/2016 | Listed | 01/Sep/2027 |
| UKRAINE REPRESENTED BY THE MINISTER OF FINANCE OF UKRAINE | U.S.D 22,536,000 7.75 per cent. Notes due 2026 | XS1398337839 | 28/Apr/2016 | Listed | 01/Sep/2026 |
| UKRAINE REPRESENTED BY THE MINISTER OF FINANCE OF UKRAINE | U.S.D 22,855,000 7.75 per cent. Notes due 2025 | XS1398338308 | 28/Apr/2016 | Listed | 01/Sep/2025 |
| UKRAINE REPRESENTED BY THE MINISTER OF FINANCE OF UKRAINE | USD 3,239,320,000 GDP-linked Securities | XS1303929894 | 15/Feb/2016 | Listed | 31/May/2040 |
| ULIVING@ESSEX ISSUERCO PLC | GBP 98,200,000 0.100 per cent. Index-Linked Guaranteed Secured Bonds due 31 August 2058 | XS1558478597 | 24/Feb/2017 | Listed | 31/Aug/2058 |
| ULIVING@ESSEX2 ISSUERCO PLC | GBP 60600000 0.10 per cent. Index-Linked Guaranteed Secured Bonds due 31 August 2063 | XS1603441053 | 31/May/2017 | Listed | 31/Aug/2063 |
| ULIVING@GLOUCESTERSHIRE ISSUERCO PLC | GBP 39,423,000 0.10 per cent. Guaranteed Secured Indexed Bonds due 2051 | XS1348775617 | 21/Jan/2016 | Listed | 30/Sep/2051 |
| ÜLKER BISKÜVI SANAYI A.S. | U.S.$650,000,000 6.950 per cent. Notes due 2025 | XS2241387500 | 30/Oct/2020 | Listed | 30/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UNION 15 SPC (ON BEHALF OF AND FOR THE ACCOUNT OF UNION 15 SEGREGATED PORTFOLIO 1) | USD 21,081,962.16 2.785 per cent. fixed rate guaranteed notes due 2024 | XS0954674072 | 22/Oct/2013 | Listed | 01/Dec/2024 |
| UNITE (USAF) II PLC | £85,000,000 3.921 per cent. Commercial Mortgage Backed Notes due June 2030 | XS2055091511 | 01/Oct/2019 | Listed | 30/Jun/2025 |
| UNITE (USAF) II PLC | GBP310,000,000 3.921 per cent. Commercial Mortgage Backed Notes due June 2030 | XS0991898197 | 19/Nov/2013 | Listed | 30/Jun/2030 |
| UPM KYMMENE CORPORATION | Series 1 - Issue of EUR 750,000,000 0.125 per cent. Green Notes due 2028 | XS2257961818 | 19/Nov/2020 | Listed | 19/Nov/2028 |
| UPM KYMMENE CORPORATION | Series 2 - Issue of EUR 500,000,000 0.500 per cent. Green Notes due 2031 | XS2320453884 | 22/Mar/2021 | Listed | 22/Mar/2031 |
| UPM KYMMENE CORPORATION | Series 3 - Issue of EUR 500,000,000 2.250 per cent. Green Notes due 2029 | XS2478685931 | 23/May/2022 | Listed | 23/May/2029 |
| UPM KYMMENE CORPORATION | Series 4 - Issue of EUR 600,000,000 3.375 per cent. Green Notes due 29 August 2034 | XS2886143770 | 29/Aug/2024 | Listed | 29/Aug/2034 |
| UPP BOND 1 ISSUER PLC | Series 1 - Issue of GBP 307100000 Amortising Fixed Rate Senior Secured Notes due 2040 | XS0897452412 | 05/Mar/2013 | Listed | 28/Feb/2040 |
| UPP BOND 1 ISSUER PLC | Series 2 - Issue of GBP 75000000 Amortising RPI Index-Linked Senior Secured Notes due 2047 | XS0897451877 | 05/Mar/2013 | Listed | 31/Aug/2047 |
| UPP BOND 1 ISSUER PLC | Series 3 - Issue of GBP 149,700,000 1.037% Amoritising Index Linked Notes Due 31 August 2049 | XS1148134601 | 09/Dec/2014 | Listed | 31/Aug/2049 |
| UROPA SECURITIES PLC | Series 2007 1-B Class A1a Mortgage Backed Floating Rate Notes due October 2030 | XS0311801806 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| UROPA SECURITIES PLC | Series 2007 1-B Class A2b Mortgage Backed Floating Rate Notes due October 2040 | XS0311807167 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| UROPA SECURITIES PLC | Series 2007 1-B Class A3a Mortgage Backed Floating Rate Notes due October 2040 | XS0311807753 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| UROPA SECURITIES PLC | Series 2007 1-B Class A3b Mortgage Backed Floating Rate Notes due October 2040 | XS0311808561 | 18/Jul/2007 | Listed | 10/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UROPA SECURITIES PLC | Series 2007 1-B Class A4a Mortgage Backed Floating Rate Notes due October 2040 | XS0311809452 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| UROPA SECURITIES PLC | Series 2007 1-B Class A4b Mortgage Backed Floating Rate Notes due October 2040 | XS0311809882 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| UROPA SECURITIES PLC | Series 2007 1-B Class B1a Mortgage Backed Floating Rate Notes due October 2040 | XS0311815855 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| UROPA SECURITIES PLC | Series 2007 1-B Class B1b Mortgage Backed Floating Rate Notes due October 2040 | XS0311816150 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| UROPA SECURITIES PLC | Series 2007 1-B Class B2a Mortgage Backed Floating Rate Notes due October 2040 | XS0311816408 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| UROPA SECURITIES PLC | Series 2007 1-B Class D Mortgage Backed Floating Rate Notes due October 2040 | XS0311819923 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| UROPA SECURITIES PLC | Series 2007 1-B Class M1a Mortgage Backed Floating Rate Notes due October 2040 | XS0311810385 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| UROPA SECURITIES PLC | Series 2007 1-B Class M1b Mortgage Backed Floating Rate Notes due October 2040 | XS0311811193 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| UROPA SECURITIES PLC | Series 2007 1-B Class M2a Mortgage Backed Floating Rate Notes due October 2040 | XS0311813058 | 18/Jul/2007 | Listed | 10/Oct/2030 |
| US CAPITAL FUNDING I LTD | Class A-1 Floating Rate Senior Notes due 2034 | USG9300WAA83 | 09/Mar/2004 | Listed | 01/May/2034 |
| US CAPITAL FUNDING I LTD | Class A-2 Floating Rate Senior Notes due 2034 | USG9300WAB66 | 09/Mar/2004 | Listed | 01/May/2034 |
| US CAPITAL FUNDING I LTD | Class B-1 Floating Rate Senior Subordinate Notes due 2034 | USG9300WAC40 | 09/Mar/2004 | Listed | 01/May/2034 |
| US CAPITAL FUNDING I LTD | Class B-2 Fixed-Floating Rate Senior Subordinate Notes due 2034 | USG9300WAD23 | 09/Mar/2004 | Listed | 01/May/2034 |
| US CAPITAL FUNDING I LTD | Subordinate Income Notes due 2034 | USU9033HAA96 | 09/Mar/2004 | Listed | 01/May/2034 |
| US CAPITAL FUNDING II LTD | Class A-1 Floating Rate Senior Notes due 2034 | USG9300FAA50 | 13/Jul/2004 | Listed | 01/Aug/2034 |
| US CAPITAL FUNDING II LTD | Class A-2 Floating Rate Senior Notes due 2034 | USG9300FAB34 | 13/Jul/2004 | Listed | 01/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| US CAPITAL FUNDING II LTD | Class B-1 Floating Rate Senior Notes due 2034 | USG9300FAC17 | 13/Jul/2004 | Listed | 01/Aug/2034 |
| US CAPITAL FUNDING II LTD | Class B-2 Fixed-Floating Rate Senior Subordinate Notes due 2034 | USG9300FAD99 | 13/Jul/2004 | Listed | 01/Aug/2034 |
| US CAPITAL FUNDING II LTD | Subordinate Income Notes due 2034 | USG9300KAA46 | 13/Jul/2004 | Listed | 01/Aug/2034 |
| US CAPITAL FUNDING III LTD | Class A-1 Floating Rate Senior Notes due 2035 | USG9301GAA25 | 25/Jan/2005 | Listed | 01/Dec/2035 |
| US CAPITAL FUNDING III LTD | Class A-2 Floating Rate Senior Notes due 2035 | USG9301GAB08 | 25/Jan/2005 | Listed | 01/Dec/2035 |
| US CAPITAL FUNDING III LTD | Class B-1 Floating Rate Senior Subordinate Notes due 2035 | USG9301GAC80 | 25/Jan/2005 | Listed | 01/Dec/2035 |
| US CAPITAL FUNDING III LTD | Class B-2 Fixed-Floating Rate Senior Subordinate Notes due 2035 | USG9301GAD63 | 25/Jan/2005 | Listed | 01/Dec/2035 |
| US CAPITAL FUNDING III LTD | Subordinate Income Notes due 2035 | USG9301HAA08 | 25/Jan/2005 | Listed | 01/Dec/2035 |
| US CAPITAL FUNDING IV LTD | Class A-1 Floating Rate Senior Notes Due 2039 | USG9301DAA93 | 06/Mar/2006 | Listed | 01/Dec/2039 |
| US CAPITAL FUNDING IV LTD | Class A-2 Floating Rate Senior Notes Due 2039 | USG9301DAB76 | 06/Mar/2006 | Listed | 01/Dec/2039 |
| US CAPITAL FUNDING IV LTD | Class B-1 Floating Rate Senior Subordinate Notes Due 2039 | USG9301DAC59 | 06/Mar/2006 | Listed | 01/Dec/2039 |
| US CAPITAL FUNDING IV LTD | Class B-2 Fixed Floating Rate Senior Subordinate Notes Due 2039 | USG9301DAD33 | 06/Mar/2006 | Listed | 01/Dec/2039 |
| US CAPITAL FUNDING IV LTD | Subordinate Income Notes Due 2039 | USG93015AA65 | 06/Mar/2006 | Listed | 01/Dec/2039 |
| VARICK STRUCTURED ASSET FUND, LTD | Class A-1 First Priority Senior Secured Floating Rate Notes due 2035 | USG9322CAA65 | 09/Oct/2000 | Listed | 01/Nov/2035 |
| VARICK STRUCTURED ASSET FUND, LTD | Class A-2 First Priority Senior Secured Floating Rate Notes due 2035 | USG9322CAB49 | 09/Oct/2000 | Listed | 01/Nov/2035 |
| VARICK STRUCTURED ASSET FUND, LTD | Class B-1 Second Priority Senior Secured Floating Rate Notes due 2035 | USG9322CAC22 | 09/Oct/2000 | Listed | 01/Nov/2035 |
| VARICK STRUCTURED ASSET FUND, LTD | Class B-2 Second Priority Senior Secured Fixed Rate Notes due 2035 | USG9322CAD05 | 09/Oct/2000 | Listed | 01/Nov/2035 |
| VARICK STRUCTURED ASSET FUND, LTD | Class C Senior Subordinated Secured Floating Rate Notes due 2035 | USG9322CAE87 | 09/Oct/2000 | Listed | 01/Nov/2035 |
| VASAKRONAN AB (PUBL) | Serie 91 GB - Issue of SEK 1,500,000,000 Fixed Rate Green Notes due 28 March 2025 | XS2391917205 | 28/Sep/2021 | Listed | 28/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VASAKRONAN AB (PUBL) | Series 100 - Issue of SEK 200,000,000 Fixed Rate Green Notes due 10 May 2027 | XS2477756410 | 10/May/2022 | Listed | 10/May/2027 |
| VASAKRONAN AB (PUBL) | Series 101 GB - Issue of SEK 1,300,000,000 Floating Rate Green Notes due May 2027 | XS2478701563 | 11/May/2022 | Listed | 11/May/2027 |
| VASAKRONAN AB (PUBL) | Series 102 - Issue of JPY7,000,000,000 1.13 per cent. Notes due 27 May 2042 | XS2483552472 | 27/May/2022 | Listed | 27/May/2042 |
| VASAKRONAN AB (PUBL) | Series 103 - Issue of AUD 20,000,000 Fixed Rate Green Notes due 7 September 2037 | XS2530039283 | 07/Sep/2022 | Listed | 07/Sep/2037 |
| VASAKRONAN AB (PUBL) | Series 105 GB - SEK 600,000,000 Floating Rate Green Notes due September 2027 | XS2532997975 | 15/Sep/2022 | Listed | 15/Sep/2027 |
| VASAKRONAN AB (PUBL) | Series 106 GB - Issue of SEK 750,000,000 Fixed Rate Green Notes due 9 November 2026 | XS2553440566 | 09/Nov/2022 | Listed | 09/Nov/2026 |
| VASAKRONAN AB (PUBL) | Series 107 - Issue of SEK 500,000,000 3.843 per cent. Green Notes due 6 August 2025 | XS2582982687 | 06/Feb/2023 | Listed | 06/Aug/2025 |
| VASAKRONAN AB (PUBL) | Series 109 - Issue of JPY 5,000,000,000 Fixed Rate Green Notes due 14 February 2028 | XS2586844354 | 14/Feb/2023 | Listed | 14/Feb/2028 |
| VASAKRONAN AB (PUBL) | Series 110 - Issue of HKD 390,000,000 Fixed Rate Green Notes due 13 April 2033 | XS2610473493 | 13/Apr/2023 | Listed | 13/Apr/2033 |
| VASAKRONAN AB (PUBL) | Series 111 - Issue of SEK 332,000,000 4.388 per cent. Green Notes due 24 April 2025 | XS2615677254 | 24/Apr/2023 | Listed | 24/Apr/2025 |
| VASAKRONAN AB (PUBL) | Series 112 - Issue of SEK 250,000,000 Floating Rate Senior Unsecured Green Notes due May 2026 | XS2619990133 | 08/May/2023 | Listed | 08/May/2026 |
| VASAKRONAN AB (PUBL) | Series 113 - Issue of SEK 200,000,000 Green Floating Rate Notes due May 2028 | XS2624617002 | 19/May/2023 | Listed | 19/May/2028 |
| VASAKRONAN AB (PUBL) | Series 114 - Issue of SEK 1,350,000,000 4.373 per cent. Fixed rate Notes due 19 May 2028 | XS2624619719 | 19/May/2023 | Listed | 19/May/2028 |
| VASAKRONAN AB (PUBL) | Series 115 - Issue of SEK 500,000,000 4.700 per cent. Green Notes due 5 June 2028 | XS2632928045 | 05/Jun/2023 | Listed | 05/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VASAKRONAN AB (PUBL) | Series 117 - Issue of SEK 100,000,000 Floating Rate Notes due September 2026 | XS2715325630 | 08/Nov/2023 | Listed | 18/Sep/2026 |
| VASAKRONAN AB (PUBL) | Series 117 - Issue of SEK 650,000,000 Floating Rate Notes due September 2026 | XS2688814172 | 18/Sep/2023 | Listed | 18/Sep/2026 |
| VASAKRONAN AB (PUBL) | Series 118 - SEK 450,000,000 4.955 per cent. Fixed Rate Notes due 4 October 2028 | XS2699048794 | 04/Oct/2023 | Listed | 04/Oct/2028 |
| VASAKRONAN AB (PUBL) | Series 119 - SEK 780,000,000 Floating Rate Notes due November 2028 | XS2714447021 | 07/Nov/2023 | Listed | 07/Nov/2028 |
| VASAKRONAN AB (PUBL) | Series 12 - Issue of EUR 5,000,000 Fixed Rate Notes due 15 March 2029 | XS1948828824 | 07/Feb/2019 | Listed | 15/Mar/2029 |
| VASAKRONAN AB (PUBL) | Series 120 - SEK 650,000,000 Green Floating Rate Notes due October 2026 | XS2723598061 | 22/Nov/2023 | Listed | 22/Oct/2026 |
| VASAKRONAN AB (PUBL) | Series 121 - Issue of SEK 250,000,000 Green Fixed Rate Notes due 22 October 2026 | XS2723610452 | 22/Nov/2023 | Listed | 22/Oct/2026 |
| VASAKRONAN AB (PUBL) | Series 123 - Issue of SEK 750,000,000 Green Fixed Rate Notes due 18 December 2026 | XS2735274602 | 18/Dec/2023 | Listed | 18/Dec/2026 |
| VASAKRONAN AB (PUBL) | Series 124 - Issue of SEK 400,000,000 Green Floating Rate Notes due February 2027 | XS2751645776 | 19/Jan/2024 | Listed | 19/Feb/2027 |
| VASAKRONAN AB (PUBL) | Series 125 - Issue of SEK 250,000,000 3.725 per cent. Fixed Rate Green Notes due 13 February 2029 | XS2765616185 | 13/Feb/2024 | Listed | 13/Feb/2029 |
| VASAKRONAN AB (PUBL) | Series 126 - Issue of SEK 550,000,000 Floating Rate Green Notes due February 2029 | XS2765616003 | 13/Feb/2024 | Listed | 13/Feb/2029 |
| VASAKRONAN AB (PUBL) | Series 127 - Issue of SEK 100,000,000 3.785 per cent. Fixed Rate Green Notes due 10 April 2029 | XS2801107280 | 10/Apr/2024 | Listed | 10/Apr/2029 |
| VASAKRONAN AB (PUBL) | Series 128 - Issue of SEK 900,000,000 3.81 per cent. Green Fixed Rate Notes due 6 May 2026 | XS2816001411 | 07/May/2024 | Listed | 06/May/2026 |
| VASAKRONAN AB (PUBL) | Series 13 - Issue of EUR 50,000,000 Fixed Rate Notes due 13 February 2026 | XS1951192795 | 13/Feb/2019 | Listed | 13/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VASAKRONAN AB (PUBL) | Series 131 - Issue of SEK 350,000,000 Fixed Rate Green Notes due August 2027 | XS2885125075 | 23/Aug/2024 | Listed | 23/Aug/2027 |
| VASAKRONAN AB (PUBL) | Series 132 - Issue of SEK 450,000,000 Floating Rate Green Notes due August 2027 | XS2885126123 | 23/Aug/2024 | Listed | 23/Aug/2027 |
| VASAKRONAN AB (PUBL) | Series 133 - Issue of SEK 300,000,000 Floating Rate Notes due August 2026 | XS2885247770 | 21/Aug/2024 | Listed | 21/Aug/2026 |
| VASAKRONAN AB (PUBL) | Series 135 - Issue of SEK 300,000,000 Green Floating Rate Notes due October 2029 | XS2929421415 | 29/Oct/2024 | Listed | 29/Oct/2029 |
| VASAKRONAN AB (PUBL) | Series 136 - Issue of SEK 300,000,000 Fixed Rate Green Notes due 29 October 2027 | XS2929504467 | 29/Oct/2024 | Listed | 29/Oct/2027 |
| VASAKRONAN AB (PUBL) | Series 137 - Issue of SEK 200,000,000 Floating Rate Green Notes due October 2027 | XS2929503493 | 29/Oct/2024 | Listed | 29/Oct/2027 |
| VASAKRONAN AB (PUBL) | Series 16 - Issue of EUR 63,600,000 Fixed Rate Notes due 5 March 2029 | XS1958644970 | 05/Mar/2019 | Listed | 05/Mar/2029 |
| VASAKRONAN AB (PUBL) | Series 17 - Issue of EUR 40,000,000 Fixed Rate Notes due 11 March 2039 | XS1961074108 | 11/Mar/2019 | Listed | 11/Mar/2039 |
| VASAKRONAN AB (PUBL) | Series 18 - Issue of SEK 200,000,000 Floating Rate Green Notes due March 2026 | XS2586129061 | 10/Feb/2023 | Listed | 13/Mar/2026 |
| VASAKRONAN AB (PUBL) | Series 18 - Issue of SEK 300,000,000 Floating Rate and Environmental Sustainability Notes due 13 March 2026 | XS1962536451 | 13/Mar/2019 | Listed | 13/Mar/2026 |
| VASAKRONAN AB (PUBL) | Series 19 - Issue of JPY10,000,000,000 Fixed Rate Notes due 22 March 2039 | XS1963211369 | 22/Mar/2019 | Listed | 22/Mar/2039 |
| VASAKRONAN AB (PUBL) | Series 20 - Issue of SEK 200,000,000 2.777 per cent. Notes due 12 April 2039 | XS1980836743 | 12/Apr/2019 | Listed | 12/Apr/2039 |
| VASAKRONAN AB (PUBL) | Series 21 - Issue of EUR 100,000,000 Fixed Rate Notes due 12 April 2044 | XS1981724567 | 12/Apr/2019 | Listed | 12/Apr/2044 |
| VASAKRONAN AB (PUBL) | Series 22 - Issue of SEK 150,000,000 Floating Rate Notes due April 2025 | XS2228267642 | 09/Sep/2020 | Listed | 24/Apr/2025 |
| VASAKRONAN AB (PUBL) | Series 22 - Issue of SEK 406,000,000 Floating Rate Notes due 24 April 2025 | XS1984970373 | 24/Apr/2019 | Listed | 24/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VASAKRONAN AB (PUBL) | Series 24 - Issue of EUR 25,000,000 Fixed Rate Notes due 28 May 2044 | XS1999835553 | 28/May/2019 | Listed | 28/May/2044 |
| VASAKRONAN AB (PUBL) | Series 25 - Issue of EUR 10,000,000 Fixed Rate Notes due 03 June 2039 | XS2002524978 | 03/Jun/2019 | Listed | 03/Jun/2039 |
| VASAKRONAN AB (PUBL) | Series 26GB - Issue of SEK 283,000,000 Fixed Rate Notes due 20 June 2044 | XS2016882214 | 20/Jun/2019 | Listed | 20/Jun/2044 |
| VASAKRONAN AB (PUBL) | Series 27 - Issue of AUD 30,000,000 3.27 per cent. Fixed Rate Notes due 26 June 2034 | XS2017804381 | 26/Jun/2019 | Listed | 26/Jun/2034 |
| VASAKRONAN AB (PUBL) | Series 28 - Issue of Euro 10,000,000 Fixed Rate Notes due 28 June 2044 | XS2019237606 | 28/Jun/2019 | Listed | 28/Jun/2044 |
| VASAKRONAN AB (PUBL) | Series 29 - Issue of USD 75,000,000 2.980% Senior Unsecured Notes due 9 July 2029 | XS2024612470 | 09/Jul/2019 | Listed | 09/Jul/2029 |
| VASAKRONAN AB (PUBL) | Series 3 - Issue of EUR30,000,000 Fixed Rate Notes due 13 December 2024 | XS1921997869 | 13/Dec/2018 | Listed | 13/Dec/2024 |
| VASAKRONAN AB (PUBL) | Series 32 - SEK 1,150,000,000 0.64 per cent Notes due 2 September 2025 | XS2049414167 | 02/Sep/2019 | Listed | 02/Sep/2025 |
| VASAKRONAN AB (PUBL) | Series 33 - Issue of SEK 100,000,000 Fixed Rate Notes due 5 September 2039 | XS2050539720 | 05/Sep/2019 | Listed | 05/Sep/2039 |
| VASAKRONAN AB (PUBL) | Series 35GB - Issue of AUD 25,000,000 3.10 per cent, Fixed Rate Notes due 9 September 2039 | XS2051121205 | 09/Sep/2019 | Listed | 09/Sep/2039 |
| VASAKRONAN AB (PUBL) | Series 37 - Issue of SEK 100,000,000 Floating Rate Notes due September 2025 | XS2225425532 | 02/Sep/2020 | Listed | 02/Sep/2025 |
| VASAKRONAN AB (PUBL) | Series 37 - Issue of SEK 200,000,000 Floating Rate Notes due September 2025 | XS2066574489 | 16/Oct/2019 | Listed | 02/Sep/2025 |
| VASAKRONAN AB (PUBL) | Series 38 - Issue of EUR 30,000,000 Fixed Rate Notes due 24 October 2039 | XS2068110308 | 24/Oct/2019 | Listed | 24/Oct/2039 |
| VASAKRONAN AB (PUBL) | Series 39 - Issue of EUR 13,000,000 Fixed Rate Notes due 18 November 2026 | XS2077573652 | 18/Nov/2019 | Listed | 18/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VASAKRONAN AB (PUBL) | Series 4 - Issue of EUR 5,000,000 Fixed Rate Notes due 17 January 2039 | XS1936252318 | 17/Jan/2019 | Listed | 17/Jan/2039 |
| VASAKRONAN AB (PUBL) | Series 40 - Issue of SEK 200,000,000 Floating Rate Notes due November 2024 | XS2081246337 | 19/Nov/2019 | Listed | 19/Nov/2024 |
| VASAKRONAN AB (PUBL) | Series 41 - Issue of AUD 25,000,000 2.752 per cent. Fixed Rate Notes due 20 November 2031 | XS2081516655 | 20/Nov/2019 | Listed | 20/Nov/2031 |
| VASAKRONAN AB (PUBL) | Series 43 - Issue of EUR 20,000,000 1.310 per cent Notes due 10 December 2040 | XS2090975678 | 10/Dec/2019 | Listed | 10/Dec/2040 |
| VASAKRONAN AB (PUBL) | Series 44 - Issue of SEK 450,000,000 Fixed Rate Notes due 22 January 2027 | XS2107359171 | 22/Jan/2020 | Listed | 22/Jan/2027 |
| VASAKRONAN AB (PUBL) | Series 46 - Issue of SEK 200,000,000 Fixed Rate Notes due 28 January 2025 | XS2110244964 | 28/Jan/2020 | Listed | 28/Jan/2025 |
| VASAKRONAN AB (PUBL) | Series 46 - Issue of SEK 300,000,000 Fixed Rate Notes due 28 January 2025 | XS2182875570 | 03/Jun/2020 | Listed | 28/Jan/2025 |
| VASAKRONAN AB (PUBL) | Series 47 - Issue of SEK 200,000,000 Floating Rate Notes due January 2025 | XS2216442710 | 14/Aug/2020 | Listed | 27/Jan/2025 |
| VASAKRONAN AB (PUBL) | Series 47 - SEK 336,000,000 Floating Rate Notes due January 2025 | XS2110248528 | 27/Jan/2020 | Listed | 22/Jan/2025 |
| VASAKRONAN AB (PUBL) | Series 49 - Issue of EUR 10,000,000 0.146 per cent. Notes due 15 January 2026 | XS2114143162 | 06/Feb/2020 | Listed | 15/Jan/2026 |
| VASAKRONAN AB (PUBL) | Series 5 - Issue of EUR 10,000,000 Fixed Rate Notes due 17 February 2025 | XS1937101076 | 17/Jan/2019 | Listed | 17/Feb/2025 |
| VASAKRONAN AB (PUBL) | Series 52 - Issue of EUR 20,000,000 0.12 per cent. Notes due 1 December 2025 | XS2122501989 | 19/Feb/2020 | Listed | 01/Dec/2025 |
| VASAKRONAN AB (PUBL) | Series 53 - Issue of JPY 1,400,000,000 Fixed Rate Notes due 13 March 2030 | XS2132869780 | 13/Mar/2020 | Listed | 13/Mar/2030 |
| VASAKRONAN AB (PUBL) | Series 54 - Issue of SEK 2,702,000,000 2.03 per cent. Green Fixed Rate Notes due 2 April 2026 | XS2150179237 | 02/Apr/2020 | Listed | 02/Apr/2026 |
| VASAKRONAN AB (PUBL) | Series 55 - Issue of NOK 500,000,000 3.00 per cent. Notes due 2 April 2030 | XS2151013047 | 02/Apr/2020 | Listed | 02/Apr/2030 |
| VASAKRONAN AB (PUBL) | Series 56 - Issue of USD 20,000,000 Floating Rate Notes due 17 April 2025 | XS2156598877 | 17/Apr/2020 | Listed | 17/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VASAKRONAN AB (PUBL) | Series 57 - Issue of SEK 200,000,000 Fixed Rate Notes due 4 May 2040 | XS2167026892 | 04/May/2020 | Listed | 04/May/2040 |
| VASAKRONAN AB (PUBL) | Series 58 - Issue of EUR 10,000,000 0.914 per cent. Green Fixed Rate Notes due 27 May 2030 | XS2179890434 | 27/May/2020 | Listed | 27/May/2030 |
| VASAKRONAN AB (PUBL) | Series 59 - Issue of SEK 300,000,000 Floating Rate Notes due 3 June 2025 | XS2182825559 | 03/Jun/2020 | Listed | 03/Jun/2025 |
| VASAKRONAN AB (PUBL) | Series 6 - Issue of EUR 15,000,000 Fixed Rates Notes due 28 January 2027 | XS1940098012 | 28/Jan/2019 | Listed | 28/Jan/2027 |
| VASAKRONAN AB (PUBL) | Series 60 - Issue of SEK 450,000,000 1.165 per cent. Green Fixed Rate Notes due 4 June 2025 | XS2183011340 | 04/Jun/2020 | Listed | 04/Jun/2025 |
| VASAKRONAN AB (PUBL) | Series 64 - Issue of AUD 80,000,000 Fixed Rate Notes due 26 August 2030 | XS2220379569 | 26/Aug/2020 | Listed | 26/Aug/2030 |
| VASAKRONAN AB (PUBL) | Series 66 - Issue of USD 75,000,000 Fixed Rate Notes due 16 October 2030 | XS2243897522 | 16/Oct/2020 | Listed | 16/Oct/2030 |
| VASAKRONAN AB (PUBL) | Series 67 - Issue of USD 10,000,000 Floating Rate Notes due July 2026 | XS2247557759 | 21/Oct/2020 | Listed | 21/Jul/2026 |
| VASAKRONAN AB (PUBL) | Series 70 - Issue of USD 50,000,000 Fixed Rate Notes due 16 November 2027 | XS2259122542 | 16/Nov/2020 | Listed | 16/Nov/2027 |
| VASAKRONAN AB (PUBL) | Series 71 - Issue of SEK 1,030,000,000 Green Floating Rate Notes due 8 December 2025 | XS2270063238 | 08/Dec/2020 | Listed | 08/Dec/2025 |
| VASAKRONAN AB (PUBL) | Series 73 - Issue of 100,000,000 0.73 Green Fixed Rate Notes due 15 April 2027 | XS2443766063 | 11/Feb/2022 | Listed | 15/Apr/2027 |
| VASAKRONAN AB (PUBL) | Series 73 - Issue of SEK 350,000,000 0.73 per cent. Green Fixed Rate Notes due 15 April 2027 | XS2286295881 | 15/Jan/2021 | Listed | 15/Apr/2027 |
| VASAKRONAN AB (PUBL) | Series 75 - Issue of SEK 1,000,000,000 0.573 per cent Green Fixed Rate Notes due 11 February 2026 | XS2298392338 | 11/Feb/2021 | Listed | 11/Feb/2026 |
| VASAKRONAN AB (PUBL) | Series 76 - Issue of USD 50,000,000 1.455 per cent. Fixed Rate Notes due 17 February 2028 | XS2303024488 | 17/Feb/2021 | Listed | 17/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VASAKRONAN AB (PUBL) | Series 78 - Issue of USD 15,000,000 Fixed Rate Notes due 5 March 2031 | XS2310811869 | 05/Mar/2021 | Listed | 05/Mar/2031 |
| VASAKRONAN AB (PUBL) | Series 79 - Issue of HKD 400,000,000 2.60 per cent. Notes due 19 March 2036 | XS2315823125 | 19/Mar/2021 | Listed | 19/Mar/2036 |
| VASAKRONAN AB (PUBL) | Series 8 - Issue of EUR 10,000,000 Fixed Rate Notes due 28 January 2044 | XS1941855022 | 28/Jan/2019 | Listed | 28/Jan/2044 |
| VASAKRONAN AB (PUBL) | Series 86 - Issue of SEK 300,000,000 2.130 per cent. Green Fixed Rate Notes due 27 May 2041 | XS2346730414 | 27/May/2021 | Listed | 27/May/2041 |
| VASAKRONAN AB (PUBL) | Series 87 - Issue of EUR 10,000,000 Green Fixed Rate Notes due 15 June 2041 | XS2349695010 | 15/Jun/2021 | Listed | 15/Jun/2041 |
| VASAKRONAN AB (PUBL) | Series 88 - Issue of USD 50,000,000 2.135 per cent. Fixed Rate Notes due 28 June 2031 | XS2355595369 | 28/Jun/2021 | Listed | 28/Jun/2031 |
| VASAKRONAN AB (PUBL) | Series 92 - Issue of CHF 20,000,000 Fixed Rate Green Notes due 14 January 2025 | XS2431004022 | 14/Jan/2022 | Listed | 14/Jan/2025 |
| VASAKRONAN AB (PUBL) | Series 93 - Issue of USD 50,000,000 2.470 per cent. Fixed Rate Notes due 14 January 2032 | XS2432361694 | 14/Jan/2022 | Listed | 14/Jan/2032 |
| VASAKRONAN AB (PUBL) | Series 94 - Issue of AUD 50,000,000 Fixed Rate Green Notes due 14 January 2042 | XS2432303225 | 14/Jan/2022 | Listed | 14/Jan/2042 |
| VASAKRONAN AB (PUBL) | Series 95 GB - SEK 100,000,000 Fixed Rate Green Notes due 11 February 2025 | XS2443899617 | 11/Feb/2022 | Listed | 11/Feb/2025 |
| VASAKRONAN AB (PUBL) | Series 96 - SEK 374,000,000 Green Floating Rate Notes due 21 February 2025 | XS2446858032 | 21/Feb/2022 | Listed | 21/Feb/2025 |
| VASAKRONAN AB (PUBL) | Series 97 GB - Issue of SEK 150,000,000 Fixed Rate Green Notes due 2 March 2027 | XS2451773134 | 02/Mar/2022 | Listed | 02/Mar/2027 |
| VASAKRONAN AB (PUBL) | Series: 104 GB - Issue of SEK 1,350,000,000 Fixed Rate Green Notes due 15 September 2027 | XS2532998197 | 15/Sep/2022 | Listed | 15/Sep/2027 |
| VEB FINANCE PLC | Series 3 - Issue of USD 1000000000 6.80 per cent Loan Participation notes due 2025 | XS0559915961 | 23/Dec/2010 | Suspended | 22/Nov/2025 |
| VECHT RESIDENTIAL 2023-1 B.V. | EUR 2,000,000 EUR Class Z2 Notes due May 2058 | XS2607534877 | 26/May/2023 | Listed | 22/May/2058 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VECHT RESIDENTIAL 2023-1 B.V. | EUR 2,200,000 Class X2 notes due May 2058 | XS2607534521 | 26/May/2023 | Listed | 22/May/2058 |
| VECHT RESIDENTIAL 2023-1 B.V. | EUR 201,500,000 Class A mortgage-backed notes due May 2058 | XS2607420432 | 26/May/2023 | Listed | 22/May/2058 |
| VECHT RESIDENTIAL 2023-1 B.V. | EUR 4,300,000 Class Z1 mortgage-backed notes due May 2058 | XS2607533044 | 26/May/2023 | Listed | 22/May/2058 |
| VECHT RESIDENTIAL 2023-1 B.V. | EUR 5,100,000 Class X1 notes due May 2058 | XS2607533390 | 26/May/2023 | Listed | 22/May/2058 |
| VECHT RESIDENTIAL 2023-1 B.V. | EUR 6,100,000 Class D mortgage-backed notes due May 2058 | XS2607439531 | 26/May/2023 | Listed | 22/May/2058 |
| VECHT RESIDENTIAL 2023-1 B.V. | EUR 6,500,000 Class C mortgage-backed notes due May 2058 | XS2607439457 | 26/May/2023 | Listed | 22/May/2058 |
| VECHT RESIDENTIAL 2023-1 B.V. | EUR 9,300,000 Class B mortgage-backed notes due May 2058 | XS2607438301 | 26/May/2023 | Listed | 22/May/2058 |
| VENTURE XIII CLO, LIMITED | U.S.$62,000,000 Subordinated Notes Due 2025 | USG93376AB00 | 23/Apr/2013 | Listed | 10/Jun/2025 |
| VENTURE XIII CLO, LIMITED | U.S.$7,000,000 Class A-X Senior Secured Floating Rate Notes Due 2025 | USG9338YAB86 | 23/Apr/2013 | Listed | 10/Jun/2025 |
| VERDE CDO, LTD. | Class A-1 Floating Rate Notes due 2045 | USG9338LAA82 | 12/Jan/2006 | Listed | 05/Oct/2045 |
| VERDE CDO, LTD. | Class A-2 Floating Rate Notes due 2045 | USG9338LAB65 | 12/Jan/2006 | Listed | 05/Oct/2045 |
| VERDE CDO, LTD. | Class B Floating Rate Notes due 2045 | USG9338LAC49 | 12/Jan/2006 | Listed | 05/Oct/2045 |
| VERDE CDO, LTD. | Class C Floating Rate Deferrable Notes Due 2045 | USG9338LAD22 | 12/Jan/2006 | Listed | 05/Oct/2045 |
| VERDE CDO, LTD. | Class D Floating Rate Deferrable Notes Due 2045 | USG9338LAE05 | 12/Jan/2006 | Listed | 05/Oct/2045 |
| VERDE CDO, LTD. | Combination Securities Due 2045 | USG93380AB20 | 12/Jan/2006 | Listed | 05/Oct/2045 |
| VERDE CDO, LTD. | Subordinate Notes Due 2045 | USG93380AA47 | 12/Jan/2006 | Listed | 05/Oct/2045 |
| VERITAS S.P.A. | €100,000,000 3.25% Sustainability-Linked Notes due 9 December 2027 | XS2254184547 | 09/Dec/2020 | Listed | 09/Dec/2027 |
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2016-29 - Issue of EUR1400000 Floating Rate Secured Senior Notes due 10th January 2040 | XS1380630894 | 31/Mar/2016 | Listed | 10/Jan/2040 |
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2016-31 - EUR 4,000,00 Floating Rate Secured Senior Notes due 23rd March 2040 | XS1380631199 | 31/Mar/2016 | Listed | 23/Mar/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2016-33 - Issue of EUR 50000000 Floating Rate Secured Senior Notes due 10th May 2040 | XS1380631439 | 31/Mar/2016 | Listed | 10/May/2040 |
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2016-34 - Issue of EUR 1200000 Floating Rate Secured Senior Notes due 23rd June 2040 | XS1380631355 | 31/Mar/2016 | Listed | 23/Jun/2040 |
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2016-36 - Issue of USD47500000 Floating Rate Secured Senior Notes due 23rd March 2040 | XS1380631603 | 31/Mar/2016 | Listed | 23/Mar/2040 |
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2016-37 - Issue of CZK 575000000 Floating Rate Secured Senior Notes due 10th January 2040. | XS1380629532 | 31/Mar/2016 | Listed | 10/Jan/2040 |
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2016-40 - Issue of PLN 11500000 Floating Rate Secured Senior Notes due 10th January 2040 | XS1380629888 | 31/Mar/2016 | Listed | 10/Jan/2040 |
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2016-41 - EUR 21,000,000 Floating Rate Secured Senior Notes due 10th January 2040 | XS1380629961 | 31/Mar/2016 | Listed | 10/Jan/2040 |
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2016-44 - EUR 104,000,000 Floating Rate Secured Senior Notes due 10th May 2040 | XS1380630118 | 31/Mar/2016 | Listed | 10/May/2040 |
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2016-47 - Issue of USD 55000000 Floating Rate Secured Senior Notes due 23rd March 2040 | XS1380630548 | 31/Mar/2016 | Listed | 23/Mar/2040 |
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2016-48 - Issue of CZK 275000000 Floating Rate Secured Senior Notes due 10th January 2040 | XS1380630621 | 31/Mar/2016 | Listed | 10/Jan/2040 |
| VERMILLION PROTECTIVE BOND PORTFOLIO PLC | Series 2017-49 - Issue of HUF 6,800,000,000 Floating Rate Secured Senior Notes (the "Notes") due 10 January 2040 | XS1541157225 | 01/Feb/2017 | Listed | 10/Jan/2040 |
| VERSITO INTERNATIONAL S.A. | Series 2022-01 EUR 59,000,000 Floating Rate Repo Backed Notes due 2025 | XS2492991547 | 25/Jul/2022 | Listed | 25/Jul/2025 |
| VERTICAL ABS CDO 2006-1, LTD. | Class 1 Combination Notes due 2046 | USG9340DAB04 | 08/May/2006 | Listed | 09/Feb/2046 |
| VERTICAL ABS CDO 2006-1, LTD. | Class 2 Combination Notes due 2046 | USG9340DAC86 | 08/May/2006 | Listed | 09/Feb/2046 |
| VERTICAL ABS CDO 2006-1, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2046 | USG93391AC75 | 08/May/2006 | Listed | 09/Feb/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VERTICAL ABS CDO 2006-1, LTD. | Class A2 Senior Secured Floating Rate Notes due 2046 | USG93391AD58 | 08/May/2006 | Listed | 09/Feb/2046 |
| VERTICAL ABS CDO 2006-1, LTD. | Class A3 Secured Deferrable Interest Floating Rate Notes Due 2046 | USG93391AE32 | 04/May/2006 | Listed | 09/Feb/2046 |
| VERTICAL ABS CDO 2006-1, LTD. | Class A-S1VF Senior Secured Floating Rate Notes due 2046 | USG93391AA10 | 08/May/2006 | Listed | 09/Feb/2046 |
| VERTICAL ABS CDO 2006-1, LTD. | Class B Mezzanine Secured Deferrable Interest Floating Rate Notes due 2046 | USG93391AF07 | 08/May/2006 | Listed | 09/Feb/2046 |
| VERTICAL ABS CDO 2006-1, LTD. | Subordinated Notes due 2046 | USG9340DAA21 | 08/May/2006 | Listed | 25/Feb/2046 |
| VERTICAL ABS CDO 2006-2, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2046 | USG9340BAB48 | 30/Jun/2006 | Listed | 09/May/2046 |
| VERTICAL ABS CDO 2006-2, LTD. | Class A2 Senior Secured Floating Rate Notes due 2046 | USG9340BAC21 | 30/Jun/2006 | Listed | 09/May/2046 |
| VERTICAL ABS CDO 2006-2, LTD. | Class A3 Secured Deferrable Interest Floating Rate Notes Due 2046 | USG9340BAD04 | 30/Jun/2006 | Listed | 09/May/2046 |
| VERTICAL ABS CDO 2006-2, LTD. | Class A-S1VF Senior Secured Floating Rate Notes due 2046 | US925338AA33 | 30/Jun/2006 | Listed | 09/May/2046 |
| VERTICAL ABS CDO 2006-2, LTD. | Class B Mezzanine Secured Deferrable Interest Floating Rate Notes due 2046 | USG9340BAE86 | 30/Jun/2006 | Listed | 09/May/2046 |
| VERTICAL ABS CDO 2006-2, LTD. | Class C Mezzanine Secured Deferrable Interest Floating Rate Notes due 2046 | USG9340BAF51 | 30/Jun/2006 | Listed | 09/May/2046 |
| VERTICAL ABS CDO 2006-2, LTD. | Subordinated Notes due 2046 | USG9340AAA81 | 30/Jun/2006 | Listed | 09/May/2046 |
| VERTICAL CDO 2003-1 LTD | Class A Floating Rate Notes due March 3 2040 | USG9339DAA57 | 03/Nov/2003 | Listed | 03/Mar/2040 |
| VERTICAL CDO 2003-1 LTD | Class B Floating Rate Notes due March 3 2040 | USG9339DAB31 | 03/Nov/2003 | Listed | 03/Mar/2040 |
| VERTICAL CDO 2003-1 LTD | Class C-1 Floating Rate Notes due March 3 2040 | USG9339DAC14 | 03/Nov/2003 | Listed | 03/Mar/2040 |
| VERTICAL CDO 2003-1 LTD | Class C-2 Floating Rate Notes due March 3 2040 | USG9339DAD96 | 03/Nov/2003 | Listed | 03/Mar/2040 |
| VERTICAL CRE CDO 2006-1, LTD. | 18100000 Preferred Shares | KYG934052005 | 13/Feb/2007 | Listed | 22/Apr/2046 |
| VERTICAL CRE CDO 2006-1, LTD. | Class A Floating Rate Notes due April 2046 | USG9340GAA51 | 13/Feb/2007 | Listed | 22/Apr/2046 |
| VERTICAL CRE CDO 2006-1, LTD. | Class B Floating Rate Notes due April 2046 | USG9340GAB35 | 13/Feb/2007 | Listed | 22/Apr/2046 |
| VERTICAL CRE CDO 2006-1, LTD. | Class C Floating Rate Notes due April 2046 | USG9340GAC18 | 13/Feb/2007 | Listed | 22/Apr/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VERTICAL CRE CDO 2006-1, LTD. | Class D Floating Rate Notes due April 2046 | USG9340GAD90 | 13/Feb/2007 | Listed | 22/Apr/2046 |
| VERTICAL CRE CDO 2006-1, LTD. | Class E Floating Rate Notes due April 2046 | USG9340GAE73 | 13/Feb/2007 | Listed | 22/Apr/2046 |
| VERTICAL CRE CDO 2006-1, LTD. | Class F Floating Rate Notes due April 2046 | USG9340GAF49 | 13/Feb/2007 | Listed | 22/Apr/2046 |
| VERTICAL CRE CDO 2006-1, LTD. | Class G Floating Rate Notes due April 2046 | USG93405AA97 | 13/Feb/2007 | Listed | 22/Apr/2046 |
| VERTICAL CRE CDO 2006-1, LTD. | Class H Floating Rate Notes due April 2046 | USG93405AB70 | 13/Feb/2007 | Listed | 22/Apr/2046 |
| VESPUCCI STRUCTURED FINANCIAL PRODUCTS P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268661971 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| VESPUCCI STRUCTURED FINANCIAL PRODUCTS P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274270577 | 10/Nov/2006 | Listed | 10/May/2040 |
| VESPUCCI STRUCTURED FINANCIAL PRODUCTS P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279941214 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| VESPUCCI STRUCTURED FINANCIAL PRODUCTS P.L.C | 2007-15 - Series No 2007-15 Floating Rate Secued Senior Notes due 2040 | XS0309699014 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| VESPUCCI STRUCTURED FINANCIAL PRODUCTS P.L.C | 2007-17 - Series No 2007-17 Floating Rate Secured Senior Notes due 2040 | XS0309704111 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| VESPUCCI STRUCTURED FINANCIAL PRODUCTS P.L.C | 2007-19 - Series 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321803883 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| VESPUCCI STRUCTURED FINANCIAL PRODUCTS P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280837005 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| VESPUCCI STRUCTURED FINANCIAL PRODUCTS P.L.C | Series 2013-25 - Issue of EUR 98000000 Floating Rate Secured Senior Notes due May 2040 (the “Notes”) | XS0950410356 | 09/Jul/2013 | Listed | 09/May/2040 |
| VESPUCCI STRUCTURED FINANCIAL PRODUCTS P.L.C | Series 2013-27 - Issue of CZK 275000000 Floating Rate Secured Senior Notes due January 2040 (the “Notes”) | XS0950407139 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| VESPUCCI STRUCTURED FINANCIAL PRODUCTS P.L.C | Series 2015-28 - Issue of USD 25,000,000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1279453903 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| VESTAS WIND SYSTEMS A/S | Series 3 - Issue of €500,000,000 Sustainability-Linked Notes due 15 June 2026 | XS2597973812 | 15/Mar/2023 | Listed | 15/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VESTAS WIND SYSTEMS A/S | Series 4 - €500,000,000 Sustainability-Linked Notes due 15 June 2031 | XS2725957042 | 29/Nov/2023 | Listed | 15/Jun/2031 |
| VESTAS WIND SYSTEMS FINANCE B.V. | Series 1 - Issue of €500,000,000 Sustainability-Linked Notes due 15 June 2029 | XS2449928543 | 15/Mar/2022 | Listed | 15/Jun/2029 |
| VESTAS WIND SYSTEMS FINANCE B.V. | Series 2 - Issue of €500,000,000 Sustainability-Linked Notes due 15 June 2034 | XS2449929517 | 15/Mar/2022 | Listed | 15/Jun/2034 |
| VIGADO CAPITAL P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268662862 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| VIGADO CAPITAL P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274270734 | 10/Nov/2006 | Listed | 10/May/2040 |
| VIGADO CAPITAL P.L.C | 2006-5 - Series 2006-5 Flaoting Rate Secured Senior Notes due 2040 | XS0279942022 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| VIGADO CAPITAL P.L.C | 2007-15 - Series No. 2007-15 Floating Rate Secured Senior Notes due 2040 | XS0309699105 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| VIGADO CAPITAL P.L.C | 2007-17 - Series No. 2007-17 HUF 6,800,000,000 Floating Rate Secured Senior Notes due 2040 | XS0309704202 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| VIGADO CAPITAL P.L.C | 2007-19 - Series 2007-19 Tranche 1 Floating Rate Secured Senior Notes due 2040 | XS0321804006 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| VIGADO CAPITAL P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280838318 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| VIGADO CAPITAL P.L.C | Series 2013-25 - Floating Rate Secured Senior Notes due May 2040 (the "Notes") | XS0950410430 | 09/Jul/2013 | Listed | 09/May/2040 |
| VIGADO CAPITAL P.L.C | Series 2013-27 - Issue of CZK 275,000,000 Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0950407055 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| VIGADO CAPITAL P.L.C | Series 2015-28 - Issue of USD 50,000,000 Floating Rate Secured Senior Notes (the Notes) due 23 March 2040 | XS1279453143 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| VODAFONE INTERNATIONAL FINANCING DAC | Series 1 - Issue of €375,780,000 3.250 per cent. Notes due 2 March 2029 | XS2560495462 | 02/Dec/2022 | Listed | 02/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VODAFONE INTERNATIONAL FINANCING DAC | Series 2 - Issue of €650,000,000 3.750 per cent. Notes due 2 December 2034 | XS2560495116 | 02/Dec/2022 | Listed | 02/Dec/2034 |
| VODAFONE INTERNATIONAL FINANCING DAC | Series 3 - Issue of €500,000,000 4.000 per cent. Notes due 10 February 2043 | XS2586851300 | 10/Feb/2023 | Listed | 10/Feb/2043 |
| VODAFONE INTERNATIONAL FINANCING DAC | Series 4 - Issue of €600,000,000 3.375 per cent. Notes due 1 August 2033 | XS2872349613 | 01/Aug/2024 | Listed | 01/Aug/2033 |
| VOYCE INVESTMENTS P.L.C | 2006-1 - Series 2006-1Floating Rate Secured Senior Notes due 23 March 2040 | XS0268663167 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| VOYCE INVESTMENTS P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274271039 | 10/Nov/2006 | Listed | 10/May/2040 |
| VOYCE INVESTMENTS P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279942451 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| VOYCE INVESTMENTS P.L.C | 2007-15 - Series No 2007-15 Floating Rate Secued Senior Notes due 2040 | XS0309699287 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| VOYCE INVESTMENTS P.L.C | 2007-16 - Series No 2007-16 Floating Rate Secued Senior Notes due 2040 | XS0309701448 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| VOYCE INVESTMENTS P.L.C | 2007-17 - Series No.2007-17 HUF 4,000,000,000 FLOATING RATE SECURED SENIOR NOTES | XS0309704624 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| VOYCE INVESTMENTS P.L.C | 2007-19 - Series 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321804188 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| VOYCE INVESTMENTS P.L.C | 2007-6 - Series2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280839043 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| VOYCE INVESTMENTS P.L.C | Series 2012-21 - Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0772028469 | 01/Jun/2012 | Listed | 10/Jan/2040 |
| VOYCE INVESTMENTS P.L.C | Series 2013-25 - EUR 98,000,000 Floating Rate Secured Senior Notes due May 2040 (the “Notes”) | XS0950410513 | 09/Jul/2013 | Listed | 09/May/2040 |
| VOYCE INVESTMENTS P.L.C | Series 2013-27 - Issue of CZK 575000000 Floating Rate Secured Senior Notes due January 2040 (the “Notes”) | XS0950407212 | 09/Jul/2013 | Listed | 10/Jan/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYCE INVESTMENTS P.L.C | Series 2015-28 - Issue of USD 75,000,000 Floating Rate Secured Senior Notes (the Notes) due 23 March 2040 | XS1279453655 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| WARBA SUKUK LIMITED | Series 2 - Issue of KD150,000,000 Trust Certificates due 17 June 2025 | XS2189973683 | 17/Jun/2020 | Listed | 17/Jun/2025 |
| WARBA TIER 1 SUKUK (2) LIMITED | U.S.$250,000,000 Tier 1 Capital Certificates | XS2401589903 | 24/Nov/2021 | Listed | |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class A Mortgage Backed Floating Rate Notes due 2042 - 144A | XS2019935985 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class A Mortgage Backed Floating Rate Notes due 2042 - Reg S | XS2019935126 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class B Mortgage Backed Floating Rate Notes due 2042 - 144A | XS2019936017 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class B Mortgage Backed Floating Rate Notes due 2042 - Reg S | XS2019935472 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class C Mortgage Backed Floating Rate Notes due 2042 - 144A | XS2019936108 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class C Mortgage Backed Floating Rate Notes due 2042 - Reg S | XS2019935555 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class D Mortgage Backed Floating Rate Notes due 2042 - 144A | XS2019936280 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class D Mortgage Backed Floating Rate Notes due 2042 - Reg S | XS2019935639 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class E Mortgage Backed Floating Rate Notes due 2042 - 144A | XS2019936363 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class E Mortgage Backed Floating Rate Notes due 2042 - Reg S | XS2019935803 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class F Mortgage Backed Floating Rate Notes due 2042 - 144A | XS2038952672 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER FOUR PLC | Class F Mortgage Backed Floating Rate Notes due 2042 - Reg S | XS2038952755 | 23/Aug/2019 | Listed | 21/Mar/2042 |
| WATERFORD CAPITAL INVESTMENTS P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268663670 | 22/Sep/2006 | Listed | 23/Mar/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WATERFORD CAPITAL INVESTMENTS P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274271625 | 10/Nov/2006 | Listed | 10/May/2040 |
| WATERFORD CAPITAL INVESTMENTS P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279943343 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| WATERFORD CAPITAL INVESTMENTS P.L.C | 2007-15 - Series No 2007-15 Floating Rate Secured Senior Notes due 2040 | XS0309699360 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| WATERFORD CAPITAL INVESTMENTS P.L.C | 2007-16 - Series No 2007-16 Floating Rate Secured Senior Notes due 2040 | XS0309701877 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| WATERFORD CAPITAL INVESTMENTS P.L.C | 2007-17 - Series No 2007-17 Floating Rate Secured Senior Notes due 2040 | XS0309704897 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| WATERFORD CAPITAL INVESTMENTS P.L.C | 2007-19 - Series 2007-19 Floating Rate Secured Senior Notes due 2040 | XS0321804345 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| WATERFORD CAPITAL INVESTMENTS P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280840215 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| WATERFORD CAPITAL INVESTMENTS P.L.C | Series 2012-21 - Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0772031505 | 01/Jun/2012 | Listed | 23/Jan/2040 |
| WATERFORD CAPITAL INVESTMENTS P.L.C | Series 2013-25 - EUR 98,000,000 Floating Rate Secured Senior Notes due May 2040 (the “Notes”) | XS0950410786 | 09/Jul/2013 | Listed | 09/May/2040 |
| WATERFORD CAPITAL INVESTMENTS P.L.C | Series 2013-27 - Issue of CZK 275,000,000 Floating Rate Secured Senior Notes due January 2040 (the “Notes”) | XS0950407485 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| WATERFORD CAPITAL INVESTMENTS P.L.C | Series 2015-28 - USD 50,000,000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1279453572 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| WATERSIDE CAMPUS DEVELOPMENT COMPANY PLC | 3.302 per cent. Guaranteed Secured Bonds due 2054 | XS1134243200 | 26/Nov/2014 | Listed | 30/Nov/2054 |
| WAVE SPC | Class A-1 First Priority Floating Rate Term Notes due 2051 | USG94931AA31 | 20/Aug/2007 | Listed | 20/Jul/2051 |
| WAVE SPC | Class A-2 Second Priority Floating Rate Term Notes due 2051 | USG94931AB14 | 20/Aug/2007 | Listed | 20/Jul/2051 |
| WAVE SPC | Class B Third Priority Floating Rate Term Notes due 2051 | USG94931AC96 | 20/Aug/2007 | Listed | 20/Jul/2051 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WAVE SPC | Class C-FL Fourth Priority Floating Rate Term Notes due 2051 | USG94931AD79 | 20/Aug/2007 | Listed | 20/Jul/2051 |
| WAVE SPC | Class C-FX Fourth Priority Fixed Rate Term Notes due 2051 | USG94931AE52 | 20/Aug/2007 | Listed | 20/Jul/2051 |
| WAVE SPC | Class D-FL Fifth Priority Floating Rate Deferrable Interest Term Notes due 2051 | USG94931AF28 | 20/Aug/2007 | Listed | 20/Jul/2051 |
| WAVE SPC | Class D-FX Fifth Priority Fixed Rate Deferrable Interest Term Notes due 2051 | USG94931AG01 | 20/Aug/2007 | Listed | 20/Jul/2051 |
| WAVE SPC | Class E-FL Sixth Priority Floating Rate Deferrable Interest Term Notes due 2051 | USG94930AB31 | 20/Aug/2007 | Listed | 20/Jul/2051 |
| WAVE SPC | Class E-FX Sixth Priority Fixed Rate Deferrable Interest Term Notes due 2051 | USG94930AA57 | 20/Aug/2007 | Listed | 20/Jul/2051 |
| WAVE SPC | Series 2007-3 - Acting for acc of its Series 2007-3 Seg Port Class A1 First Priority Fltng Rate Term Nts due 2051 | USG94954AA58 | 19/Sep/2007 | Listed | 20/Sep/2051 |
| WAVE SPC | Series 2007-3 - Acting for acc of its Series 2007-3 Seg Port Class A2 Second Priority Fltng Rate Term Nts due 2051 | USG94954AB32 | 19/Sep/2007 | Listed | 20/Sep/2051 |
| WAVE SPC | Series 2007-3 - Acting for acc of its Series 2007-3 Seg Port Class B Third Priority Fltng Rate Term Nts due 2051 | USG94954AC15 | 19/Sep/2007 | Listed | 20/Sep/2051 |
| WAVE SPC | Series 2007-3 - Acting for acc of its Series 2007-3 Seg Port Class C Fourth Priority Fltng Rate Def Int Nts due 2051 | USG94954AD97 | 19/Sep/2007 | Listed | 20/Sep/2051 |
| WAVE SPC | Series 2007-3 - Acting for acc of its Series 2007-3 Seg Port Class D Fifth Priority Fltng Rate Def Int Nts due 2051 | USG94954AE70 | 19/Sep/2007 | Listed | 20/Sep/2051 |
| WAVES FINANCIAL INVESTMENTS P.L.C | 2006-1 - Series 2006-1 Floating Rate Secured Senior Notes due 23 March 2040 | XS0268640975 | 22/Sep/2006 | Listed | 23/Mar/2040 |
| WAVES FINANCIAL INVESTMENTS P.L.C | 2006-4 - Series 2006-4 Floating Rate Secured Senior Notes due May 2040 | XS0274272276 | 10/Nov/2006 | Listed | 10/May/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WAVES FINANCIAL INVESTMENTS P.L.C | 2006-5 - Series 2006-5 Floating Rate Secured Senior Notes due 2040 | XS0279935323 | 22/Dec/2006 | Listed | 23/Jun/2040 |
| WAVES FINANCIAL INVESTMENTS P.L.C | 2007-15 - Series No. 2007-15 Floating Rate Secured Senior Notes due 2040 | XS0309699444 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| WAVES FINANCIAL INVESTMENTS P.L.C | 2007-16 - Series No. 2007-16 PLN 100000000 Floating Rate Secured Senior Notes due 2040 | XS0309701950 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| WAVES FINANCIAL INVESTMENTS P.L.C | 2007-17 - Series No.2007-17 HUF 4,000,000,000 FLOATING RATE SECURED SENIOR NOTES | XS0309704970 | 10/Jul/2007 | Listed | 10/Jan/2040 |
| WAVES FINANCIAL INVESTMENTS P.L.C | 2007-19 - Series 2007-19 Tranche 1 Floating Rate Secured Senior Notes due 2040 | XS0321804428 | 26/Feb/2008 | Listed | 23/Mar/2040 |
| WAVES FINANCIAL INVESTMENTS P.L.C | 2007-6 - Series 2007-6 Senior Floating Rate Secured Senior Notes due 2040 | XS0280828277 | 10/Jan/2007 | Listed | 10/Jan/2040 |
| WAVES FINANCIAL INVESTMENTS P.L.C | Series 2012-21 - Floating Rate Secured Senior Notes due January 2040 (the "Notes") | XS0772028899 | 01/Jun/2012 | Listed | 23/Jan/2040 |
| WAVES FINANCIAL INVESTMENTS P.L.C | Series 2013-25 - Floating Rate Secured Senior Notes due May 2040 (the “Notes”) | XS0950410869 | 09/Jul/2013 | Listed | 09/May/2040 |
| WAVES FINANCIAL INVESTMENTS P.L.C | Series 2013-27 - Issue of CZK 275,000,000 Floating Rate Secured Senior Notes due January 2040 (the “Notes”) | XS0950407303 | 09/Jul/2013 | Listed | 10/Jan/2040 |
| WAVES FINANCIAL INVESTMENTS P.L.C | Series 2015-28 - Issue of USD 50,000,000 Floating Rate Secured Senior Notes (the "Notes") due 23 March 2040 | XS1279453812 | 01/Oct/2015 | Listed | 23/Mar/2040 |
| WEBUILD S.P.A | 250,000,000 3.625 per cent. Notes due 28 January 2027 | XS2102392276 | 28/Jan/2020 | Listed | 28/Jan/2027 |
| WERFEN S.A. | €300,000,000 0.500 per cent. Notes due 28 October 2026 | XS2392462730 | 28/Oct/2021 | Listed | 28/Oct/2026 |
| WERFEN S.A. | Series 1 - Issue of EUR 500,000,000 4.625% Notes due 6 June 2028 | XS2630465875 | 06/Jun/2023 | Listed | 06/Jun/2028 |
| WERFEN S.A. | Series 2 - Issue of EUR 500,000,000 4.250 per cent. Notes due 3 May 2030 | XS2811962195 | 03/May/2024 | Listed | 03/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WESER CAPITAL LIMITED | Series 17 - Issue of USD 500,000,000 Certificates linked to the Shares of MSP (Europe) I LTD due 01 March 2029 | XS1940847574 | 01/Mar/2019 | Listed | 01/Mar/2029 |
| WESER CAPITAL LIMITED | Series 20 - Issue of USD 500,000,000 Certificates linked to the Shares of RAM (Cayman) Systematic DIVALPHA Limited | XS2115101029 | 19/Mar/2020 | Listed | 19/Mar/2030 |
| WESER CAPITAL LIMITED | Series 26 - Issue of U.S $2,000,000,000 Series 26 Certificates linked to the Shares of AQR Commodity 1 (Cayman) Limited | XS2421180659 | 15/Dec/2021 | Listed | 14/Dec/2031 |
| WESER CAPITAL LIMITED | Series 29 - Issue of U.S $2,000,000,000 Series 29 Certificates linked to the Shares of AQR Commodity 2 (Cayman) Limited | XS2585199149 | 15/Feb/2023 | Listed | 14/Feb/2033 |
| WESER CAPITAL LIMITED | Series 6 - Issue of USD 500000000 Certificates linked to the shares of Lynx (Cayman) Fund Limited | XS1076710646 | 10/Jun/2014 | Listed | 10/Jun/2034 |
| WESER CAPITAL LIMITED | Series 9 - Issue of USD 1,000,000,000 Certificates linked to the shares of IPM (Cayman) Fund Limited due 07 August 2025 | XS1266844528 | 06/Aug/2015 | Listed | 07/Aug/2025 |
| WHATELY CDO I, LTD | Class A-1A Floating Rate Notes due June 2044 | USG9592CAA92 | 05/Jul/2004 | Listed | 09/Jun/2044 |
| WHATELY CDO I, LTD | Class A-1BF Fixed Rate Notes due June 2044 | USG9592CAC58 | 05/Jul/2004 | Listed | 09/Jun/2044 |
| WHATELY CDO I, LTD | Class A-1BV Floating Rate Notes due June 2044 | USG9592CAB75 | 05/Jul/2004 | Listed | 09/Jun/2044 |
| WHATELY CDO I, LTD | Class A-2 Floating Rate Notes due June 2044 | USG9592CAD32 | 05/Jul/2004 | Listed | 09/Jun/2044 |
| WHATELY CDO I, LTD | Class A-3 Floating Rate Deferrable Interst Notes due June 2044 | USG9592CAE15 | 05/Jul/2004 | Listed | 09/Jun/2044 |
| WHATELY CDO I, LTD | Class BF Fixed Rate Deferrable Interest Notes due June 2044 | USG9592CAG62 | 05/Jul/2004 | Listed | 09/Jun/2044 |
| WHATELY CDO I, LTD | Class BV Floating Rate Deferrable Interest Notes due June 2044 | USG9592CAF89 | 05/Jul/2004 | Listed | 09/Jun/2044 |
| WHATELY CDO I, LTD | Class C Subordinated Income Notes due June 2044 | USG9592AAA37 | 05/Jul/2004 | Listed | 09/Jun/2044 |
| WHATELY CDO I, LTD | Combination A Notes due June 2044 | USG9592AAB10 | 05/Jul/2004 | Listed | 09/Jun/2044 |
| WHATELY CDO I, LTD | Combination B Notes due June 2044 | USG9592AAC92 | 05/Jul/2004 | Listed | 09/Jun/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WHITE CITY PROPERTY FINANCE PLC | 5.1202 per cent. Commercial Mortgage Backed Fixed Rate Notes due 2035 | XS0215248161 | 23/Mar/2005 | Listed | 17/Apr/2035 |
| WIIT S.P.A. | Up to €150,000,000 Senior Unsecured Fixed Rate Notes due 7 October 2026 | XS2377768366 | 07/Oct/2021 | Listed | 07/Oct/2026 |
| WILLOW NO. 2 IRELAND PLC | Series 1 - Series No. 1 Secured Limited Recourse Index-Linked Notes due 2025 | XS0335969100 | 11/Dec/2007 | Listed | 15/Dec/2025 |
| WILLOW NO. 2 IRELAND PLC | Series 111 - EUR 9,000,000 Floating Rate Secured Limited Recourse Notes due 2029 | XS2797225237 | 16/Apr/2024 | Listed | 27/Jul/2029 |
| WILLOW NO. 2 IRELAND PLC | Series 2017-63 - EUR 54,000,000 Secured Limited Recourse Notes due 2031 | XS1711924040 | 17/Nov/2017 | Listed | 25/Mar/2035 |
| WILLOW NO. 2 IRELAND PLC | Series 31 - EUR 4500000 Secured Limited Recourse Notes due 2049 | XS0448825587 | 27/Aug/2009 | Listed | 16/Jun/2049 |
| WILLOW NO. 2 IRELAND PLC | Series 32 - EUR 1600000 Secured Limited Recourse Noted due 2049 | XS0458343281 | 15/Oct/2009 | Listed | 16/Jun/2049 |
| WILLOW NO. 2 IRELAND PLC | Series 33 - EUR 15000000 Secured Limited Recourse Notes due 2029 | XS0462951962 | 06/Nov/2009 | Listed | 24/May/2029 |
| WILLOW NO. 2 IRELAND PLC | Series 36 - EUR 1,850,000 Secured Limited Resourse Notes due 2041 | XS0498523124 | 30/Mar/2010 | Listed | 22/Mar/2041 |
| WILLOW NO. 2 IRELAND PLC | Series 44 - USD 58500000 Secured Limited Recourse Notes due 2031 | XS0706133104 | 02/Dec/2011 | Listed | 15/Dec/2031 |
| WILLOW NO. 2 IRELAND PLC | Series 45 - USD 27000000 Secured Limited Recourse Notes due 2026 | XS0709003601 | 12/Dec/2011 | Listed | 18/Apr/2026 |
| WILLOW NO. 2 IRELAND PLC | Series 7 - Series 7 Secured Limited Recourse Pass Through Instalment Notes due 2039 | XS0359747507 | 25/Jun/2008 | Listed | 18/Oct/2026 |
| WILLOW NO. 2 IRELAND PLC | Series 72 - EUR 10,000,000 Fixed Rate Credit Linked Secured Limited Recourse Notes due 2031 | XS2030343185 | 06/Sep/2019 | Listed | 18/Jul/2031 |
| WILLOW NO. 2 IRELAND PLC | Series No 39 - EUR 4000000 Secured Limited Recourse Notes due 2039 | XS0586555038 | 04/Feb/2011 | Listed | 29/Aug/2039 |
| WILLOW NO. 2 IRELAND PLC | Series No: 82 - EUR 12,000,000 Floating Rate Credit Linked Secured Limited Recourse Notes due 2049 | XS2306625505 | 10/Mar/2021 | Listed | 06/Apr/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WILLOW NO. 2 IRELAND PLC | USD 300000000 Fixed-to-Floating Notes due 2045 | XS1221106641 | 22/Apr/2015 | Listed | 01/Oct/2045 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1699702897 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2031 (Rule 144A) | XS1699705213 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2031 (Reg S) | XS1699703192 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2031 (Rule 144A) | XS1699705130 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class A-2B Senior Secured Fixed Rate CM Voting Notes due 2031 (Reg S) | XS1699702970 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class A-2B Senior Secured Fixed Rate CM Voting Notes due 2031 (Rule 144A) | XS1699705056 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 13,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) | XS1699704083 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 13,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) | XS1699706294 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 21,250,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1699703861 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 21,250,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Rule 144A) | XS1699705999 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 21,250,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1699703788 | 30/Nov/2017 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 21,250,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (Rule 144A) | XS1699705726 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 21,250,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (Reg S) | XS1699703606 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 21,250,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (Rule 144A) | XS1699705643 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class B Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Rule 144A) | XS1699705569 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class B Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1699703275 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class B Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1699703432 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class B Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2031 (Rule 144A) | XS1699705486 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class B Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (Reg S) | XS1699703358 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class B Senior Secured Deferrable Floating Rate CM Voting Notes due 2031 (Rule 144A) | XS1699705304 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 239,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2031 (Rule 144A ) | XS1699704323 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 239,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1699702202 | 30/Nov/2017 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 239,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2031 (Rule 144A ) | XS1699704240 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 239,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2031 (Reg S) | XS1699702038 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 239,000,000 Class A-1 Senior Secured Floating Rate Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1699702111 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 239,000,000 Class A-1 Senior Secured Floating Rate Exchangeable Non-Voting Notes due 2031 (Rule 144A ) | XS1699704596 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 25,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) | XS1699703945 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 25,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) | XS1699706021 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 38,380,000 Subordinated Notes due 2031 (Reg S) | XS1699704166 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 38,380,000 Subordinated Notes due 2031 (Rule 144A) | XS1699706377 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 40,750,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) | XS1699702541 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 40,750,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Rule 144A) | XS1699704919 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 40,750,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2031 (Rule 144A) | XS1699704836 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 40,750,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2031 (Reg S) | XS1699702624 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 40,750,000 Class A-2A Senior Secured Floating Rate CM Voting Notes due 2031 (Reg S) | XS1699702467 | 30/Nov/2017 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WILLOW PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 40,750,000 Class A-2A Senior Secured Floating Rate CM Voting Notes due 2031 (Rule 144A) | XS1699704752 | 30/Nov/2017 | Listed | 15/Jan/2031 |
| WINCHESTER STREET PLC | Series 1 - GBP 16900000 Pass-Through Mortgage Backed Notes due 2038 | XS0825486961 | 25/Sep/2012 | Listed | 20/Dec/2038 |
| WINCHESTER STREET PLC | Series 2 - GBP 11225000 Pass-Through Mortgage Backed Notes due 2039 | XS1159198909 | 19/Dec/2014 | Listed | 20/Dec/2039 |
| WINDERMERE X CMBS DESIGNATED ACTIVITY COMPANY | Class D Commercial Mortgage-Backed Notes due 2024 | XS0293898457 | 12/Apr/2007 | Listed | 06/Apr/2025 |
| WINDERMERE X CMBS DESIGNATED ACTIVITY COMPANY | Class E Commercial Mortgage-Backed Notes due 2024 | XS0293898887 | 12/Apr/2007 | Listed | 06/Apr/2025 |
| WINDERMERE XIV CMBS DESIGNATED ACTIVITY COMPANY | Class A Commercial Mortgage-Backed Notes due 2018 | XS0330752436 | 28/Nov/2007 | Listed | 22/Apr/2018 |
| WINDERMERE XIV CMBS DESIGNATED ACTIVITY COMPANY | Class B Commercial Mortgage-Backed Notes due 2025 | XS0330752782 | 28/Nov/2007 | Listed | 26/Apr/2025 |
| WINDERMERE XIV CMBS DESIGNATED ACTIVITY COMPANY | Class C Commercial Mortgage-Backed Notes due 2025 | XS0330752949 | 28/Nov/2007 | Listed | 26/Apr/2025 |
| WINDERMERE XIV CMBS DESIGNATED ACTIVITY COMPANY | Class D Commercial Mortgage-Backed Notes due 2025 | XS0330753244 | 28/Nov/2007 | Listed | 26/Apr/2025 |
| WINDERMERE XIV CMBS DESIGNATED ACTIVITY COMPANY | Class E Commercial Mortgage-Backed Notes due 2025 | XS0330753590 | 28/Nov/2007 | Listed | 26/Apr/2025 |
| WINDERMERE XIV CMBS DESIGNATED ACTIVITY COMPANY | Class X Commercial Mortgage-Backed Note | XS0330852145 | 28/Nov/2007 | Listed | 22/Apr/2018 |
| WISDOMTREE COMMODITY SECURITIES LIMITED | WisdomTree Livestock | GB00B15KYK92 | 31/Dec/2020 | Listed | |
| WISDOMTREE COMMODITY SECURITIES LIMITED | WisdomTree Nickel 3x Daily Leveraged | JE00BYQY5X15 | 31/Dec/2020 | Suspended | |
| WISDOMTREE COMMODITY SECURITIES LIMITED | WisdomTree Nickel 3x Daily Short | JE00BYQY5Q48 | 31/Dec/2020 | Listed | |
| WISDOMTREE COMMODITY SECURITIES LIMITED | WisdomTree Petroleum 2x Daily Leveraged | JE00BDD9Q733 | 31/Dec/2020 | Listed | |
| WISDOMTREE FOREIGN EXCHANGE LIMITED | WisdomTree Long EUR Short GBP 5x Daily | JE00BMM1XM75 | 31/Dec/2020 | Listed | |
| WISDOMTREE FOREIGN EXCHANGE LIMITED | WisdomTree Long EUR Short USD 5x Daily | JE00BMM1WG41 | 31/Dec/2020 | Listed | |
| WISDOMTREE FOREIGN EXCHANGE LIMITED | WisdomTree Long GBP Short EUR | JE00B3LXVB68 | 31/Dec/2020 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WISDOMTREE FOREIGN EXCHANGE LIMITED | WisdomTree Long USD Short GBP 5x Daily | JE00BMM1XY97 | 31/Dec/2020 | Listed | |
| WISDOMTREE FOREIGN EXCHANGE LIMITED | WisdomTree Short EUR Long GBP 5x Daily | JE00BMM1XN82 | 31/Dec/2020 | Listed | |
| WISDOMTREE FOREIGN EXCHANGE LIMITED | WisdomTree Short EUR Long USD 5x Daily | JE00BMM1WH57 | 31/Dec/2020 | Listed | |
| WISDOMTREE FOREIGN EXCHANGE LIMITED | WisdomTree Short USD Long GBP 5x Daily | JE00BMM1XZ05 | 31/Dec/2020 | Listed | |
| WISDOMTREE HEDGED COMMODITY SECURITIES LIMITED | WisdomTree Broad Commodities - EUR Daily Hedged | JE00B78NNS84 | 31/Dec/2020 | Listed | |
| WISDOMTREE HEDGED METAL SECURITIES LIMITED | WisdomTree Physical Gold - EUR Daily Hedged | JE00B8DFY052 | 31/Dec/2020 | Listed | |
| WISDOMTREE METAL SECURITIES LIMITED | WisdomTree Physical Precious Metals | JE00B1VS3W29 | 31/Dec/2020 | Listed | |
| WISE 2006-1 PUBLIC LIMITED COMPANY | Class A Asset-Backed Credit Linked Notes due 2058 | XS0278568455 | 21/Dec/2006 | Listed | 15/Oct/2058 |
| WISE 2006-1 PUBLIC LIMITED COMPANY | Class B Asset-Backed Credit Linked Notes due 2058 | XS0278569693 | 21/Dec/2006 | Listed | 15/Oct/2058 |
| WISE 2006-1 PUBLIC LIMITED COMPANY | Class C Asset-Backed Credit Linked Notes due 2058 | XS0278570949 | 21/Dec/2006 | Listed | 15/Oct/2058 |
| WIZZ AIR FINANCE COMPANY B.V. | Series 2 - Issue of €500,000,000 1.000 per cent. Fixed Rate Guaranteed Notes due 2026 | XS2433361719 | 19/Jan/2022 | Listed | 19/Jan/2026 |
| WODS TRANSMISSION PLC | £254,849,000 3.446 per cent. Fixed Rate Secured Bonds due August 2034 | XS1280392520 | 25/Aug/2015 | Listed | 24/Aug/2034 |
| XENON CAPITAL PLC | Series 87 - Limited Recourse Secured Floating Rate Credit Linked Notes due 2040 | XS0233163319 | 10/Nov/2005 | Listed | 20/Sep/2040 |
| XENON CAPITAL PLC | Series 123 - Series 123 Limited Recourse Secured CMS Floating Rate Notes due 2025 | XS0291970670 | 12/Apr/2007 | Listed | 01/May/2025 |
| XENON CAPITAL PLC | Series 162 - Series 162 Limited Recourse Secured Variable Rate Notes due 2044 | XS0327783485 | 08/Nov/2007 | Listed | 23/Dec/2044 |
| XENON CAPITAL PLC | Series 222 - Limited Recourse Amortising Secured Notes due 2038 | XS0528538423 | 20/Aug/2010 | Listed | 27/Apr/2038 |
| XENON CAPITAL PLC | Series 227 - EUR 5106464 Limited Recourse Amortising Secured Notes due 2038 | XS0626820780 | 16/May/2011 | Listed | 17/May/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| XENON CAPITAL PLC | Series 228 - EUR 2975102 Limited Recourse Amortising Secured Notes due 2038 | XS0626820350 | 18/May/2011 | Listed | 27/Sep/2038 |
| XENON CAPITAL PLC | series 45 - Series 45 EUR 219790097 Limited Recourse Amortising Secured Notes due 2032 | XS0170538416 | 25/Jun/2003 | Listed | 31/Dec/2032 |
| XENON CAPITAL PLC | series 63 - Series 63 Limited Recourse Secured Variable Rate Notes due 2030 | XS0203094403 | 09/Nov/2004 | Listed | 17/Dec/2030 |
| XTRACKERS (JERSEY) ETC PLC | Series 01 - Series 01 Xtrackers Physical Carbon EUA ETC Security due 2100 | XS2595366340 | 19/Jan/2024 | Listed | 30/Sep/2100 |
| YAPI VE KREDI BANKASI AS | Issue of US$500,000,000 Perpetual Fixed Rate Resettable Additional Tier 1 Notes | XS2796491681 | 04/Apr/2024 | Listed | |
| YAPI VE KREDI BANKASI AS | Series 232 - Issue of USD 50,000,000 Green Bonds due 2024 | XS2104914069 | 22/Jan/2020 | Listed | 10/Dec/2024 |
| YAPI VE KREDI BANKASI AS | Series 259 - Issue of U.S. $800,000,000 9.250 per cent. Sustainable Notes due 2028 | XS2445343689 | 13/Sep/2023 | Listed | 16/Oct/2028 |
| YAPI VE KREDI BANKASI AS | Series 316 - Issue of U.S. $50,000,000 7.65 per cent. Fixed Rate Green Notes due 10 December 2029 | XS2793782454 | 27/Mar/2024 | Listed | 10/Dec/2029 |
| YAPI VE KREDI BANKASI AS | Series 317 - Issue of U.S. $17,000,000 7.65 per cent. Fixed Rate Sustainable Notes due 10 December 2029 | XS2793782371 | 27/Mar/2024 | Listed | 10/Dec/2029 |
| YAPI VE KREDI BANKASI AS | Series 318 - Issue of USD 25,000,000 7.573 per cent. Fixed Rate Sustainable Notes due 2028 | XS2794649314 | 27/Mar/2024 | Listed | 27/Mar/2028 |
| YAPI VE KREDI BANKASI AS | Series 344 - Issue of USD 80,000,000 5.35 per cent. Fixed Rate Notes due 25 November 2024 (the Notes) | XS2887875149 | 23/Aug/2024 | Listed | 25/Nov/2024 |
| YAPI VE KREDI BANKASI AS | Series 348 - Issue of U.S. $500,000,000 7.125 per cent. Notes due 2029 | XS2896892655 | 10/Sep/2024 | Listed | 10/Oct/2029 |
| YAPI VE KREDI BANKASI AS | Series 354 - Issue of U.S. $100,000,000 4.10 per cent. Notes due 27 December 2024 | XS2909659778 | 27/Sep/2024 | Listed | 27/Dec/2024 |
| YAPI VE KREDI BANKASI AS | Series 355 - Issue of USD 10,000,000 4.15 per cent. Fixed Rate Notes due 3 January 2025 | XS2913089889 | 03/Oct/2024 | Listed | 03/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| YAPI VE KREDI BANKASI AS | Series 356 - Issue of USD 40,000,000 4.15 per cent. Fixed Rate Notes due 3 January 2025 | XS2913089962 | 03/Oct/2024 | Listed | 03/Jan/2025 |
| YAPI VE KREDI BANKASI AS | Series 359 - Issue of €60,000,000 2.65 per cent. Notes due 8 January 2025 (the "EUR 60mn Notes") | XS2914691592 | 08/Oct/2024 | Listed | 08/Jan/2025 |
| YAPI VE KREDI BANKASI AS | Series 365 - Issue of USD 30,000,000 4.50 per cent. Fixed Rate Notes due 18 April 2025 (the Notes) | XS2919892336 | 15/Oct/2024 | Listed | 18/Apr/2025 |
| YAPI VE KREDI BANKASI AS | Series 375 - Issue of EUR 25,000,000 3.00 per cent. Fixed Rate Notes due 5 May 2025 (the Notes) | XS2930020370 | 30/Oct/2024 | Listed | 05/May/2025 |
| YAPI VE KREDI BANKASI AS | Series 378 - Issue of EUR 20,000,000 2.85 per cent. Fixed Rate Notes due 7 February 2025 (the Notes) | XS2935900790 | 07/Nov/2024 | Listed | 07/Feb/2025 |
| YAPI VE KREDI BANKASI AS | Series 379 - Issue of EUR 30,000,000 2.80 per cent. Fixed Rate Notes due 14 February 2025 | XS2939306515 | 15/Nov/2024 | Listed | 14/Feb/2025 |
| YAPI VE KREDI BANKASI AS | Series 380 - Issue of USD 30,000,000 4.85 per cent. Fixed Rate Notes due 20 May 2025 | XS2941310943 | 15/Nov/2024 | Listed | 20/May/2025 |
| YAPI VE KREDI BANKASI AS | Series 57 - Issue of EUR 10000000 Fixed Rate Notes due May 13 2027 (The Notes) | XS1066070951 | 13/May/2014 | Listed | 13/May/2027 |
| YAPI VE KREDI BANKASI AS | U.S.$500,000,000 Fixed Rate Resettable Tier 2 Notes due 2031 (144A) | US984848AN12 | 22/Jan/2021 | Listed | 22/Jan/2031 |
| YAPI VE KREDI BANKASI AS | U.S.$500,000,000 Fixed Rate Resettable Tier 2 Notes due 2031 (Reg S) | XS2286436451 | 22/Jan/2021 | Listed | 22/Jan/2031 |
| YAPI VE KREDI BANKASI AS | U.S.$650,000,000 Fixed Rate Resettable Tier 2 Notes due 2034 | XS2741069996 | 17/Jan/2024 | Listed | 17/Jan/2034 |
| YOUNI ITALY 2024 -1 S.R.L. | Euro 14,453,000 Class C Asset Backed Floating Rate Notes due April 2034 | IT0005593378 | 02/May/2024 | Listed | 25/Apr/2034 |
| YOUNI ITALY 2024 -1 S.R.L. | Euro 184,874,000 Class A Asset Backed Floating Rate Notes due April 2034 | IT0005593352 | 02/May/2024 | Listed | 25/Apr/2034 |
| YOUNI ITALY 2024 -1 S.R.L. | Euro 2,409,000 Class F Asset Backed Notes due April 2034 | IT0005593402 | 02/May/2024 | Listed | 25/Apr/2034 |
| YOUNI ITALY 2024 -1 S.R.L. | Euro 21,077,000 Class B Asset Backed Floating Rate Notes due April 2034 | IT0005593360 | 02/May/2024 | Listed | 25/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| YOUNI ITALY 2024 -1 S.R.L. | Euro 6,022,000 Class X Asset Backed Floating Rate Notes due April 2034 | IT0005593410 | 02/May/2024 | Listed | 25/Apr/2034 |
| YOUNI ITALY 2024 -1 S.R.L. | Euro 8,431,000 Class D Asset Backed Floating Rate Notes due April 2034 | IT0005593386 | 02/May/2024 | Listed | 25/Apr/2034 |
| YOUNI ITALY 2024 -1 S.R.L. | Euro 9,635,000 Class E Asset Backed Floating Rate Notes due April 2034 | IT0005593394 | 02/May/2024 | Listed | 25/Apr/2034 |
| ZAHIDI LIMITED | USD 600,000,000 Trust Certificates due 2028 | XS1776214980 | 22/Mar/2018 | Listed | 22/Mar/2028 |
| ZAPADOSLOVENSKA ENERGETIKA, A.S. | Series 3 - Issue of EUR 315,000,000 1.750 per cent. Notes due 02nd March 2028 | XS1782806357 | 02/Mar/2018 | Listed | 02/Mar/2028 |
| ZIRAAT KATILIM VARLIK KIRALAMA A.S. | Issue of U.S.$500,000,000 LEASE CERTIFICATES DUE NOVEMBER 2026 | XS2699906512 | 06/Nov/2023 | Listed | 12/Nov/2026 |
| ZOO ABS II B.V | Class A-1 Senior Secured Floating Rate Notes due 2096 | XS0239156937 | 21/Dec/2005 | Listed | 22/Dec/2096 |
| ZOO ABS II B.V | Class A-1D Delayed Draw Senior Secured Floating Rate Notes due 2096 | XS0239157661 | 21/Dec/2005 | Listed | 22/Dec/2096 |
| ZOO ABS II B.V | Class A-2 Senior Secured Floating Rate Notes due 2096 | XS0239159287 | 21/Dec/2005 | Listed | 22/Dec/2096 |
| ZOO ABS II B.V | Class B Senior Secured Floating Rate Notes due 2096 | XS0239159956 | 21/Dec/2005 | Listed | 22/Dec/2096 |
| ZOO ABS II B.V | Class C Deferrable Interest Secured Floating Rate Notes due 2096 | XS0239163479 | 21/Dec/2005 | Listed | 22/Dec/2096 |
| ZOO ABS II B.V | Class D Deferrable Interest Secured Floating Rate Notes due 2096 | XS0239164360 | 21/Dec/2005 | Listed | 22/Dec/2096 |
| ZOO ABS II B.V | Class E Deferrable Interest Secured Floating Rate Notes due 2096 | XS0239165508 | 21/Dec/2005 | Listed | 22/Dec/2096 |
| ZOO ABS II B.V | Class P Combination Notes due 2096 | XS0239175564 | 21/Dec/2005 | Listed | 22/Dec/2096 |
| ZOO ABS II B.V | Class Q Combination Notes due 2096 | XS0239176703 | 21/Dec/2005 | Listed | 22/Dec/2096 |
| ZOO ABS II B.V | Class R Combination Notes due 2096 | XS0239177347 | 21/Dec/2005 | Listed | 22/Dec/2096 |
| ZOO ABS II B.V | Subordinated Notes due 2096 | XS0239166811 | 21/Dec/2005 | Listed | 22/Dec/2096 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2845716658 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - Rule 144A - GEM | XS2845716732 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2845717110 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2845717383 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €22,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2845716815 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €22,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2845716906 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2845716062 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2845716229 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €25,500,000 BCC Subordinated Notes due 2037 - Reg S - GEM | XS2848116823 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €25,500,000 BCC Subordinated Notes due 2037 - Rule 144A - GEM | XS2848118019 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €25,500,000 Subordinated Notes due 2037 - Reg S - GEM | XS2845718357 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €25,500,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2845718274 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - reg S - GEM | XS2845717037 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2845717201 | 08/Aug/2024 | Listed | 15/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €33,600,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2845716492 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €33,600,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2845716575 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €4,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2845717540 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €4,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2845717466 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €4,500,000 Class X Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2845715924 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €4,500,000 Class X Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2845716146 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €500,000 Class M Notes due 2037 - Reg S - GEM | XS2845717896 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €500,000 Class M Notes due 2037 - Rule 144A - GEM | XS2845718191 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €8,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2845717623 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BAIN CAPITAL EURO CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €8,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2845717979 | 08/Aug/2024 | Listed | 15/Jan/2037 |
| BCC MIDDLE MARKET CLO 2023-1, LLC | U.S.$234,000,000 Class A Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US055401AA15 | 13/Sep/2023 | Listed | 20/Jul/2035 |
| BCC MIDDLE MARKET CLO 2023-1, LLC | U.S.$234,000,000 Class A Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | USU06660AA90 | 13/Sep/2023 | Listed | 20/Jul/2035 |
| EREĞLI DEMIR VE ÇELIK FABRIKALARI T.A.Ş. | US$750,000,000 8.375% Senior Notes due 2029 - 144A - GEM | US29482KAA97 | 23/Jul/2024 | Listed | 23/Jul/2029 |
| EREĞLI DEMIR VE ÇELIK FABRIKALARI T.A.Ş. | US$750,000,000 8.375% Senior Notes due 2029 - Reg S - GEM | XS2861686041 | 23/Jul/2024 | Listed | 23/Jul/2029 |
| PENTA CLO 15 DESIGNATED ACTIVITY COMPANY | €13,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2708720698 | 20/Dec/2023 | Listed | 15/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 15 DESIGNATED ACTIVITY COMPANY | €15,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2708720185 | 20/Dec/2023 | Listed | 15/Jan/2037 |
| PENTA CLO 15 DESIGNATED ACTIVITY COMPANY | €20,700,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2708719849 | 20/Dec/2023 | Listed | 15/Jan/2037 |
| PENTA CLO 15 DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2037 - GEM | XS2708717710 | 20/Dec/2023 | Listed | 15/Jan/2037 |
| PENTA CLO 15 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2708719922 | 20/Dec/2023 | Listed | 15/Jan/2037 |
| PENTA CLO 15 DESIGNATED ACTIVITY COMPANY | €26,730,000 Subordinated Notes due 2037 - GEM | XS2708723015 | 20/Dec/2023 | Listed | 15/Jan/2037 |
| PENTA CLO 15 DESIGNATED ACTIVITY COMPANY | €34,500,000 Class B Senior Secured Floating Rate Notes due 2037 - GEM | XS2708719096 | 20/Dec/2023 | Listed | 15/Jan/2037 |
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (144A) - GEM | US04623TAJ43 | 01/May/2018 | Listed | 20/Apr/2031 |
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (Reg S) - GEM | USG23873AE51 | 01/May/2018 | Listed | 20/Apr/2031 |
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 20,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US04623HAA95 | 01/May/2018 | Listed | 20/Apr/2031 |
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 20,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG23872AA56 | 01/May/2018 | Listed | 20/Apr/2031 |
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 23,250,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US04623TAE55 | 01/May/2018 | Listed | 20/Apr/2031 |
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 23,250,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG23873AC95 | 01/May/2018 | Listed | 20/Apr/2031 |
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 26,250,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US04623TAG04 | 01/May/2018 | Listed | 20/Apr/2031 |
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 26,250,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG23873AD78 | 01/May/2018 | Listed | 20/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 270,000,000 Class A Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US04623TAA34 | 01/May/2018 | Listed | 20/Apr/2031 |
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 270,000,000 Class A Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG23873AA30 | 01/May/2018 | Listed | 20/Apr/2031 |
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US04623TAC99 | 01/May/2018 | Listed | 20/Apr/2031 |
| 522 FUNDING CLO 2018-2 (A), LTD. | USD 36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG23873AB13 | 01/May/2018 | Listed | 20/Apr/2031 |
| 522 FUNDING CLO 2018-3 (A),LTD. | USD 25870000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US04624XAA37 | 14/Sep/2018 | Listed | 20/Oct/2031 |
| 522 FUNDING CLO 2018-3 (A),LTD. | USD 25870000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG23870AA90 | 14/Sep/2018 | Listed | 20/Oct/2031 |
| 522 FUNDING CLO 2018-3 (A),LTD. | USD 4600000 Class X Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US04624WAA53 | 14/Sep/2018 | Listed | 20/Oct/2031 |
| 522 FUNDING CLO 2018-3 (A),LTD. | USD 4600000 Class X Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG23871AA73 | 14/Sep/2018 | Listed | 20/Oct/2031 |
| 610 FUNDING CLO 1, LTD. | USD 22,000,000 CLASS C-R SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG38527AH31 | 05/Oct/2017 | Listed | 21/Sep/2029 |
| 610 FUNDING CLO 1, LTD. | USD 24,000,000 CLASS B-R SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG38527AG57 | 05/Oct/2017 | Listed | 21/Sep/2029 |
| 610 FUNDING CLO 1, LTD. | USD 255,500,000 CLASS A-1R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG38527AE00 | 05/Oct/2017 | Listed | 21/Sep/2029 |
| 610 FUNDING CLO 1, LTD. | USD 48,500,000 CLASS A-2R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG38527AF74 | 05/Oct/2017 | Listed | 21/Sep/2029 |
| AA BOND CO LIMITED | £110,300,000 6.500 per cent. Class B3 Secured Notes due 2050 - GEM | XS2291336167 | 02/Feb/2021 | Listed | 31/Jan/2026 |
| AASET 2017-1 TRUST | USD 44257000 Class C Fixed Rate Secured Notes Series 2017-1 (Reg S) - GEM | USU9873JAC46 | 16/Jun/2017 | Listed | 16/May/2042 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AASET 2017-1 TRUST | USD 44257000 Class C Fixed Rate Secured Notes Series 2017-1 (Rule 144A) - GEM | US000366AC87 | 16/Jun/2017 | Listed | 16/May/2042 |
| AASET 2017-1 TRUST | USD 479456000 Class A Fixed Rate Secured Notes Series 2017-1 (Reg S) - GEM | USU9873JAA89 | 16/Jun/2017 | Listed | 16/May/2042 |
| AASET 2017-1 TRUST | USD 479456000 Class A Fixed Rate Secured Notes Series 2017-1 (Rule 144A) - GEM | US000366AA22 | 16/Jun/2017 | Listed | 16/May/2042 |
| AASET 2017-1 TRUST | USD 88515000 Class B Fixed Rate Secured Notes Series 2017-1 (Rule 144A) - GEM | US000366AB05 | 16/Jun/2017 | Listed | 16/May/2042 |
| AASET 2017-1 TRUST | USD 88515000 Class B Fixed Rate Secured Notes Series 2017-1 (Reg S) - GEM | USU9873JAB62 | 16/Jun/2017 | Listed | 16/May/2042 |
| AASET 2018-1 TRUST | USD 31,972,000 Class C Fixed Rate Secured Notes Series 2018-1 (144A) - GEM | US000367AC60 | 06/Feb/2018 | Listed | 16/Jan/2038 |
| AASET 2018-1 TRUST | USD 31,972,000 Class C Fixed Rate Secured Notes Series 2018-1 (RegS) - GEM | USU98735AC47 | 06/Feb/2018 | Listed | 16/Jan/2038 |
| AASET 2018-1 TRUST | USD 351,689,000 Class A Fixed Rate Secured Notes Series 2018-1 (144A) - GEM | US000367AA05 | 06/Feb/2018 | Listed | 16/Jan/2038 |
| AASET 2018-1 TRUST | USD 351,689,000 Class A Fixed Rate Secured Notes Series 2018-1 (RegS) - GEM | USU98735AA80 | 06/Feb/2018 | Listed | 16/Jan/2038 |
| AASET 2018-1 TRUST | USD 58,615,000 Class B Fixed Rate Secured Notes Series 2018-1 (144A) - GEM | US000367AB87 | 06/Feb/2018 | Listed | 16/Jan/2038 |
| AASET 2018-1 TRUST | USD 58,615,000 Class B Fixed Rate Secured Notes Series 2018-1 (RegS) - GEM | USU98735AB63 | 06/Feb/2018 | Listed | 16/Jan/2038 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2713767403 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2713767239 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €13,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2713767072 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €13,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2713767155 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €142,600,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2713766009 | 20/Dec/2023 | Listed | 25/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €142,600,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2713765969 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €18,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2713766777 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €18,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2713766694 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €21,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2713766934 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €21,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2713766850 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €35,500,000 Class B Senior Secured Floating Rate Notes due 2037- 144A - GEM | XS2713766264 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €35,500,000 Class B Senior Secured Floating Rate Notes due 2037- Reg S - GEM | XS2713766181 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €35,980,000 Subordinated Notes due 2037- 144A - GEM | XS2713767585 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO I-C DESIGNATED ACTIVITY COMPANY | €35,980,000 Subordinated Notes due 2037- Reg S - GEM | XS2713767312 | 20/Dec/2023 | Listed | 25/Jan/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2853690373 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2853690290 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2853691777 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2853691694 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €14,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2853691348 | 30/Aug/2024 | Listed | 15/Feb/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €14,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2853691181 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €152,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2853689524 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €152,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2853689441 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €19,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2853690613 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €19,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2853690530 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €24,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2853690969 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €24,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2853690886 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €30,200,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2853689870 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €30,200,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2853689797 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2037 - 144A - GEM | XS2853692072 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2037 - Reg S - GEM | XS2853691934 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A/A-2 - GEM | XS2854208068 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB CARVAL EURO CLO II-C DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S/A-2 - GEM | XS2854207847 | 30/Aug/2024 | Listed | 15/Feb/2037 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 1 - Issue of EUR 39,082,500 Floating Rate Notes due 30 July 2040 - GEM | XS1598105002 | 19/Apr/2017 | Listed | 30/Jul/2040 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 331 - Issue of EUR 1,108,000 Single Underlying Autocallable Note - GEM | XS2129417510 | 11/Mar/2020 | Listed | 26/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 392 - USD 1,263,000 Credit Linked Notes due 2026 - GEM | XS2349910781 | 30/Jun/2021 | Listed | 10/Jul/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 395 - Issue of USD 4,000,000 Worst of Basket Autocallable Note with Memory Coupon - GEM | XS2357120323 | 29/Jun/2021 | Listed | 29/Jun/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 397 - Issue of USD 760,000 Worst of Basket Autocallable Note with Memory Coupon - GEM | XS2359290074 | 07/Jul/2021 | Listed | 07/Jul/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 411 - Issue of USD 7,000,000 Worst of Basket Autocallable Note with Memory Coupon - GEM | XS2385093435 | 15/Sep/2021 | Listed | 15/Sep/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 418 - Issue of USD 2,500,000 Worst of Basket Autocallable Note with Memory Coupon - GEM | XS2402022045 | 29/Oct/2021 | Listed | 29/Oct/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 420 - EUR 3,906,000 Credit Linked Notes due November 2028 - GEM | XS2404888419 | 24/Nov/2021 | Listed | 24/Nov/2028 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 421 - USD 4,043,000 Credit Linked Notes due 2028 - GEM | XS2404888500 | 24/Nov/2021 | Listed | 24/Nov/2028 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 423 - Issue of EUR 500,000 Worst of Basket Autocallable Note with Memory Coupon - GEM | XS2406003405 | 16/Nov/2021 | Listed | 16/Nov/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 425 - USD 1,180,000 Worst of Basket Autocallable Note - GEM | XS2407528756 | 18/Nov/2021 | Listed | 18/Nov/2024 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 426 - USD 350,000 StepDown Autocallable Note with Memory Coupon - GEM | XS2407959225 | 22/Nov/2021 | Listed | 22/Nov/2024 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 430 - Issue of EUR 800,000 Worst of Basket StepDown Autocallable Note with Memory Coupon due December 2024 - GEM | XS2416994478 | 07/Dec/2021 | Listed | 09/Dec/2024 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 435 - Issue of EUR 200,000 Worst of Basket StepDown Autocallable Note with Memory Coupon - GEM | XS2427255067 | 10/Jan/2022 | Listed | 10/Jan/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 439 - Issue of EUR 1,800,000 Credit Linked Notes due 2029 - GEM | XS2434508706 | 28/Jan/2022 | Listed | 28/Jan/2029 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 440 - Issue of USD 1,780,000 Worst of Basket Autocallable Note with Memory Coupon - GEM | XS2434708462 | 28/Jan/2022 | Listed | 28/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 442 - Issue of EUR 580,000 Single Underlying Autocallable Note due 2025 - GEM | XS2437029684 | 02/Feb/2022 | Listed | 27/Jan/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 443 - Issue of USD 1,000,000 Credit Linked Notes due 2027 - GEM | XS2439700910 | 09/Feb/2022 | Listed | 10/Jan/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 447 - Issue of EUR 545,000 Worst of Basket StepDown Autocallable Note with Memory Coupon due February 2025 - GEM | XS2443740779 | 17/Feb/2022 | Listed | 17/Feb/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 449 - Issue of EUR 700,000 StepDown Autocallable Note with Memory Coupon due February 2025 - GEM | XS2445115111 | 22/Feb/2022 | Listed | 24/Feb/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 450 - Issue of EUR 1,000,000 Autocallable Note with Memory Coupon - GEM | XS2446093929 | 25/Feb/2022 | Listed | 25/Feb/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 453 - EUR 1,035,000 Worst of Basket StepDown Autocallable Note with Memory Coupon due March 2025 - GEM | XS2448355623 | 02/Mar/2022 | Listed | 03/Mar/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 456 - EUR 821,000 Worst of Basket Autocallable Note with Memory Coupon - GEM | XS2462147351 | 28/Mar/2022 | Listed | 30/Mar/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 460 - Issue of EUR 1,350,000 Credit Linked Notes due 2027 - GEM | XS2471302096 | 04/May/2022 | Listed | 10/Apr/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 462 - Issue of EUR 2,700,000 Worst of Basket Autocallable Note with Memory Coupon - GEM | XS2477937127 | 12/May/2022 | Listed | 12/May/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 463 - Issue of EUR 1,130,000 Credit Linked Notes due 2025 - GEM | XS2480004659 | 30/May/2022 | Listed | 30/May/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 475 - Issue of USD 1,220,000 Autocallable Note with Memory Coupon - GEM | XS2490166910 | 17/Jun/2022 | Listed | 17/Jun/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 481 - Issue of USD 800,000 Credit Linked Notes due 2025 - GEM | XS2496893780 | 11/Jul/2022 | Listed | 11/Jul/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 482 - EUR 1,250,000 Worst of Basket StepDown Autocallable Note with Memory Coupon - GEM | XS2504107868 | 27/Jul/2022 | Listed | 28/Jul/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 491 - Issue of USD 1,000,000 Credit Linked Notes due 2025 - GEM | XS2532640807 | 21/Sep/2022 | Listed | 10/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 495 - USD 1,764,000 Credit Linked Notes due 2025 - GEM | XS2542163725 | 19/Oct/2022 | Listed | 10/Jan/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 509 - Issue of EUR 1,390,000 Single Underlying Autocallable Note - GEM | XS2568325851 | 23/Dec/2022 | Listed | 23/Dec/2024 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 510 - Issue of EUR 5,050,000 Credit Linked Notes due 2025 - GEM | XS2570262217 | 10/Jan/2023 | Listed | 10/Jan/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 514 - Issue of EUR 3,000,000 Single Underlying Autocallable Note - GEM | XS2582407743 | 08/Feb/2023 | Listed | 10/Feb/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 526 - Issue of EUR 7,000,000 Credit Linked Notes due 2025 - GEM | XS2607375206 | 25/Apr/2023 | Listed | 10/Apr/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 530 - EUR 1,275,000 StepDown Autocallable Note with Memory Coupon - GEM | XS2610446846 | 17/Apr/2023 | Listed | 17/Apr/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 539 - Issue of EUR 5,000,000 Capital Protected Digital Linked Note due 2024 - GEM | XS2630800923 | 14/Jun/2023 | Listed | 16/Dec/2024 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 540 - EUR 4,220,000 Credit Linked Notes due 2026 - GEM | XS2631875478 | 29/Jun/2023 | Listed | 10/Jul/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 542 - EUR 2,269,000 Capital Protected Digital Linked Note - GEM | XS2639529523 | 29/Jun/2023 | Listed | 03/Feb/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 543 - Issue of EUR 775,000 Credit Linked Notes due 2026 - GEM | XS2639851091 | 27/Jun/2023 | Listed | 10/Jul/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 546 - Issue of EUR 400,000 Credit Linked Notes due 2026 - GEM | XS2649202053 | 19/Jul/2023 | Listed | 10/Jul/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 548 - EUR 4,950,000 Credit Linked Notes due 2025 - GEM | XS2652056743 | 24/Aug/2023 | Listed | 10/Jul/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 549 - EUR 1,180,000 Credit Linked Notes due 2025 - GEM | XS2658187575 | 22/Aug/2023 | Listed | 01/Feb/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 555 - EUR 3,452,000 Capital Protected Digital Linked Note - GEM | XS2673558941 | 08/Sep/2023 | Listed | 08/Mar/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 559 - USD 1,147,000 Credit Linked Notes due 2025 - GEM | XS2676813848 | 12/Sep/2023 | Listed | 10/Jul/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 561 - EUR 1,233,000 Credit Linked Notes due 2025 - GEM | XS2684855385 | 21/Sep/2023 | Listed | 10/Apr/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 563 - Issue of EUR 570,000 Capital Protected Digital Linked Note - GEM | XS2695398284 | 03/Oct/2023 | Listed | 03/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 565 - Issue of USD 1,960,000 Zero Coupon Credit Linked Notes due 2034 - GEM | XS2698462673 | 11/Oct/2023 | Listed | 01/Feb/2034 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 570 - Issue of EUR 1,480,000 Credit Linked Notes due 2025 - GEM | XS2699378829 | 20/Oct/2023 | Listed | 10/Apr/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 573 - Issue of USD 1,000,000 Credit Linked Notes due 2026 - GEM | XS2700207637 | 12/Oct/2023 | Listed | 01/Feb/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 575 - Issue of EUR 800,000 Worst of Basket StepDown Autocallable Note with Memory Coupon - GEM | XS2700978807 | 13/Oct/2023 | Listed | 13/Oct/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 577 - Issue of EUR 3,995,000 Credit Linked Notes due 2025 - GEM | XS2708693788 | 06/Nov/2023 | Listed | 10/Oct/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 578 - Issue of EUR 1,303,000 Credit Linked Notes due 2025 - GEM | XS2708733162 | 06/Nov/2023 | Listed | 10/Jul/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 579 - EUR 2,647,000 Fixed Rate Notes due 2024 - GEM | XS2713221278 | 24/Nov/2023 | Listed | 24/Nov/2024 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 583 - EUR 2,986,000 Fixed Rate Notes due 2024 - GEM | XS2727925773 | 22/Dec/2023 | Listed | 22/Dec/2024 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 587 - EUR 3,260,000 Fixed Rate Notes due 2025 - GEM | XS2753436331 | 09/Feb/2024 | Listed | 09/Feb/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 589 - EUR 1,100,000 Fixed Rate Notes due 2025 - GEM | XS2774938968 | 28/Feb/2024 | Listed | 28/Feb/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 592 - EUR 598,000 Worst of Basket StepDown Autocallable Note with Memory Coupon - GEM | XS2788379399 | 25/Mar/2024 | Listed | 25/Mar/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 593 - EUR 755,000 Worst of Basket Autocallable Note with Memory Coupon - GEM | XS2805276701 | 19/Apr/2024 | Listed | 26/Apr/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 594 - EUR 1,200,000 Single Underlying Autocallable Note - GEM | XS2807539981 | 29/Apr/2024 | Listed | 29/Apr/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 597 - EUR 800,000 Worst of Basket Autocallable Note with Memory Coupon - GEM | XS2830980442 | 04/Jun/2024 | Listed | 04/Jun/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 598 - USD 1,200,000 Single Underlying StepDown Autocallable Note - GEM | XS2831539320 | 05/Jun/2024 | Listed | 07/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 599 - EUR 2,000,000 Credit Linked Notes due 2025 - GEM | XS2831709345 | 13/Jun/2024 | Listed | 10/Jul/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 600 - EUR 6,500,000 Fixed Rate Notes due 2025 - GEM | XS2838504392 | 05/Jul/2024 | Listed | 05/Jul/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 601 - EUR 2,177,000 Credit Linked Notes due 2025 - GEM | XS2846067952 | 05/Jul/2024 | Listed | 10/Jul/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 603 - EUR 1,400,000 Credit Linked Notes due 2029 - GEM | XS2859266293 | 17/Jul/2024 | Listed | 10/Jul/2029 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 605 - EUR 3,197,000 Fixed Rate Notes due 2025 - GEM | XS2860946354 | 05/Aug/2024 | Listed | 05/Aug/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 606 - EUR 2,498,000 Credit Linked Notes due 2025 - GEM | XS2863660234 | 07/Aug/2024 | Listed | 10/Oct/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 607 - EUR 782,000 Credit Linked Notes due 2025 - GEM | XS2868203527 | 07/Aug/2024 | Listed | 10/Oct/2025 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 608 - EUR 500,000 Credit Linked Notes due 2029 - GEM | XS2869466826 | 07/Aug/2024 | Listed | 10/Jul/2029 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 609 - EUR 550,000 Credit Linked Notes due 2029 - GEM | XS2870891129 | 07/Aug/2024 | Listed | 10/Jul/2029 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 610 - EUR 2,000,000 Single Underlying Reverse Convertible with Digital Coupon and Dynamic Strike Note - GEM | XS2880009050 | 30/Sep/2024 | Listed | 27/Mar/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 611 - EUR 320,000 Credit Linked Notes due 2026 - GEM | XS2880652339 | 23/Aug/2024 | Listed | 10/Apr/2026 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 612 - EUR 513,000 Worst of Basket StepDown Autocallable Note with Memory Coupon - GEM | XS2905418161 | 26/Sep/2024 | Listed | 27/Sep/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 613 - EUR 1,000,000 Worst of Basket Autocallable Note with Memory Coupon - GEM | XS2924841781 | 24/Oct/2024 | Listed | 24/Sep/2027 |
| AB FINANCIAL PRODUCTS DESIGNATED ACTIVITY COMPANY | Series 614 - EUR 1,000,000 Autocallable Note with Memory Coupon - GEM | XS2931200724 | 07/Nov/2024 | Listed | 09/Nov/2026 |
| ABERTIS INFRAESTRUCTURAS FINANCE B.V. | €1,250,000,000 Undated 5.25 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities guaranteed on a subordinated basis by Abertis Infraestructuras, S.A. - GEM | XS2256949749 | 24/Nov/2020 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ABERTIS INFRAESTRUCTURAS FINANCE B.V. | €150,000,000 Undated 6.25 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities guaranteed on a subordinated basis by Abertis Infraestructuras, S.A. - GEM | XS2291924939 | 27/Jan/2021 | Listed | |
| ABERTIS INFRAESTRUCTURAS FINANCE B.V. | €600,000,000 Undated 6.25 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities guaranteed on a subordinated basis by Abertis Infraestructuras, S.A. - GEM | XS2282606578 | 26/Jan/2021 | Listed | |
| ABN AMRO BANK N.V. | €1,000,000,000 Undated Deeply Subordinated Additional Tier 1 Fixed Rate Resettable Callable Capital Securities - GEM | XS2131567138 | 15/Jun/2020 | Listed | |
| ABN AMRO BANK N.V. | €750,000,000 Undated Deeply Subordinated Additional Tier 1 Fixed Rate Resettable Callable Capital Securities - GEM | XS2893176862 | 09/Sep/2024 | Listed | |
| ABN AMRO BANK N.V. | €750,000,000 Undated Deeply Subordinated Additional Tier 1 Fixed Rate Resettable Callable Capital Securities - GEM | XS2774944008 | 04/Mar/2024 | Listed | |
| ABPCI DIRECT LENDING FUND ABS IV LP | U.S.$148,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USU00377AA63 | 03/May/2024 | Listed | 01/May/2034 |
| ABPCI DIRECT LENDING FUND ABS IV LP | U.S.$148,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US00092FAA30 | 03/May/2024 | Listed | 01/May/2034 |
| ABPCI DIRECT LENDING FUND ABS IV LP | U.S.$44,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2034 - Reg S - GEM | USU00377AB47 | 03/May/2024 | Listed | 01/May/2034 |
| ABPCI DIRECT LENDING FUND ABS IV LP | U.S.$44,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2034 - Rule 144A - GEM | US00092FAC95 | 03/May/2024 | Listed | 01/May/2034 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$14,500,000 Class A-2B-2 Senior Secured Fixed Rate Notes due 2033 - GEM | USG00709AL27 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$14,500,000 Class A-2B-2 Senior Secured Fixed Rate Notes due 2033- (Rule 144A) - GEM | US00086AAW45 | 02/Jun/2021 | Listed | 20/Jul/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$20,000,000 Class D-2 Secured Deferrable Floating Rate Notes due 2033 - GEM | USG00709AQ14 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$20,000,000 Class D-2 Secured Deferrable Floating Rate Notes due 2033- (Rule 144A) - GEM | US00086ABE38 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$201,000,000 Class A-1A-2 Senior Secured Floating Rate Notes due 2033 - (Rule 144A) - GEM | US00086AAQ76 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$201,000,000 Class A-1A-2 Senior Secured Floating Rate Notes due 2033 - GEM | USG00709AH15 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$23,000,000 Class A-1B-2 Senior Secured Fixed Rate Notes due 2033 - GEM | USG00709AJ70 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$23,000,000 Class A-1B-2 Senior Secured Fixed Rate Notes due 2033- (Rule 144A) - GEM | US00086AAS33 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$24,000,000 Class B-1-2 Senior Secured Floating Rate Notes due 2033 - GEM | USG00709AM00 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$24,000,000 Class B-1-2 Senior Secured Floating Rate Notes due 2033- (Rule 144A) - GEM | US00086AAY01 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$32,000,000 Class C-2 Secured Deferrable Floating Rate Notes due 2033 - GEM | USG00709AP31 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$32,000,000 Class C-2 Secured Deferrable Floating Rate Notes due 2033- (Rule 144A) - GEM | US00086ABC71 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$4,000,000 Class B-2-2 Senior Secured Fixed Rate Notes due 2033 - GEM | USG00709AN82 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$4,000,000 Class B-2-2 Senior Secured Fixed Rate Notes due 2033- (Rule 144A) - GEM | US00086ABA16 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$5,500,000 Class A-2A-2 Senior Secured Floating Rate Notes due 2033 - GEM | USG00709AK44 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO I LTD | U.S.$5,500,000 Class A-2A-2 Senior Secured Floating Rate Notes due 2033- (Rule 144A) - GEM | US00086AAU88 | 02/Jun/2021 | Listed | 20/Jul/2033 |
| ABPCI DIRECT LENDING FUND CLO II LTD | U.S.$260,800,000 Class A-1-RR Senior Secured Floating Rate Notes due 2037 - Accredited Investors - GEM | US000823AV65 | 12/Sep/2024 | Listed | 20/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ABPCI DIRECT LENDING FUND CLO II LTD | U.S.$260,800,000 Class A-1-RR Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | USG0068TAK46 | 12/Sep/2024 | Listed | 20/Jul/2037 |
| ABPCI DIRECT LENDING FUND CLO II LTD | U.S.$260,800,000 Class A-1-RR Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | US000823AU82 | 12/Sep/2024 | Listed | 20/Jul/2037 |
| ABU DHABI CRUDE OIL PIPELINE LLC | USD 2,200,000,000 4.600% Senior Secured Bonds due 2047 (regS) - GEM | XS1709535097 | 02/Nov/2017 | Listed | 02/Nov/2047 |
| ABU DHABI CRUDE OIL PIPELINE LLC | USD 2,200,000,000 4.600% Senior Secured Bonds due 2047 (144A) - GEM | US00401MAB28 | 02/Nov/2017 | Listed | 02/Nov/2047 |
| ABU DHABI CRUDE OIL PIPELINE LLC | USD 837,000,000 3.650% Senior Secured Bonds due 2029 (reg S) - GEM | XS1709529520 | 02/Nov/2017 | Listed | 02/Nov/2029 |
| ABU DHABI CRUDE OIL PIPELINE LLC | USD 837,000,000 3.650% Senior Secured Bonds due 2029 (144A) - GEM | US00401MAA45 | 02/Nov/2017 | Listed | 02/Nov/2029 |
| ACA ABS 2003-1 LIMITED | 18000 Preference Shares due 2038 - GEM - GEM | KYG0061W2077 | 14/Jul/2003 | Listed | 10/Jun/2038 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €11,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | XS1966599869 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €11,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | XS1966599604 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1966593748 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1966592930 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1966593581 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS1966592690 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1966593151 | 15/May/2019 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS1966592260 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €24,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | XS1966599430 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €24,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | XS1966599190 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1966597228 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1966596410 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1966596923 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS1966596170 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1966596683 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS1966595958 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,400,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1966595529 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,400,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1966594712 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,400,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1966595362 | 15/May/2019 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,400,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS1966594555 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,400,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1966595016 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,400,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS1966594126 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1966598895 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1966598036 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1966598549 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS1966597814 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1966598382 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €27,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS1966597574 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €283,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1966592005 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €283,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1966590991 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €283,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1966591700 | 15/May/2019 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €283,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS1966590561 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €283,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1966591452 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €283,700,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS1966590215 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €55,230,000 Subordinated Notes due 2030 - 144A - GEM | XS1966600386 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €55,230,000 Subordinated Notes due 2030 - RegS - GEM | XS1966600030 | 15/May/2019 | Listed | 15/Jul/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 12,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030- 144A - GEM | XS1687861580 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 12,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030- Reg S - GEM | XS1687863792 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 17,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1687861317 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 17,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1687863289 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 17,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1687861234 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 17,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - Reg S - GEM | XS1687863362 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 17,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1687861150 | 24/Oct/2017 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 17,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - Reg S - GEM | XS1687863107 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 21,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | XS1687861408 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 21,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - Reg S - GEM | XS1687863446 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 223,500,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1687860004 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 223,500,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1687862042 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 223,500,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1687859923 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 223,500,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - Reg S - GEM | XS1687861820 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 223,500,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1687859840 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 223,500,000 Class A Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - reg S - GEM | XS1687861747 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 23,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1687861077 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 23,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS1687862984 | 24/Oct/2017 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 23,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1687860939 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 23,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - reg S - GEM | XS1687863016 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 23,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1687860855 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 23,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - Reg S - GEM | XS1687862802 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 38,100,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1687860343 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 38,100,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - reg S - GEM | XS1687862471 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 38,100,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1687860269 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 38,100,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - reg S - GEM | XS1687862398 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 38,100,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1687860186 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 38,100,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - Reg S - GEM | XS1687862125 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 41,400,000 Subordinated Notes due 2030 - 144A - GEM | XS1687861663 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 41,400,000 Subordinated Notes due 2030 - Reg S - GEM | XS1687863529 | 24/Oct/2017 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1687860772 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1687862711 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1687860699 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - Reg S - GEM | XS1687862638 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1687860426 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes - Reg S - GEM | XS1687862554 | 24/Oct/2017 | Listed | 15/Oct/2030 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 10,200,000 Class F Senior Secured Deferrable Floating Rate Notes - 144A - GEM | XS1847615306 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 10,200,000 Class F Senior Secured Deferrable Floating Rate Notes - RegS - GEM | XS1847615561 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1847613780 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1847613434 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1847613863 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1847613517 | 02/Aug/2018 | Listed | 20/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1847613947 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1847613608 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1847614838 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1847614598 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes - CM Non-Voting Notes - 144A - GEM | XS1847615488 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes - CM Non-Voting Notes - RegS - GEM | XS1847615058 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes - CM Voting Notes - 144A - GEM | XS1847615215 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes - CM Voting Notes - RegS - GEM | XS1847614911 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1847613194 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1847612626 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1847613277 | 02/Aug/2018 | Listed | 20/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1847612899 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1847613350 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1847612972 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 21,750,000 Class E Senior Secured Deferrable Floating Rate Notes - 144A - GEM | XS1847615645 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 21,750,000 Class E Senior Secured Deferrable Floating Rate Notes - RegS - GEM | XS1847615132 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 216,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1847612386 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 216,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1847612030 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 216,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1847612469 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 216,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1847612113 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 216,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1847612543 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 216,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1847612204 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 25,000,000 Class C Senior Secured Deferrable Floating Rate Notes - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1847614168 | 02/Aug/2018 | Listed | 20/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 25,000,000 Class C Senior Secured Deferrable Floating Rate Notes - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1847614085 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 25,000,000 Class C Senior Secured Deferrable Floating Rate Notes - CM Non-Voting Notes - 144A - GEM | XS1847614754 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 25,000,000 Class C Senior Secured Deferrable Floating Rate Notes - CM Non-Voting Notes - RegS - GEM | XS1847614325 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 25,000,000 Class C Senior Secured Deferrable Floating Rate Notes - CM Voting Notes - 144A - GEM | XS1847614671 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 25,000,000 Class C Senior Secured Deferrable Floating Rate Notes - CM Voting Notes - RegS - GEM | XS1847614242 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 37,300,000 Subordinated Notes due 2031 - 144A - GEM | XS1847615728 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO III DESIGNATED ACTIVITY | EUR 37,300,000 Subordinated Notes due 2031 - RegS - GEM | XS1847615991 | 02/Aug/2018 | Listed | 20/Jan/2031 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2106568632 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2106568392 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2106568715 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes - RegS - GEM | XS2106568475 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2106568558 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - RegS - GEM | XS2106568129 | 10/Mar/2020 | Listed | 20/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2106569366 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2106568988 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2106569440 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes - RegS - GEM | XS2106569010 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2106569101 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - RegS - GEM | XS2106568806 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2106570026 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2106569796 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2106570299 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Non-Voting Notes - RegS - GEM | XS2106569879 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2106569952 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Voting Notes - RegS - GEM | XS2106569523 | 10/Mar/2020 | Listed | 20/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2106570968 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2106570455 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2106571180 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - RegS - GEM | XS2106570612 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2106570703 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - RegS - GEM | XS2106570372 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2106572741 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2106571859 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2106573046 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - RegS - GEM | XS2106572071 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2106572311 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - RegS - GEM | XS2106571420 | 10/Mar/2020 | Listed | 20/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2106573806 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2033 - RegS - GEM | XS2106573558 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2106574366 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2033 - RegS - GEM | XS2106574101 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2033 - 144A - GEM | XS2106568046 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2033 -RegS - GEM | XS2106567824 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2033 - 144A - GEM | XS2106567402 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACCUNIA EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2033 - RegS - GEM | XS2106574523 | 10/Mar/2020 | Listed | 20/Apr/2033 |
| ACEF HOLDING S.C.A. | €500,000,000 0.750 per cent. Notes due 2028 - GEM | XS2351301499 | 14/Jun/2021 | Listed | 14/Jun/2028 |
| ACEF HOLDING S.C.A. | Series 1 - Issue of EUR 500,000,000 1.250 per cent. Notes due 26 April 2030 - GEM | XS2401704189 | 26/Oct/2021 | Listed | 26/Apr/2030 |
| ACHMEA B.V. | EUR 500,000,000 Perpetual Restricted Tier 1 Temporary Write-Down Securities - GEM | XS2056490423 | 24/Sep/2019 | Listed | |
| ACIS CLO 2014-3 LTD | USD 2000000 Class A-2B Senior Secured Floating Rate Notes due 2026 - GEM | USG00734AD83 | 11/Mar/2014 | Listed | 01/Feb/2026 |
| ACIS CLO 2014-3 LTD | USD 205000000 Class A-1A Senior Secured Floating Rate Notes due 2026 - GEM | USG00734AA45 | 11/Mar/2014 | Listed | 01/Feb/2026 |
| ACIS CLO 2014-3 LTD | USD 25000000 Class A-1F Senior Secured Fixed Rate Notes due 2026 - GEM | USG00734AB28 | 11/Mar/2014 | Listed | 01/Feb/2026 |
| ACIS CLO 2014-3 LTD | USD 3500000 Class A-X Senior Secured Floating Rate Notes due 2026 - GEM | USG00734AE66 | 11/Mar/2014 | Listed | 01/Feb/2026 |
| ACIS CLO 2014-3 LTD | USD 39750000 Subordinated Notes due 2026 - GEM | USG00733AC28 | 11/Mar/2014 | Listed | 01/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ACIS CLO 2014-3 LTD | USD 56000000 Class B Senior Secured Floating Rate Notes due 2026 - GEM | USG00734AF32 | 11/Mar/2014 | Listed | 01/Feb/2026 |
| ACIS CLO 2014-3 LTD | USD15000000 Class A-2A Senior Secured Floating Rate Notes due 2026 - GEM | USG00734AC01 | 11/Mar/2014 | Listed | 01/Feb/2026 |
| ACIS CLO 2014-4 LTD. | USD 296000000 Class A Senior Secured Floating Rate Notes due 2026 - GEM | USG00749AB05 | 17/Jun/2014 | Listed | 01/May/2026 |
| ACIS CLO 2014-4 LTD. | USD 4000000 Class X Senior Secured Floating Rate Notes due 2026 - GEM | USG00749AA22 | 17/Jun/2014 | Listed | 01/May/2026 |
| ACIS CLO 2014-5 LTD. | USD 280750000 Class A-1 Senior Secured Floating Rate Notes due 2026 - GEM | USG0073XAA03 | 21/Nov/2014 | Listed | 01/Nov/2026 |
| ACIS CLO 2014-5 LTD. | USD 30000000 Class A-2 Senior Secured Fixed Rate Notes due 2026 - GEM | USG0073XAB85 | 21/Nov/2014 | Listed | 01/Nov/2026 |
| ACIS CLO 2015-6 LTD. | Class A-1 Senior Secured Floating Rate Notes due 2027 - GEM | USG0074WAA11 | 20/Apr/2015 | Listed | 01/May/2027 |
| ACIS CLO 2015-6 LTD. | Class A-2 Senior Secured Fixed Rate Notes due 2027 - GEM | USG0074WAB93 | 20/Apr/2015 | Listed | 01/May/2027 |
| ACWA POWER MANAGEMENT AND INVESTMENTS ONE LIMITED | USD 814,000,000 5.95% Senior Secured Bonds due 2039 - GEM | USM00020AA12 | 15/May/2017 | Listed | 15/Dec/2039 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €10,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (IM Non-Voting Exchangeable Notes) - GEM | XS1861324751 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €10,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (IM Non-Voting Notes) - GEM | XS1861324678 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €10,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (IM Voting Notes) - GEM | XS1861324595 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1861326293 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €21,400,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 (IM Non-Voting Exchangeable Notes) - GEM | XS1861325642 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €21,400,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 (IM Non-Voting Notes) - GEM | XS1861325725 | 12/Sep/2018 | Listed | 10/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €21,400,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 (IM Voting Notes) - GEM | XS1861325212 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €23,600,000 Class E Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1861325568 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €24,400,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (IM Non-Voting Exchangeable Notes) - GEM | XS1861324322 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €24,400,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (IM Non-Voting Notes) - GEM | XS1861324249 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €24,400,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (IM Voting Notes) - GEM | XS1861324165 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2031 (IM Non-Voting Exchangeable Notes) - GEM | XS1861324082 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2031 (IM Non-Voting Notes) - GEM | XS1861323944 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2031 (IM Voting Notes) - GEM | XS1861323191 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C-2 Deferrable Mezzanine Floating Rate Notes due 2031 (IM Non-Voting Exchangeable Notes) - GEM | XS1861325303 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C-2 Deferrable Mezzanine Floating Rate Notes due 2031 (IM Non-Voting Notes) - GEM | XS1861325485 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C-2 Deferrable Mezzanine Floating Rate Notes due 2031 (IM Voting Notes) - GEM | XS1861324918 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €4,700,000 Class Z Notes due 2031 - GEM | XS1861329800 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €40,700,000 Subordinated Notes due 2031 - GEM | XS1861326020 | 12/Sep/2018 | Listed | 10/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €5,600,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2031 (IM Non-Voting Exchangeable Notes) - GEM | XS1861325055 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €5,600,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2031 (IM Non-Voting Notes) - GEM | XS1861325139 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO CLO VII DESIGNATED ACTIVITY COMPANY | €5,600,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2031 (IM Voting Notes) - GEM | XS1861324835 | 12/Sep/2018 | Listed | 10/Oct/2031 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €12,200,000 Class F Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2331323571 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €123,000,000 Class A Senior Secured Floating Rate Notes due 2034 Non-voting Exchangeable Notes - GEM | XS2331320809 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €123,000,000 Class A Senior Secured Floating Rate Notes due 2034 Non-voting Notes - GEM | XS2331321013 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €123,000,000 Class A Senior Secured Floating Rate Notes due 2034 Voting Notes - GEM | XS2331320718 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €17,600,000 Class S-2 Subordinated Notes due 2034 - GEM | XS2331324462 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2331320551 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2331323068 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 Non-voting Exchangeable Notes - GEM | XS2331324116 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 Non-voting Notes - GEM | XS2331323142 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 Voting Notes - GEM | XS2331322680 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 Non-voting Exchangeable Notes - GEM | XS2331323902 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 Non-voting Notes - GEM | XS2331322763 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 Voting Notes - GEM | XS2331322250 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 Non-voting Exchangeable Notes - GEM | XS2331321443 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 Non-voting Notes - GEM | XS2331321955 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 Voting Notes - GEM | XS2331321286 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €6,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 Non-voting Exchangeable Notes - GEM | XS2331323738 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €6,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 Non-voting Notes - GEM | XS2331322334 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | €6,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 Voting Notes - GEM | XS2331321799 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ADAGIO IV CLO DESIGNATED ACTIVITY COMPANY | EUR 37,100,000 Subordinated Notes due 2034 - GEM | XS1117289253 | 08/Sep/2015 | Listed | 15/Apr/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €1,800,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2369312850 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €1,800,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2369312934 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €10,000,000 Class Z Notes due 2034 (Reg S) - GEM | XS2372877626 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €10,000,000 Class Z Notes due 2034 (Rule 144A) - GEM | XS2372877543 | 02/Sep/2021 | Listed | 15/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Deferrable Junior Floating Rate Notes due 2034 (Reg S) - GEM | XS2369316414 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Deferrable Junior Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2369316687 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-2 Senior Secured Fixed Rate IM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2369314559 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-2 Senior Secured Fixed Rate IM Non-Voting Exchangeable Notes due 2034 (Rule 144A) - GEM | XS2369314807 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-2 Senior Secured Fixed Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2369314633 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-2 Senior Secured Fixed Rate IM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2369314989 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-2 Senior Secured Fixed Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2369314476 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-2 Senior Secured Fixed Rate IM Voting Notes due 2034 (Rule 144A) - GEM | XS2369314716 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €23,300,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2369313825 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €23,300,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Rule 144A) - GEM | XS2369314393 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €23,300,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2369313742 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €23,300,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2369314120 | 02/Sep/2021 | Listed | 15/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €23,300,000 Class B-1 Senior Secured Floating Rate IM Voting Notes Notes due 2034 (Reg S) - GEM | XS2369313668 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €23,300,000 Class B-1 Senior Secured Floating Rate IM Voting Notes Notes due 2034 (Rule 144A) - GEM | XS2369314047 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €23,500,000 Class E Deferrable Junior Floating Rate Notes due 2034 (Reg S) - GEM | XS2369316331 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €23,500,000 Class E Deferrable Junior Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2369316505 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2369313155 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Rule 144A) - GEM | XS2369313585 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2369313239 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate IM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2369313403 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2369313072 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate IM Voting Notes due 2034 (Rule 144A) - GEM | XS2369313312 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2369315101 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Rule 144A) - GEM | XS2369315440 | 02/Sep/2021 | Listed | 15/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2369315283 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2369315523 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2369315010 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (Rule 144A) - GEM | XS2369315366 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2369315879 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Rule 144A) - GEM | XS2369316257 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2369315952 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2369316174 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2369315796 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (Rule 144A) - GEM | XS2369316091 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €32,225,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2369316844 | 02/Sep/2021 | Listed | 15/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO IX EUR CLO DESIGNATED ACTIVITY COMPANY | €32,225,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2369316760 | 02/Sep/2021 | Listed | 15/Sep/2034 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F-R Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1879606579 | 15/Oct/2018 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €19,430,000 Class E-R Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1879607627 | 15/Oct/2018 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €2,900,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | XS1879604012 | 15/Oct/2018 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D-R IM Non-Voting Deferrable Mezzanine Floating Rate Notes due 2031 - GEM | XS1879606066 | 15/Oct/2018 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D-R IM Non-Voting Exchangeable Deferrable Mezzanine Floating Rate Notes due 2031 - GEM | XS1879607460 | 15/Oct/2018 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D-R IM Voting Deferrable Mezzanine Floating Rate Notes due 2031 - GEM | XS1879605928 | 15/Oct/2018 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €215,500,000 Class A-R-R Senior Secured Floating Rate Notes due 2031 non-voting exchangable notes - GEM | XS2312388080 | 29/Mar/2021 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €215,500,000 Class A-R-R Senior Secured Floating Rate Notes due 2031 non-voting notes - GEM | XS2312388163 | 29/Mar/2021 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €215,500,000 Class A-R-R Senior Secured Floating Rate Notes due 2031 voting notes - GEM | XS2312387942 | 29/Mar/2021 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €23,310,000 Class C-R-R Deferrable Mezzanine Floating Rate Notes due 2031 non-voting exchangable notes - GEM | XS2312390060 | 29/Mar/2021 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €23,310,000 Class C-R-R Deferrable Mezzanine Floating Rate Notes due 2031 non-voting notes - GEM | XS2312390227 | 29/Mar/2021 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €23,310,000 Class C-R-R Deferrable Mezzanine Floating Rate Notes due 2031 voting notes - GEM | XS2312389724 | 29/Mar/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €26,930,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2031 non-voting exchangable notes - GEM | XS2312388759 | 29/Mar/2021 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €26,930,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2031 non-voting notes - GEM | XS2312388916 | 29/Mar/2021 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €26,930,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2031 voting notes - GEM | XS2312388593 | 29/Mar/2021 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2031 non-voting exchangable notes - GEM | XS2312389302 | 29/Mar/2021 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2031 non-voting notes - GEM | XS2312389567 | 29/Mar/2021 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2031 voting notes - GEM | XS2312389138 | 29/Mar/2021 | Listed | 15/Oct/2031 |
| ADAGIO V CLO DESIGNATED ACTIVITY COMPANY | Euro 37,800,000 Subordinated Notes due 2029 - GEM | XS1405770147 | 15/Sep/2016 | Listed | 15/Oct/2029 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (IM Non-Voting Exchangable Notes) - GEM | XS1710465722 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (IM Non-Voting Notes) - GEM | XS1710465995 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (IM Voting Notes) - GEM | XS1710465649 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 11,000,000 Class F Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1710467934 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 17,300,000 Class E Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1710467850 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 (IM Non-Voting Exchangeable Notes) - GEM | XS1710467009 | 28/Dec/2017 | Listed | 30/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 (IM Non-Voting Notes) - GEM | XS1710467264 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 (IM Voting Notes) - GEM | XS1710467181 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 205,000,000 Class A Senior Secured Floating Rate Notes due 2031 (IM Non-Voting Exchangeable Notes) - GEM | XS1710464592 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 205,000,000 Class A Senior Secured Floating Rate Notes due 2031 (IM Non-Voting Notes) - GEM | XS1710464675 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 205,000,000 Class A Senior Secured Floating Rate Notes due 2031 (IM Voting Notes) - GEM | XS1710464329 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 29,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 (IM Non-Voting Exchangeable Notes) - GEM | XS1710466456 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 29,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 (IM Non-Voting Notes) - GEM | XS1710466613 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 29,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 (IM Voting Notes) - GEM | XS1710466530 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (IM Non-Voting Exchangeable Notes) - GEM | XS1710465136 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (IM Non-Voting Notes) - GEM | XS1710465219 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (IM Voting Notes) - GEM | XS1710465052 | 28/Dec/2017 | Listed | 30/Apr/2031 |
| ADAGIO VI CLO DESIGNATED ACTIVITY COMPANY | EUR 37,000,000 Subordinated Notes due 2031 - GEM | XS1710468072 | 28/Dec/2017 | Listed | 30/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO VIII CLO DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 (IM Non-Voting Exchangeable Notes) - GEM | XS2054620740 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 (IM Non-Voting Notes) - GEM | XS2054620823 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 (IM Voting Notes) - GEM | XS2054620666 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €10,500,000 Class F Deferrable Junior Floating Rate Notes due 2032 - GEM | XS2054623090 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €11,000,000 Class Z Notes due 2032 - GEM | XS2054623173 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €17,500,000 Class E Deferrable Junior Floating Rate Notes due 2032 - GEM | XS2054622522 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2032 (IM Non-Voting Exchangeable Notes) - GEM | XS2054619577 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2032 (IM Non-Voting Notes) - GEM | XS2054619650 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2032 (IM Voting Notes) - GEM | XS2054619494 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €22,750,000 Class D Deferrable Mezzanine Floating Rate Notes due 2032 (IM Non-Voting Exchangeable Notes) - GEM | XS2054622019 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €22,750,000 Class D Deferrable Mezzanine Floating Rate Notes due 2032 (IM Non-Voting Notes) - GEM | XS2054622449 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €22,750,000 Class D Deferrable Mezzanine Floating Rate Notes due 2032 (IM Voting Notes) - GEM | XS2054621987 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €24,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2032 (IM Non-Voting Exchangeable Notes) - GEM | XS2054621557 | 07/Nov/2019 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO VIII CLO DAC | €24,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2032 (IM Non-Voting Notes) - GEM | XS2054621631 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €24,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2032 (IM Voting Notes) - GEM | XS2054621474 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €25,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 (IM Non-Voting Exchangeable Notes) - GEM | XS2054620153 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €25,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 (IM Non-Voting Notes) - GEM | XS2054620237 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €25,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 (IM Voting Notes) - GEM | XS2054619908 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO VIII CLO DAC | €35,200,000 Subordinated Notes due 2032 - GEM | XS2054623256 | 07/Nov/2019 | Listed | 15/Apr/2032 |
| ADAGIO X EUR CLO DAC | €10,000,000 Class B-2R Senior Secured Fixed Rate Notes due 2037 (Reg S) - GEM | XS2708742155 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €10,000,000 Class B-2R Senior Secured Fixed Rate Notes due 2037 (Rule 144A) - GEM | XS2708742239 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €13,200,000 Class E-R Deferrable Junior Floating Rate Notes due 2037 (Reg S) - GEM | XS2708742742 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €13,200,000 Class E-R Deferrable Junior Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2708742825 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €13,200,000 Class F-R Deferrable Junior Floating Rate Notes due 2037 (Reg S) - GEM | XS2708743047 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €13,200,000 Class F-R Deferrable Junior Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2708743120 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €14,460,000 Class Z-R Deferrable Junior Floating Rate Notes due 2037 (Reg S) - GEM | XS2708743393 | 21/Nov/2023 | Listed | 20/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO X EUR CLO DAC | €14,460,000 Class Z-R Deferrable Junior Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2708743476 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €148,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2708741777 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €148,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2708741850 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €23,000,000 Class B-1R Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2708741934 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €23,000,000 Class B-1R Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2708742072 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €23,100,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2037 (Reg S) - GEM | XS2708742312 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €23,100,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2708742403 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €23,100,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2037 (Reg S) - GEM | XS2708742585 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO X EUR CLO DAC | €23,100,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2708742668 | 21/Nov/2023 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €14,000,000 Class E Deferrable Junior Floating Rate Notes due 2037 - Reg S - GEM | XS2856128702 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €14,000,000 Class E Deferrable Junior Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2856128884 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Deferrable Junior Floating Rate Notes due 2037 - Reg S - GEM | XS2856129262 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Deferrable Junior Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2856128967 | 29/Aug/2024 | Listed | 20/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2856127993 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2856127720 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2037 - Reg S - GEM | XS2856128611 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2856128454 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2856128025 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2856129932 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €23,700,000 Subordinated Notes due 2037 - Reg S - GEM | XS2856129189 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €23,700,000 Subordinated Notes due 2037- (Rule 144A) - GEM | XS2856129346 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D Deferrable Mezzanine Floating Rate Notes due 2037 - Reg S - GEM | XS2856128538 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D Deferrable Mezzanine Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2856129007 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2856128298 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAGIO XII EUR CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2037- Reg S - GEM | XS2856128371 | 29/Aug/2024 | Listed | 20/Oct/2037 |
| ADAMS MILL CLO LTD. | USD 48,250,000 Subordinated Notes due 2026 - GEM | USG01009AE21 | 12/Aug/2014 | Listed | 15/Jul/2026 |
| ADLER PELZER HOLDING GMBH | €400,000,000 9.500% Senior Secured Notes due 2027 - GEM | XS2623604233 | 19/May/2023 | Listed | 01/Apr/2027 |
| AEDAS HOMES OPCO, S.L.U. | €255,000,000 4.00% Senior Secured Notes Due 2026 - GEM | XS2343873597 | 26/May/2021 | Listed | 15/Aug/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AEGON FUNDING COMPANY LLC | US$760,000,000 5.500% Senior Notes due 2027 - GEM | USU0158VAA62 | 16/Apr/2024 | Listed | 16/Apr/2027 |
| AEGON N.V. | EUR 500,000,000 Perpetual Contingent Convertible Securities - GEM | XS1886478806 | 04/Apr/2019 | Listed | 31/Dec/9999 |
| AERCAP GLOBAL AVIATION TRUST | USD 500000000 6.50% Fixed-to-Floating Junior Subordinated Notes due 2045 - GEM | US00773HAA59 | 09/Dec/2015 | Listed | 15/Jun/2045 |
| AERCAP IRELAND CAPITAL DAC | $1,000,000,000 1.899% Senior Notes due 2025 - GEM | IE000YOQT1X1 | 23/Dec/2021 | Listed | 01/Nov/2025 |
| AERCAP IRELAND CAPITAL DAC | $1,100,000,000 4.950% Senior Notes due 2034 - GEM | US00774MBM64 | 30/Sep/2024 | Listed | 10/Sep/2034 |
| AERCAP IRELAND CAPITAL DAC | $1,250,000,000 6.500% Senior Notes due 2025 - GEM | US00774MAN56 | 25/Jun/2020 | Listed | 15/Jul/2025 |
| AERCAP IRELAND CAPITAL DAC | $1,300,000,000 4.625% Senior Notes due 2029 - GEM | US00774MBL81 | 30/Sep/2024 | Listed | 10/Sep/2029 |
| AERCAP IRELAND CAPITAL DAC | $1,499,156,000 6.450% Senior Notes due 2027 - GEM | US00774MBG96 | 13/May/2024 | Listed | 15/Apr/2027 |
| AERCAP IRELAND CAPITAL DAC | $1,500,000,000 3.400% Senior Notes due 2033 - GEM | US00774MAY12 | 23/Dec/2021 | Listed | 29/Oct/2033 |
| AERCAP IRELAND CAPITAL DAC | $1,500,000,000 3.850% Senior Notes due 2041 - GEM | US00774MAZ86 | 23/Dec/2021 | Listed | 29/Oct/2041 |
| AERCAP IRELAND CAPITAL DAC | $3,750,000,000 2.450% Senior Notes due 2026 - GEM | US00774MAV72 | 23/Dec/2021 | Listed | 29/Oct/2026 |
| AERCAP IRELAND CAPITAL DAC | $3,750,000,000 3.000% Senior Notes due 2028 - GEM | US00774MAW55 | 23/Dec/2021 | Listed | 29/Oct/2028 |
| AERCAP IRELAND CAPITAL DAC | $4,000,000,000 3.300% Senior Notes due 2032 - GEM | US00774MAX39 | 23/Dec/2021 | Listed | 30/Jan/2032 |
| AERCAP IRELAND CAPITAL DAC | $600,000,000 4.450% Senior Notes due 2025 - GEM | US00774MAG06 | 02/Oct/2018 | Listed | 01/Oct/2025 |
| AERCAP IRELAND CAPITAL DAC | $600,000,000 4.625% Senior Notes due 2027 - GEM | US00774MAR60 | 13/Oct/2020 | Listed | 15/Oct/2027 |
| AERCAP IRELAND CAPITAL DAC | $750,000,000 Fixed-Rate Reset Junior Subordinated Notes due 2055 - GEM | US00774MBK09 | 24/Jul/2024 | Listed | 10/Mar/2055 |
| AERCAP IRELAND CAPITAL DAC | 1.750% Senior Notes due 2026 - GEM | US00774MAS44 | 01/Feb/2021 | Listed | 30/Jan/2026 |
| AERCAP IRELAND CAPITAL DAC | 4.450% Senior Notes due 2026 - GEM | US00774MAL90 | 20/Feb/2019 | Listed | 03/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AERCAP IRELAND CAPITAL DAC | Issue of US$850,000,000 6.150% Senior Notes due 2030 - GEM | US00774MBE49 | 03/Oct/2023 | Listed | 30/Sep/2030 |
| AERCAP IRELAND CAPITAL DAC | Issue of US$900,000,000 6.100% Senior Notes due 2027 - GEM | US00774MBD65 | 03/Oct/2023 | Listed | 15/Jan/2027 |
| AERCAP IRELAND CAPITAL DAC | US$1,000,000,000 5.750% Senior Notes due 2028 - GEM | US00774MBC82 | 29/Jun/2023 | Listed | 06/Jun/2028 |
| AERCAP IRELAND CAPITAL DAC | US$700,000,000 5.300% Senior Notes due 2034 - GEM | US00774MBH79 | 22/Jan/2024 | Listed | 19/Jan/2034 |
| AERCAP IRELAND CAPITAL DAC | US$800,000,000 5.100% Senior Notes due 2029 - GEM | US00774MBJ36 | 22/Jan/2024 | Listed | 19/Jan/2029 |
| AERCAP IRELAND CAPITAL DAC | US$844,000 6.450% Senior Notes due 2027 - GEM | US00774MBF14 | 21/Dec/2023 | Listed | 15/Apr/2027 |
| AERCAP IRELAND CAPITAL DAC | USD 1,000,000,000 3.65% Senior Notes due 2027 - GEM | US00774MAB19 | 11/Oct/2017 | Listed | 21/Jul/2027 |
| AERCAP IRELAND CAPITAL DAC | USD 600,000,000 3.300% Senior Notes due 2028 - GEM | US00774MAE57 | 27/Mar/2018 | Listed | 23/Jan/2028 |
| AERCAP IRELAND CAPITAL DAC | USD 800,000,000 3.500% Senior Notes due 2025 - GEM | US00774MAC91 | 15/Dec/2017 | Listed | 15/Jan/2025 |
| AERCAP SUKUK LIMITED | U.S.$500,000,000 Trust Certificates due 2029 (144A) - GEM | US00782EAA10 | 03/Oct/2024 | Listed | 03/Oct/2029 |
| AERCAP SUKUK LIMITED | U.S.$500,000,000 Trust Certificates due 2029 (Reg S) - GEM | XS2745126958 | 03/Oct/2024 | Listed | 03/Oct/2029 |
| AÉROPORTS DE LA CÔTE D'AZUR S.A. | €40,000,000 2.00 per cent. Notes due 9 July 2033 - GEM | XS2361361913 | 09/Jul/2021 | Listed | 09/Jul/2033 |
| AÉROPORTS DE LA CÔTE D'AZUR S.A. | €50,000,000 2.50 per cent. Notes due 9 July 2036 - GEM | XS2361362309 | 09/Jul/2021 | Listed | 09/Jul/2036 |
| AFFLELOU | €410.0 million 4.250% Senior Secured Notes due 2026 - 144A - GEM | XS2342910929 | 18/Nov/2021 | Listed | 19/May/2026 |
| AFFLELOU | €460.0 million 4.250% Senior Secured Notes due 2026 - RegS - GEM | XS2342910689 | 18/Nov/2021 | Listed | 19/May/2026 |
| AFFLELOU | €560.0 million 6.000% Senior Secured Notes due 2029 - 144A - GEM | XS2864442459 | 02/Sep/2024 | Listed | 25/Jul/2029 |
| AFFLELOU | €560.0 million 6.000% Senior Secured Notes due 2029 - RegS - GEM | XS2864442376 | 02/Sep/2024 | Listed | 25/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AFFLELOU | €75.0 million Senior Subordinated Floating Rate Notes due 2027 - 144A - GEM | XS2342911737 | 18/Nov/2021 | Listed | 19/May/2027 |
| AFFLELOU | €75.0 million Senior Subordinated Floating Rate Notes due 2027 - RegS - GEM | XS2342911570 | 18/Nov/2021 | Listed | 19/May/2027 |
| AGCO INTERNATIONAL HOLDINGS B.V. | €600,000,000 0.800% Senior Notes due 2028 - GEM | XS2393323071 | 06/Oct/2021 | Listed | 06/Oct/2028 |
| AGL CLO 10 LTD. | U.S.$ 22,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG0120XAA30 | 14/May/2021 | Listed | 15/Apr/2034 |
| AGL CLO 10 LTD. | U.S.$ 22,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | US00119XAA37 | 14/May/2021 | Listed | 15/Apr/2034 |
| AGL CLO 10 LTD. | U.S.$ 25,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG0120YAC78 | 14/May/2021 | Listed | 15/Apr/2034 |
| AGL CLO 10 LTD. | U.S.$ 25,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | US00119YAE32 | 14/May/2021 | Listed | 15/Apr/2034 |
| AGL CLO 10 LTD. | U.S.$ 31,250,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG0120YAD51 | 14/May/2021 | Listed | 15/Apr/2034 |
| AGL CLO 10 LTD. | U.S.$ 31,250,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | US00119YAG89 | 14/May/2021 | Listed | 15/Apr/2034 |
| AGL CLO 10 LTD. | U.S.$ 320,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | USG0120YAA13 | 14/May/2021 | Listed | 15/Apr/2034 |
| AGL CLO 10 LTD. | U.S.$ 320,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US00119YAA10 | 14/May/2021 | Listed | 15/Apr/2034 |
| AGL CLO 10 LTD. | U.S.$ 58,750,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | USG0120YAB95 | 14/May/2021 | Listed | 15/Apr/2034 |
| AGL CLO 10 LTD. | U.S.$ 58,750,000 Class B Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US00119YAC75 | 14/May/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | USG0121VAD04 | 08/Jul/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AGL CLO 11 LTD. | U.S.$15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 -(Rule 144A) - GEM | US00851TAG13 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$17,500,000 Class AJ Senior Secured Floating Rate Notes due 2034 - GEM | USG0121VAB48 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$17,500,000 Class AJ Senior Secured Floating Rate Notes due 2034-(Rule 144A) - GEM | US00851TAC09 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$21,250,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG0134RAA08 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$21,250,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | US00851RAA86 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$27,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG0121VAF51 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$27,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | US00851TAL08 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG0121VAE86 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 -(Rule 144A) - GEM | US00851TAJ51 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$307,500,000 Class AS Senior Secured Floating Rate Notes due 2034 - GEM | USG0121VAA64 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$307,500,000 Class AS Senior Secured Floating Rate Notes due 2034 -(Rule 144A) - GEM | US00851TAA43 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$40,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | USG0121VAC21 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$40,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034-(Rule 144A) - GEM | US00851TAE64 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 11 LTD. | U.S.$45,700,000 Subordinated Notes due 2034 - GEM | USG0134RAB80 | 08/Jul/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AGL CLO 11 LTD. | U.S.$45,700,000 Subordinated Notes due 2034-(Rule 144A) - GEM | US00851RAC43 | 08/Jul/2021 | Listed | 15/Apr/2034 |
| AGL CLO 12 LTD. | U.S.$12,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | US00120BAC46 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 12 LTD. | U.S.$12,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - GEM | USG0135NAB67 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 12 LTD. | U.S.$28,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | US00120CAA62 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 12 LTD. | U.S.$28,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG01355AA74 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 12 LTD. | U.S.$33,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | US00120BAG59 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 12 LTD. | U.S.$33,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG0135NAD24 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 12 LTD. | U.S.$37,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | US00120BAJ98 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 12 LTD. | U.S.$37,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG0135NAE07 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 12 LTD. | U.S.$372,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | US00120BAA89 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 12 LTD. | U.S.$372,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - GEM | USG0135NAA84 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 12 LTD. | U.S.$69,000,000 Class B Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | US00120BAE02 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 12 LTD. | U.S.$69,000,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | USG0135NAC41 | 18/Jun/2021 | Listed | 20/Jul/2034 |
| AGL CLO 25 LTD | U.S.$13,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG01027AA23 | 20/Jun/2023 | Listed | 21/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AGL CLO 25 LTD | U.S.$13,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | US00120PAA75 | 20/Jun/2023 | Listed | 21/Jul/2036 |
| AGL CLO 25 LTD | U.S.$252,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG01029AA88 | 20/Jun/2023 | Listed | 21/Jul/2036 |
| AGL CLO 25 LTD | U.S.$252,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | US00120NAA28 | 20/Jun/2023 | Listed | 21/Jul/2036 |
| AGL CLO 25 LTD | U.S.$8,000,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG01029AE01 | 20/Jun/2023 | Listed | 21/Jul/2036 |
| AGL CLO 25 LTD | U.S.$8,000,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | US00120NAJ37 | 20/Jun/2023 | Listed | 21/Jul/2036 |
| AGL CLO 3 LTD. | U.S.$15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - GEM | USG01215AC98 | 13/Mar/2020 | Listed | 15/Jan/2033 |
| AGL CLO 3 LTD. | U.S.$15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 (Rule 144A) - GEM | US00119MAE93 | 13/Mar/2020 | Listed | 15/Jan/2033 |
| AGL CLO 3 LTD. | U.S.$30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | USG01215AE54 | 13/Mar/2020 | Listed | 15/Jan/2033 |
| AGL CLO 3 LTD. | U.S.$30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | US00119MAJ80 | 13/Mar/2020 | Listed | 15/Jan/2033 |
| AGL CLO 3 LTD. | U.S.$30,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | USG01214AA67 | 13/Mar/2020 | Listed | 15/Jan/2033 |
| AGL CLO 3 LTD. | U.S.$30,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | US00119NAA54 | 13/Mar/2020 | Listed | 15/Jan/2033 |
| AGL CLO 3 LTD. | U.S.$36,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | USG01215AD71 | 13/Mar/2020 | Listed | 15/Jan/2033 |
| AGL CLO 3 LTD. | U.S.$36,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | US00119MAG42 | 13/Mar/2020 | Listed | 15/Jan/2033 |
| AGL CLO 3 LTD. | U.S.$384,000,000 Class A Senior Secured Floating Rate Notes due 2033 - GEM | USG01215AA33 | 13/Mar/2020 | Listed | 15/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AGL CLO 3 LTD. | U.S.$384,000,000 Class A Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | US00119MAA71 | 13/Mar/2020 | Listed | 15/Jan/2033 |
| AGL CLO 3 LTD. | U.S.$54,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - GEM | USG01215AB16 | 13/Mar/2020 | Listed | 15/Jan/2033 |
| AGL CLO 3 LTD. | U.S.$54,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | US00119MAC38 | 13/Mar/2020 | Listed | 15/Jan/2033 |
| AGL CLO 6 LTD. | U.S.$23,200,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG01321AC57 | 23/Jul/2021 | Listed | 20/Jul/2034 |
| AGL CLO 6 LTD. | U.S.$23,200,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | US00119WAE75 | 23/Jul/2021 | Listed | 20/Jul/2034 |
| AGL CLO 6 LTD. | U.S.$34,800,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | US00119VAU35 | 23/Jul/2021 | Listed | 20/Jul/2034 |
| AGL CLO 6 LTD. | U.S.$34,800,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG0132YAK58 | 23/Jul/2021 | Listed | 20/Jul/2034 |
| AGL CLO 6 LTD. | U.S.$41,880,000 Subordinated Notes due 2031 - GEM | USG01321AB74 | 04/Sep/2020 | Listed | 20/Jul/2031 |
| AGL CLO 6 LTD. | U.S.$41,880,000 Subordinated Notes due 2031 (Rule 144A) - GEM | US00119WAC10 | 04/Sep/2020 | Listed | 20/Jul/2031 |
| AGL CLO I LTD. | U.S.$20,920,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - GEM | USG01213AB67 | 11/Nov/2019 | Listed | 20/Oct/2032 |
| AGL CLO I LTD. | U.S.$20,920,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | US00119HAC43 | 11/Nov/2019 | Listed | 20/Oct/2032 |
| AGL CLO I LTD. | U.S.$23,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG01213AF71 | 18/Nov/2021 | Listed | 20/Oct/2034 |
| AGL CLO I LTD. | U.S.$23,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US00119HAL42 | 18/Nov/2021 | Listed | 20/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AGL CLO I LTD. | U.S.$23,850,000 Class E Junior Secured Deferrable Floating Rate Notes due 2032 - GEM | USG01200AA55 | 11/Nov/2019 | Listed | 20/Oct/2032 |
| AGL CLO I LTD. | U.S.$23,850,000 Class E Junior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | US00119KAA16 | 11/Nov/2019 | Listed | 20/Oct/2032 |
| AGL CLO I LTD. | U.S.$23,850,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US00119KAE38 | 18/Nov/2021 | Listed | 20/Oct/2034 |
| AGL CLO I LTD. | U.S.$25,250,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG01200AC12 | 18/Nov/2021 | Listed | 20/Oct/2034 |
| AGL CLO I LTD. | U.S.$28,570,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - GEM | USG01213AC41 | 11/Nov/2019 | Listed | 20/Oct/2032 |
| AGL CLO I LTD. | U.S.$28,570,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | US00119HAE09 | 11/Nov/2019 | Listed | 20/Oct/2032 |
| AGL CLO I LTD. | U.S.$28,570,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US00119HAN08 | 18/Nov/2021 | Listed | 20/Oct/2034 |
| AGL CLO I LTD. | U.S.$32,250,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG01213AG54 | 18/Nov/2021 | Listed | 20/Oct/2034 |
| AGL CLO I LTD. | U.S.$42,260,000 Subordinated Notes due 2032 - GEM | USG01200AB39 | 11/Nov/2019 | Listed | 20/Oct/2032 |
| AGL CLO I LTD. | U.S.$42,260,000 Subordinated Notes due 2032 (Rule 144A) - GEM | US00119KAC71 | 11/Nov/2019 | Listed | 20/Oct/2032 |
| AGL CLO I LTD. | U.S.$50,400,000 Class B Senior Secured Floating Rate Notes due 2032 - GEM | USG01213AA84 | 11/Nov/2019 | Listed | 20/Oct/2032 |
| AGL CLO I LTD. | U.S.$50,400,000 Class B Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | US00119HAA86 | 11/Nov/2019 | Listed | 20/Oct/2032 |
| AGL CORE CLO 15 LTD. | U.S.$262,400,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - GEM | USG0134HAA26 | 20/Dec/2021 | Listed | 20/Jan/2035 |
| AGL CORE CLO 15 LTD. | U.S.$262,400,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | US00121GAA67 | 20/Dec/2021 | Listed | 20/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AGL CORE CLO 15 LTD. | U.S.$33,430,000 Class B Senior Secured Floating Rate Notes due 2035 - GEM | USG0134HAC81 | 20/Dec/2021 | Listed | 20/Jan/2035 |
| AGL CORE CLO 15 LTD. | U.S.$33,430,000 Class B Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | US00121GAE89 | 20/Dec/2021 | Listed | 20/Jan/2035 |
| AIB GROUP PLC | €625,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Contingent Temporary Write Down Securities - GEM | XS2010031057 | 23/Jun/2020 | Listed | |
| AIB GROUP PLC | €625,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Contingent Temporary Write Down Securities - GEM | XS2808268390 | 30/Apr/2024 | Listed | |
| AIMCO CLO 11, LTD. | U.S.$15,750,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG0132QAA43 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$15,750,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US00140PAA30 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$28,875,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG0133NAD42 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$28,875,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US00140NAG51 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$288,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG0133NAA03 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$288,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US00140NAA81 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$34,125,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG0133NAC68 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$34,125,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US00140NAE04 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$45,900,000 Subordinated Notes due 2031 - GEM | USG0132QAB26 | 15/Oct/2020 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AIMCO CLO 11, LTD. | U.S.$45,900,000 Subordinated Notes due 2031 (Rule 144A) - GEM | US00140PAC95 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$48,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG0133NAE25 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$48,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US00140NAJ90 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$54,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG0133NAB85 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$54,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US00140NAC48 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$9,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG0133NAF99 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 11, LTD. | U.S.$9,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US00140NAL47 | 15/Oct/2020 | Listed | 15/Oct/2031 |
| AIMCO CLO 20, LTD. | U.S.$304,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | US00901QAA04 | 30/Nov/2023 | Listed | 16/Oct/2036 |
| AIMCO CLO 20, LTD. | U.S.$304,000,000 Class A Senior Secured Floating Rate Notes due 2036- Reg S - GEM | USG0136QAA07 | 30/Nov/2023 | Listed | 16/Oct/2036 |
| AIMCO CLO, SERIES 2017-A | USD 36000000 Subordinated Notes due 2029 - GEM | USG01333AC04 | 13/Jun/2017 | Listed | 20/Jul/2029 |
| AIRCRAFT FINANCE COMPANY LIMITED | USD 132810000 Tranche B 4.100 per cent. Fixed Rate Secured Notes due 2026 - GEM | XS1109952025 | 14/Oct/2014 | Listed | 29/Mar/2026 |
| AIRCRAFT FINANCE COMPANY LIMITED | USD 204060000 Tranche C 3.955 per cent. Fixed Rate Secured Notes due 2023 - GEM | XS1109952298 | 14/Oct/2014 | Listed | 29/Mar/2026 |
| AKBANK T.A.S. | U.S.$500,000,000 7.498 per cent. Sustainability Notes due 2030 - GEM | XS2842188687 | 20/Jun/2024 | Listed | 20/Jan/2030 |
| AKTIF YATIRIM BANKASI A.S. | Series 6 - Issue of US $148,500,000 6.50% Notes due 2026 - GEM | XS2340073605 | 07/May/2021 | Listed | 07/May/2026 |
| AKTIF YATIRIM BANKASI A.S. | Series 7 - Issue of EUR 65,000,000 4.75% Notes due 2026 - GEM | XS2417923583 | 06/Dec/2021 | Listed | 06/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AKTIF YATIRIM BANKASI A.S. | Series 8 - US$50,000,000 8.75% Notes due 2027 - GEM | XS2533730326 | 14/Sep/2022 | Listed | 14/Sep/2027 |
| AKTIF YATIRIM BANKASI A.S. | Series 9 - Issue of US $50,000,000 7.50% Notes due 2028 - GEM | XS2737627286 | 20/Dec/2023 | Listed | 22/Dec/2028 |
| AL MI'YAR CAPITAL SA | USD 10,750,000 Index Linked Notes due 2026 referencing the Deutsche Bank Optimized Equity Income Index - GEM | XS2332692636 | 23/Jul/2021 | Listed | 27/Mar/2026 |
| AL MI'YAR CAPITAL SA | USD 25,000,000 Credit Linked Notes linked to Barclays PLC - GEM | XS2270558989 | 14/Apr/2021 | Listed | 23/Dec/2025 |
| AL MI'YAR CAPITAL SA | USD 25,000,000 Credit Linked Notes linked to NatWest Group PLC - GEM | XS2319553645 | 22/Apr/2021 | Listed | 23/Jun/2026 |
| AL MI'YAR CAPITAL SA | USD 25,000,000 Credit Linked Notes linked to Republic of Indonesia - GEM | XS2319553561 | 22/Apr/2021 | Listed | 23/Jun/2026 |
| AL MI'YAR CAPITAL SA | USD 25,000,000 Credit Linked Notes linked to UniCredit SpA - GEM | XS2270559524 | 14/Apr/2021 | Listed | 23/Dec/2025 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | €33,700,000 Subordinated Notes due 2034 - 144A - GEM | XS2197562593 | 16/Jul/2020 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | €33,700,000 Subordinated Notes due 2034 - Reg S - GEM | XS2197562247 | 16/Jul/2020 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2368816448 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- RegS - GEM | XS2368816018 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2368816281 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2368815804 | 03/Sep/2021 | Listed | 18/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2368816109 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - RegS - GEM | XS2368815713 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2368816877 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2368816794 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | XS2368817099 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2034 - RegS - GEM | XS2368816950 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2368817255 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2368817172 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2368817412 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2368817339 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2368817685 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2368817503 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2368817842 | 03/Sep/2021 | Listed | 18/Oct/2034 |
| ALBACORE EURO CLO I DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2368817768 | 03/Sep/2021 | Listed | 18/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2330066536 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- RegS - GEM | XS2330064838 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2330065058 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2330064754 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2314651626 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - RegS - GEM | XS2314651543 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2330066700 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2330066619 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2330065488 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2330065215 | 12/May/2021 | Listed | 15/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2330065306 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - RegS - GEM | XS2330065132 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2330065645 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2330065561 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2330065728 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2330066882 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2314651972 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - RegS - GEM | XS2314651899 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2330066023 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2330066965 | 12/May/2021 | Listed | 15/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2330067005 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2330065991 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2314652277 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - RegS - GEM | XS2314652194 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2330067187 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2330066296 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2330066452 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2330066379 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2314652434 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - RegS - GEM | XS2314652350 | 12/May/2021 | Listed | 15/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due June 2034 - 144A - GEM | XS2314652608 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due June 2034 - Reg S - GEM | XS2314652517 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due June 2034 - 144A - GEM | XS2314652863 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due June 2034 - Reg S - GEM | XS2314652780 | 05/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Subordinated Notes due June 2034 - 144a - GEM | XS2314653085 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO II DESIGNATED ACTIVITY COMPANY | Subordinated Notes due June 2034 - RegS - GEM | XS2314652947 | 12/May/2021 | Listed | 15/Jun/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2396623741 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2396623667 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | XS2396622933 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Reg S - GEM | XS2396622859 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2396623584 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2396623402 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €238,000,000 Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2396622347 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €238,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2396622420 | 26/Nov/2021 | Listed | 15/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2396622776 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2396622693 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2396623311 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2396623238 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2396623154 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2396623071 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €31,700,000 Subordinated Notes due 2034 - 144A - GEM | XS2396624046 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO III DESIGNATED ACTIVITY COMPANY | €31,700,000 Subordinated Notes due 2034 - Reg S - GEM | XS2396623824 | 26/Nov/2021 | Listed | 15/Dec/2034 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €14,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2462930665 | 10/May/2022 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €14,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035- Reg S - GEM | XS2462930582 | 10/May/2022 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €206,600,000 Class A-R Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2861758642 | 31/Jul/2024 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €206,600,000 Class A-R Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2861758568 | 31/Jul/2024 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €21,700,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2861759707 | 31/Jul/2024 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €21,700,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035- 144A - GEM | XS2861759889 | 31/Jul/2024 | Listed | 15/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €30,400,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2861759376 | 31/Jul/2024 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €30,400,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035- 144A - GEM | XS2861759459 | 31/Jul/2024 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €30,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2861759616 | 31/Jul/2024 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €30,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2861759533 | 31/Jul/2024 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €34,400,000 Subordinated Notes due 2035 - 144A - GEM | XS2462930822 | 10/May/2022 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €34,400,000 Subordinated Notes due 2035- Reg S - GEM | XS2462930749 | 10/May/2022 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €54,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2861758725 | 31/Jul/2024 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO IV DESIGNATED ACTIVITY COMPANY | €54,000,000 Class B-R Senior Secured Floating Rate Notes due 2035- 144A - GEM | XS2861758998 | 31/Jul/2024 | Listed | 15/Jul/2035 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 - 144A - GEM | XS2904847071 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 - RegS - GEM | XS2904847667 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €13,825,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2904848046 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €13,825,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2904847584 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €18,050,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2904847402 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €18,050,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2904847824 | 15/Oct/2024 | Listed | 15/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €21,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2904847741 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €21,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2904847154 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €233,500,000 Class A-R Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2904846859 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €233,500,000 Class A-R Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2904846693 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €32,600,000 Subordinated Notes due 2036 - 144A - GEM | XS2600114990 | 26/May/2023 | Listed | 15/Apr/2036 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €32,600,000 Subordinated Notes due 2036 - RegS - GEM | XS2600115534 | 26/May/2023 | Listed | 15/Apr/2036 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €34,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2904847311 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €34,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2904847238 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €34,750,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2904846933 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO V DESIGNATED ACTIVITY COMPANY | €34,750,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2904846776 | 15/Oct/2024 | Listed | 15/Apr/2038 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €13,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2747765795 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €13,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2747765522 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €19,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2747765449 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €19,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2747765365 | 28/Mar/2024 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €24,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2747765019 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €24,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2747764988 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €27,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2747765282 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €27,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2747765100 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €28,700,000 Subordinated Notes due 2037 - 144A - GEM | XS2747765951 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €28,700,000 Subordinated Notes due 2037 - RegS - GEM | XS2747765878 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €37,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2747764558 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €37,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2747764475 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2747764806 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - RegS - GEM | XS2747764632 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | up to €171,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2747764392 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBACORE EURO CLO VI DESIGNATED ACTIVITY COMPANY | up to €171,000,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2747764129 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| ALBEMARLE NEW HOLDING GMBH | €500,000,000 1.125% Notes due 2025 - GEM | XS2083146964 | 25/Nov/2019 | Listed | 25/Nov/2025 |
| ALBEMARLE NEW HOLDING GMBH | €500,000,000 1.625% Notes due 2028 - GEM | XS2083147343 | 25/Nov/2019 | Listed | 25/Nov/2028 |
| ALDAR INVESTMENT PROPERTIES SUKUK LIMITED | Series 1 - Issue of U.S. $500,000,000 Trust Certificates due 2033 - GEM | XS2627338580 | 24/May/2023 | Listed | 24/May/2033 |
| ALDAR INVESTMENT PROPERTIES SUKUK LIMITED | Series 2 - Issue of U.S. $500,000,000 Trust Certificates due 2034 - GEM | XS2816816305 | 16/May/2024 | Listed | 16/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALESCO PREFERRED FUNDING III LTD | Preferred Shares - GEM - GEM | KYG015872065 | 07/Apr/2004 | Listed | 01/May/2034 |
| ALFA BOND ISSUANCE PUBLIC LIMITED COMPANY | Series 15 - U.S.$400,000,000 5.9 per cent. Perpetual Loan Participation Notes - GEM | XS2410104736 | 23/Nov/2021 | Suspended | |
| ALIMENTATION COUCHE-TARD INC | €650,000,000 principal amount of 4.011% Senior Unsecured Notes Due 2036 - Reg S - GEM | XS2764880667 | 16/Feb/2024 | Listed | 12/Feb/2036 |
| ALIMENTATION COUCHE-TARD INC | €700,000,000 principal amount of 3.647% Senior Unsecured Notes Due 2031 - Reg S - GEM | XS2764880402 | 16/Feb/2024 | Listed | 12/May/2031 |
| ALIMENTATION COUCHE-TARD INC | EUR 750000000 1.875% Senior Unsecured Notes due 2026 - GEM | XS1405816312 | 06/May/2016 | Listed | 06/May/2026 |
| ALIMENTATION COUCHE-TARD INC | NOK 675,000,000 3.85% Senior Unsecured Notes Due 2026 - GEM | XS1344387979 | 18/Feb/2016 | Listed | 18/Feb/2026 |
| ALLEGRO CLO II-S, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US01751EAC21 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | USG0178CAB84 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US01751EAE86 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | USG0178CAC67 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class B Mezzanine Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US01751EAG35 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class B Mezzanine Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG0178CAD41 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US01751EAJ73 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG0178CAE24 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US01751FAA30 | 28/Sep/2018 | Listed | 21/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALLEGRO CLO II-S, LTD. | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG01785AA58 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class E Junior Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US01751FAC95 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class E Junior Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG01785AB32 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class X Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US01751EAA64 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Class X Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | USG0178CAA02 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO II-S, LTD. | Subordinated Notes due 2028 (144A) - GEM | US01749MAE57 | 28/Sep/2018 | Listed | 21/Oct/2028 |
| ALLEGRO CLO IV, LTD., | USD 42200000 Subordinated Notes due 2030 - GEM | USG01787AB97 | 05/Jan/2017 | Listed | 15/Jan/2030 |
| ALLEGRO CLO V, LTD. | USD 41,500,000 Subordinated Notes due 2030 - GEM | USG01768AB90 | 10/Oct/2017 | Listed | 16/Oct/2030 |
| ALLEGRO CLO VI, LTD. | USD 20,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US01749CAA53 | 02/Feb/2018 | Listed | 17/Jan/2031 |
| ALLEGRO CLO VI, LTD. | USD 20,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG0179CAA92 | 02/Feb/2018 | Listed | 17/Jan/2031 |
| ALLEGRO CLO VI, LTD. | USD 27,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US01749BAC37 | 02/Feb/2018 | Listed | 17/Jan/2031 |
| ALLEGRO CLO VI, LTD. | USD 27,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG0179BAC75 | 02/Feb/2018 | Listed | 17/Jan/2031 |
| ALLEGRO CLO VI, LTD. | USD 32,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US01749BAD10 | 02/Feb/2018 | Listed | 17/Jan/2031 |
| ALLEGRO CLO VI, LTD. | USD 32,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG0179BAD58 | 02/Feb/2018 | Listed | 17/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALLEGRO CLO VI, LTD. | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US01749BAA70 | 02/Feb/2018 | Listed | 17/Jan/2031 |
| ALLEGRO CLO VI, LTD. | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG0179BAA10 | 02/Feb/2018 | Listed | 17/Jan/2031 |
| ALLEGRO CLO VI, LTD. | USD 52,500,000 Subordinated Notes due 2031 (144A) - GEM | US01749CAB37 | 02/Feb/2018 | Listed | 17/Jan/2031 |
| ALLEGRO CLO VI, LTD. | USD 52,500,000 Subordinated Notes due 2031 (Reg S) - GEM | USG0179CAB75 | 02/Feb/2018 | Listed | 17/Jan/2031 |
| ALLEGRO CLO VI, LTD. | USD 60,000,000 Class B Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US01749BAB53 | 02/Feb/2018 | Listed | 17/Jan/2031 |
| ALLEGRO CLO VI, LTD. | USD 60,000,000 Class B Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG0179BAB92 | 02/Feb/2018 | Listed | 17/Jan/2031 |
| ALLEGRO CLO VII, LTD. | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US01750CAJ27 | 26/Jun/2018 | Listed | 13/Jun/2031 |
| ALLEGRO CLO VII, LTD. | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG0180CAE87 | 26/Jun/2018 | Listed | 13/Jun/2031 |
| ALLEGRO CLO VII, LTD. | Class E Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US01750DAA90 | 26/Jun/2018 | Listed | 13/Jun/2031 |
| ALLEGRO CLO VII, LTD. | Class E Junior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG0180BAA82 | 26/Jun/2018 | Listed | 13/Jun/2031 |
| ALLEGRO CLO VII, LTD. | Subordinated Notes Due 2031 (144A) - GEM | US01750DAC56 | 26/Jun/2018 | Listed | 13/Jun/2031 |
| ALLEGRO CLO VII, LTD. | Subordinated Notes due 2031 (Reg S) - GEM | USG0180BAB65 | 26/Jun/2018 | Listed | 13/Jun/2031 |
| ALLEGRO CLO VIII, LTD. | US$41,700,000 Subordinated Notes due 2031 (144A) - GEM | US01750MAC55 | 16/Aug/2018 | Listed | 15/Jul/2031 |
| ALLEGRO CLO VIII, LTD. | US$41,700,000 Subordinated Notes due 2031 (Reg S) - GEM | USG0176FAB34 | 16/Aug/2018 | Listed | 15/Jul/2031 |
| ALLEGRO CLO V-S, LTD | U.S.$12,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | US01751CAA09 | 30/Jul/2024 | Listed | 24/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALLEGRO CLO V-S, LTD | U.S.$12,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG01810AA16 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$16,000,000 Class B-2 Senior Secured Floating Rate Notes due 2037 (144A) - GEM | US01750RAJ95 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$16,000,000 Class B-2 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG0179PAE28 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$17,800,000 Subordinated-1 Notes due 2037 (144A) - GEM | US01751CAE21 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$17,800,000 Subordinated-1 Notes due 2037 (Reg S) - GEM | USG01810AC71 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$20,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | US01750RAQ39 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$20,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG0179PAH58 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$21,000,000 Class C-T Mezzanine Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | US01750RAN08 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$21,000,000 Class C-T Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG0179PAG75 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$23,700,000 Subordinated-2 Notes due 2037 (144A) - GEM | US01751CAG78 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$23,700,000 Subordinated-2 Notes due 2037 (Reg S) - GEM | USG01810AD54 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (144A) - GEM | US01750RAC43 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG0179PAB88 | 30/Jul/2024 | Listed | 24/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALLEGRO CLO V-S, LTD | U.S.$3,000,000 Class C-F Mezzanine Secured Deferrable Fixed Rate Notes due 2037 (144A) - GEM | US01750RAL42 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$3,000,000 Class C-F Mezzanine Secured Deferrable Fixed Rate Notes due 2037 (Reg S) - GEM | USG0179PAF92 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 (144A) - GEM | US01750RAG56 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG0179PAD45 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$4,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | US01751CAC64 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$4,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG01810AB98 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$4,000,000 Class X Senior Secured Floating Rate Notes due 2037 (144A) - GEM | US01750RAA86 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$4,000,000 Class X Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG0179PAA06 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$8,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 (144A) - GEM | US01750RAE09 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$8,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG0179PAC61 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$8,000,000 Class D-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2037 (144A) - GEM | US01750RAS94 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO V-S, LTD | U.S.$8,000,000 Class D-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2037 (Reg S) - GEM | USG0179PAJ15 | 30/Jul/2024 | Listed | 24/Jul/2037 |
| ALLEGRO CLO XI, LTD. | Class A-1b Senior Secured Fixed Rate Notes due 2033 (144A) - GEM | US01750HAC60 | 29/Jan/2020 | Listed | 19/Jan/2033 |
| ALLEGRO CLO XI, LTD. | Class A-1b Senior Secured Fixed Rate Notes due 2033 (Reg S) - GEM | USG01802AB64 | 29/Jan/2020 | Listed | 19/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALLEGRO CLO XI, LTD. | Class A-2b Senior Secured Fixed Rate Notes due 2033 (144A) - GEM | US01750HAN26 | 29/Jan/2020 | Listed | 19/Jan/2033 |
| ALLEGRO CLO XI, LTD. | Class A-2b Senior Secured Fixed Rate Notes due 2033 (Reg S) - GEM | USG01802AG51 | 29/Jan/2020 | Listed | 19/Jan/2033 |
| ALLEGRO CLO XI, LTD. | Class E-2 Junior Secured Deferrable Floating Rate Notes due 2033 (144A) - GEM | US01750JAE82 | 29/Jan/2020 | Listed | 19/Jan/2033 |
| ALLEGRO CLO XI, LTD. | Class E-2 Junior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | USG01801AC64 | 29/Jan/2020 | Listed | 19/Jan/2033 |
| ALLEGRO CLO XI, LTD. | Subordinated Notes due 2033 (144A) - GEM | US01750JAC27 | 29/Jan/2020 | Listed | 19/Jan/2033 |
| ALLEGRO CLO XI, LTD. | Subordinated Notes due 2033 (Reg S) - GEM | USG01801AB81 | 29/Jan/2020 | Listed | 19/Jan/2033 |
| ALLEGRO CLO XII, LTD. | Subordinated Notes due 2032 (144A) - GEM | US01750UAC71 | 26/Jan/2021 | Listed | 21/Jan/2032 |
| ALLEGRO CLO XII, LTD. | Subordinated Notes due 2032 (Reg S) - GEM | USG0179UAB73 | 26/Jan/2021 | Listed | 21/Jan/2032 |
| ALLEGRO CLO XIII, LTD. | U.S.$220,000,000 Class A Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US01750WAC38 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$220,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG0179XAB13 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$25,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US01750WAJ80 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$25,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG0179XAE51 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$25,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US01750XAA54 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$25,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG0179YAA13 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$3,500,000 Class X Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US01750WAA71 | 08/Jul/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALLEGRO CLO XIII, LTD. | U.S.$3,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG0179XAA30 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US01750WAG42 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG0179XAD78 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$46,520,000 Subordinated Notes due 2034 (144A) - GEM | US01750XAC11 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$46,520,000 Subordinated Notes due 2034 (Reg S) - GEM | USG0179YAB95 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$60,000,000 Class B Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US01750WAE93 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIII, LTD. | U.S.$60,000,000 Class B Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG0179XAC95 | 08/Jul/2021 | Listed | 20/Jul/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$12,500,000 Class A-2 Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US01751AAL08 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$12,500,000 Class A-2 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG01803AF51 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$151,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US01751AAC09 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$151,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG01803AB48 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$25,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US01751AAG13 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$25,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG01803AD04 | 06/Oct/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALLEGRO CLO XIV, LTD. | U.S.$25,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US01750YAA38 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$25,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG0180UAA63 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$3,500,000 Class X Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US01751AAA43 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$3,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG01803AA64 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US01751AAJ51 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG01803AE86 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$45,940,000 Subordinated Notes due 2034 (144A) - GEM | US01750YAC93 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$45,940,000 Subordinated Notes due 2034 (Reg S) - GEM | USG0180UAB47 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$57,500,000 Class B Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US01751AAE64 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XIV, LTD. | U.S.$57,500,000 Class B Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG01803AC21 | 06/Oct/2021 | Listed | 15/Oct/2034 |
| ALLEGRO CLO XV, LTD. | U.S.$14,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | US01749KAA79 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$14,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | USG01830AA95 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$195,000,000 Class A Senior Secured Floating Rate Notes (144A) - GEM | US01749WAA18 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$195,000,000 Class A Senior Secured Floating Rate Notes (Reg S) - GEM | USG01818AA42 | 22/Jun/2022 | Listed | 20/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALLEGRO CLO XV, LTD. | U.S.$2,800,000 Class F Junior Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | US01749KAE91 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$2,800,000 Class F Junior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | USG01830AC51 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$24,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | US01749WAE30 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$24,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | USG01818AC08 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$24,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | US01749WAG87 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$24,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | USG01818AD80 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$35,855,000 Subordinated Notes due 2035 (144A) - GEM | US01749KAC36 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$35,855,000 Subordinated Notes due 2035 (Reg S) - GEM | USG01830AB78 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$48,000,000 Class B Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US01749WAC73 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XV, LTD. | U.S.$48,000,000 Class B Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | USG01818AB25 | 22/Jun/2022 | Listed | 20/Jul/2035 |
| ALLEGRO CLO XVI, LTD. | U.S.$11,250,000 Class A-2 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG01805AB95 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$11,250,000 Class A-2 Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | US01749FAC41 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$11,250,000 Class B-2 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG01805AF00 | 16/May/2024 | Listed | 25/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALLEGRO CLO XVI, LTD. | U.S.$11,250,000 Class B-2 Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | US01749FAL40 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$18,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG01806AA95 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$18,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | US01749VAA35 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$20,250,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG01805AD51 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$20,250,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | US01749FAG54 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$27,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG01805AC78 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$27,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | US01749FAE07 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$288,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG01805AA13 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$288,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | US01749FAA84 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG01805AE35 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | US01749FAJ93 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$46,760,000 Subordinated Notes due 2037 (Reg S) - GEM | USG01806AB78 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$46,760,000 Subordinated Notes due 2037 (Rule 144A) - GEM | US01749VAC90 | 16/May/2024 | Listed | 25/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALLEGRO CLO XVI, LTD. | U.S.$6,750,000 Class D-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2037 (Reg S) - GEM | USG01805AG82 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALLEGRO CLO XVI, LTD. | U.S.$6,750,000 Class D-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2037 (Rule 144A) - GEM | US01749FAN06 | 16/May/2024 | Listed | 25/Apr/2037 |
| ALM V, LTD. | USD 308,500,000 Class A-1-R3 Senior Secured Floating Rate Notes due 2027 (144A) - GEM | US020056AT40 | 23/Mar/2018 | Listed | 18/Oct/2027 |
| ALM V, LTD. | USD 308,500,000 Class A-1-R3 Senior Secured Floating Rate Notes due 2027 (Reg S) - GEM | USG0230PAK50 | 23/Mar/2018 | Listed | 18/Oct/2027 |
| ALM VII(R)-2, LTD. | USD 5500000 Class A-X Senior Secured Floating Rate Notes due 2027 - GEM | USG0231BAH27 | 22/Dec/2016 | Listed | 24/Oct/2027 |
| ALM XVI, LTD | USD 11,000,000 Class E Secured Deferrable Floating Rate Notes due 2027 - GEM | USG0230MAF35 | 28/Aug/2015 | Listed | 15/Jul/2027 |
| ALM XVI, LTD | USD 112,200,000 Class A-2-R Senior Secured Floating Rate Notes due 2027 - GEM | USG0230LBC12 | 24/Jul/2017 | Listed | 15/Jul/2027 |
| ALM XVI, LTD | USD 13,000,000 Class C-2-R Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG0230LBF43 | 24/Jul/2017 | Listed | 15/Jul/2027 |
| ALM XVI, LTD | USD 52,250,000 Class D Secured Deferrable Floating Rate Notes due 2027 - GEM | USG0230MAA48 | 28/Aug/2015 | Listed | 15/Jul/2027 |
| ALM XVI, LTD | USD 59,400,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG0230LBD94 | 24/Jul/2017 | Listed | 15/Jul/2027 |
| ALM XVI, LTD | USD 60,150,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG0230LBE77 | 24/Jul/2017 | Listed | 15/Jul/2027 |
| ALM XVI, LTD | USD 715,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2027 - GEM | USG0230LBB39 | 24/Jul/2017 | Listed | 15/Jul/2027 |
| ALMARAI SUKUK LTD. | Series 2 - Issue of U.S. $750,000,000 Trust Certificates - GEM | XS2641777235 | 25/Jul/2023 | Listed | 25/Jul/2033 |
| ALME LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Notes (Reg S) - GEM | XS1724883746 | 16/Jan/2018 | Listed | 15/Jan/2032 |
| ALME LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Notes (Rule 144A) - GEM | XS1724883829 | 16/Jan/2018 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ALME LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | EUR 44,500,000 Participating Term Certificates due 2046 - 144A - GEM | US00164QAT13 | 14/Jan/2016 | Listed | 15/Jan/2046 |
| ALME LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | EUR 44,500,000 Participating Term Certificates due 2046 - GEM | XS1323030962 | 14/Jan/2016 | Listed | 15/Jan/2046 |
| ALPEK, S.A.B. DE C.V. | US$500,000,000 4.250% Senior Notes due 2029 - GEM | USP01703AC49 | 21/Nov/2019 | Listed | 18/Sep/2029 |
| ALPEK, S.A.B. DE C.V. | US$500,000,000 4.250% Senior Notes due 2029 (144A) - GEM | US020564AD27 | 21/Nov/2019 | Listed | 18/Sep/2029 |
| ALPEK, S.A.B. DE C.V. | US$600,000,000 3.250% Senior Notes due 2031 - Reg S - GEM | USP01703AD22 | 10/Aug/2021 | Listed | 25/Feb/2031 |
| ALPEK, S.A.B. DE C.V. | US$600,000,000 3.250% Senior Notes due 2031 - Rule 144A - GEM | US020564AE00 | 10/Aug/2021 | Listed | 25/Feb/2031 |
| ALPHA STAR HOLDING VII LIMITED | U.S.$400,000,000 trust certificates due 2026 - GEM | XS2615583510 | 27/Apr/2023 | Listed | 27/Apr/2026 |
| ALPHA STAR HOLDING VIII LIMITED | U.S.$600,000,000 Trust Certificates due 2027 - GEM | XS2701661303 | 12/Oct/2023 | Listed | 12/Apr/2027 |
| AMARIN CORPORATION PLC | USD 31,266,000 3.50% November 2015 Exchangeable Senior Notes due 2032 - GEM | GB00BYVXL795 | 14/Jan/2016 | Listed | 15/Jan/2032 |
| AMATHEA FUNDING PUBLIC LIMITED COMPANY | Amathea Dec 2015 - 1 VFN - USD 100,000,000 Issuer VFNs due 8th October 2030 - GEM | IE00BYZ4C197 | 02/Dec/2015 | Listed | 08/Oct/2030 |
| AMATHEA FUNDING PUBLIC LIMITED COMPANY | Amathea Oct 2008-1 JN - Issue of USD 10000000 Junior Notes due 8 October 2030 - GEM | XS0394652050 | 20/Jan/2010 | Listed | 08/Oct/2030 |
| AMATHEA FUNDING PUBLIC LIMITED COMPANY | Series Amathea Aug 2013 - 1 MZ - USD 15000000 Mezzanine Notes due 8 October 2030 - GEM | XS0964930613 | 30/Aug/2013 | Listed | 08/Oct/2030 |
| AMATHEA FUNDING PUBLIC LIMITED COMPANY | Series Amathea Dec 2015 - 2 VFN - Issue of USD 90,000,000 Issuer VFNs due 8th October 2030 - GEM | IE00BYZ4C205 | 02/Dec/2015 | Listed | 08/Oct/2030 |
| AMATHEA FUNDING PUBLIC LIMITED COMPANY | Series Amathea Dec 2015 - 3 VFN - Issue of USD 5,000,000 Issuer VFNs due 8th October 2030 - GEM | IE00BYZ4C643 | 02/Dec/2015 | Listed | 08/Oct/2030 |
| AMATHEA FUNDING PUBLIC LIMITED COMPANY | Series Amathea Dec 2015 - 4 VFN - USD 100,000,000 Issuer VFNs due 8th October 2030 - GEM | IE00BYZ4C312 | 18/Dec/2015 | Listed | 08/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AMATHEA FUNDING PUBLIC LIMITED COMPANY | Series Amathea Feb 2011 - 1 VFN - USD 215,000,000 Issuer VFNs due 8 October 2030 - GEM | IE00B46K4W17 | 07/Feb/2011 | Listed | 08/Oct/2030 |
| AMATHEA FUNDING PUBLIC LIMITED COMPANY | Series Amathea Feb 2014 - 1 MZ - USD 17500000 Mezzanine Notes due 8 October 2030 - GEM | XS1021938227 | 07/Feb/2014 | Listed | 08/Oct/2030 |
| AMATHEA FUNDING PUBLIC LIMITED COMPANY | Series Amathea May 2010-1 VFN - USD 10,000,000 Issuer VFNs due 8th October 2030 - GEM | IE00B45V5778 | 07/May/2010 | Listed | 08/Oct/2030 |
| AMATHEA FUNDING PUBLIC LIMITED COMPANY | Series Amathea Oct2013 - 2 VFN - USD 10,000,000 Issuer VFNs due 8 October 2030 - GEM | IE00BG5H9X32 | 31/Oct/2013 | Listed | 08/Oct/2030 |
| AMERICAN INTERNATIONAL GROUP INC | EUR 820,946,000 principal amount of 1.875% Notes due 2027 - GEM | XS1627602201 | 21/Jun/2017 | Listed | 21/Jun/2027 |
| AMERICAN MEDICAL SYSTEMS EUROPE B.V | €1,000,000,000 0.750% Senior Notes due 2025 - GEM | XS2454766473 | 10/Mar/2022 | Listed | 08/Mar/2025 |
| AMERICAN MEDICAL SYSTEMS EUROPE B.V | €1,250,000,000 3.500% Senior Notes due 2032 - GEM | XS2772266693 | 29/Feb/2024 | Listed | 08/Mar/2032 |
| AMERICAN MEDICAL SYSTEMS EUROPE B.V | €500,000,000 1.875% Senior Notes due 2034 - GEM | XS2452435295 | 10/Mar/2022 | Listed | 08/Mar/2034 |
| AMERICAN MEDICAL SYSTEMS EUROPE B.V | €750,000,000 1.375% Senior Notes due 2028 - GEM | XS2452433910 | 10/Mar/2022 | Listed | 08/Mar/2028 |
| AMERICAN MEDICAL SYSTEMS EUROPE B.V | €750,000,000 1.625% Senior Notes due 2031 - GEM | XS2452434645 | 10/Mar/2022 | Listed | 08/Mar/2031 |
| AMERICAN MEDICAL SYSTEMS EUROPE B.V | €750,000,000 3.375% Senior Notes due 2029 - GEM | XS2772266420 | 29/Feb/2024 | Listed | 08/Mar/2029 |
| AMMC CLO 16, LIMITED | U.S.$30,000,000 Class C-R2 Secured Deferrable Floating Rate Notes due 2029 - GEM | USG0339JAQ60 | 21/Jan/2021 | Listed | 14/Apr/2029 |
| AMMC CLO 16, LIMITED | U.S.$30,000,000 Class C-R2 Secured Deferrable Floating Rate Notes due 2029 (Rule 144A) - GEM | US00176JAX46 | 21/Jan/2021 | Listed | 14/Apr/2029 |
| AMMC CLO 16, LIMITED | U.S.$30,000,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2029 - GEM | USG0339JAS27 | 21/Jan/2021 | Listed | 14/Apr/2029 |
| AMMC CLO 16, LIMITED | U.S.$30,000,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2029 (Rule 144A) - GEM | US00176JBB17 | 21/Jan/2021 | Listed | 14/Apr/2029 |
| AMMC CLO 16, LIMITED | U.S.$317,985,000 Class A-R2 Senior Secured Floating Rate Notes due 2029 - GEM | USG0339JAN30 | 21/Jan/2021 | Listed | 14/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AMMC CLO 16, LIMITED | U.S.$317,985,000 Class A-R2 Senior Secured Floating Rate Notes due 2029 (Rule 144A) - GEM | US00176JAT34 | 21/Jan/2021 | Listed | 14/Apr/2029 |
| AMMC CLO 16, LIMITED | U.S.$55,015,000 Class B-R2 Senior Secured Floating Rate Notes due 2029 - GEM | USG0339JAP87 | 21/Jan/2021 | Listed | 14/Apr/2029 |
| AMMC CLO 16, LIMITED | U.S.$55,015,000 Class B-R2 Senior Secured Floating Rate Notes due 2029 (Rule 144A) - GEM | US00176JAV89 | 21/Jan/2021 | Listed | 14/Apr/2029 |
| AMMC CLO 16, LIMITED | U.S.D 27,000,000 Class E-R Secured Deferrable Floating Rate Notes due 2029 - GEM | USG0339KAC48 | 19/Apr/2017 | Listed | 14/Apr/2029 |
| AMMC CLO 16, LIMITED | U.S.D 6,000,000 Class X-R Amortizing Senior Secured Floating Rate Notes due 2029 - GEM | USG0339JAH61 | 19/Apr/2017 | Listed | 14/Apr/2029 |
| AMMC CLO 16, LIMITED | USD 44800000 Subordinated Notes Due 2027 - GEM | USG0339KAB64 | 20/May/2015 | Listed | 14/Apr/2027 |
| AMMC CLO 18, LIMITED | USD 20,000,000 CLASS ER SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0338BAD31 | 19/Jun/2018 | Listed | 26/May/2031 |
| AMMC CLO 18, LIMITED | USD 20,000,000 CLASS ER SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 (Rule 144A) - GEM | US001743AG85 | 19/Jun/2018 | Listed | 26/May/2031 |
| AMMC CLO 18, LIMITED | USD 22,000,000 CLASS DR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0338AAK90 | 19/Jun/2018 | Listed | 26/May/2031 |
| AMMC CLO 18, LIMITED | USD 22,000,000 CLASS DR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 (Rule 144A) - GEM | US001746AU01 | 19/Jun/2018 | Listed | 26/May/2031 |
| AMMC CLO 18, LIMITED | USD 24,000,000 CLASS CR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0338AAJ28 | 19/Jun/2018 | Listed | 26/May/2031 |
| AMMC CLO 18, LIMITED | USD 24,000,000 CLASS CR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 (Rule 144A) - GEM | US001746AS54 | 19/Jun/2018 | Listed | 26/May/2031 |
| AMMC CLO 18, LIMITED | USD 258,000,000 CLASS AR SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG0338AAG88 | 19/Jun/2018 | Listed | 26/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AMMC CLO 18, LIMITED | USD 258,000,000 CLASS AR SENIOR SECURED FLOATING RATE NOTES DUE 2031 (Rule 144A) - GEM | US001746AN67 | 19/Jun/2018 | Listed | 26/May/2031 |
| AMMC CLO 18, LIMITED | USD 38,150,000 SUBORDINATED NOTES DUE 2031 - GEM | USG0338BAC57 | 30/May/2016 | Listed | 26/May/2031 |
| AMMC CLO 18, LIMITED | USD 44,000,000 CLASS BR SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG0338AAH61 | 19/Jun/2018 | Listed | 26/May/2031 |
| AMMC CLO 18, LIMITED | USD 44,000,000 CLASS BR SENIOR SECURED FLOATING RATE NOTES DUE 2031 (Rule 144A) - GEM | US001746AQ98 | 19/Jun/2018 | Listed | 26/May/2031 |
| AMMC CLO 19, LIMITED | U.S.$296,000,000 CLASS AR SENIOR SECURED FLOATING RATE NOTES DUE 2028 - GEM | USG03395AE37 | 18/Oct/2019 | Listed | 16/Oct/2028 |
| AMMC CLO 19, LIMITED | U.S.$296,000,000 CLASS AR SENIOR SECURED FLOATING RATE NOTES DUE 2028 -(Rule 144A) - GEM | US00176PAJ12 | 18/Oct/2019 | Listed | 16/Oct/2028 |
| AMMC CLO 19, LIMITED | U.S.$44,875,000 CLASS BR SENIOR SECURED FLOATING RATE NOTES DUE 2028 - GEM | USG03395AF02 | 18/Oct/2019 | Listed | 16/Oct/2028 |
| AMMC CLO 19, LIMITED | U.S.$44,875,000 CLASS BR SENIOR SECURED FLOATING RATE NOTES DUE 2028 -(Rule 144A) - GEM | US00176PAL67 | 18/Oct/2019 | Listed | 16/Oct/2028 |
| AMMC CLO 19, LIMITED | USD 45850000 SUBORDINATED NOTES DUE 2028 - GEM | USG03393AB40 | 14/Nov/2016 | Listed | 16/Oct/2028 |
| AMMC CLO 20, LIMITED | U.S.$20,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2029 - (Rule 144A) - GEM | US00177TAQ67 | 10/Aug/2021 | Listed | 17/Apr/2029 |
| AMMC CLO 20, LIMITED | U.S.$20,000,000 CLASS D-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG0339DAH91 | 10/Aug/2021 | Listed | 17/Apr/2029 |
| AMMC CLO 20, LIMITED | U.S.$257,518,917 CLASS A-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - (Rule 144A) - GEM | US00177TAJ25 | 10/Aug/2021 | Listed | 17/Apr/2029 |
| AMMC CLO 20, LIMITED | U.S.$257,518,917 CLASS A-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG0339DAE60 | 10/Aug/2021 | Listed | 17/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AMMC CLO 20, LIMITED | U.S.$26,000,000 CLASS C-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - (Rule 144A) - GEM | US00177TAN37 | 10/Aug/2021 | Listed | 17/Apr/2029 |
| AMMC CLO 20, LIMITED | U.S.$26,000,000 CLASS C-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG0339DAG19 | 10/Aug/2021 | Listed | 17/Apr/2029 |
| AMMC CLO 20, LIMITED | U.S.$44,000,000 CLASS B-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - (Rule 144A) - GEM | US00177TAL70 | 10/Aug/2021 | Listed | 17/Apr/2029 |
| AMMC CLO 20, LIMITED | U.S.$44,000,000 CLASS B-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG0339DAF36 | 10/Aug/2021 | Listed | 17/Apr/2029 |
| AMMC CLO 20, LIMITED | USD 39900000 SUBORDINATED NOTES DUE 2029 - GEM | USG0339BAB65 | 05/Apr/2017 | Listed | 17/Apr/2029 |
| AMMC CLO 21, LIMITED | USD 18,000,000 Class E Secured Deferrable Floating Rate Notes due 2030 - GEM | USG0339XAA03 | 23/Oct/2017 | Listed | 02/Nov/2030 |
| AMMC CLO 21, LIMITED | USD 25,000,000 CLASS D SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG0339VAE68 | 23/Oct/2017 | Listed | 02/Nov/2030 |
| AMMC CLO 21, LIMITED | USD 281,000,000 CLASS A SENIOR SECURED FLOATING RATE NOTES DUE 2030 - GEM | USG0339VAB20 | 23/Oct/2017 | Listed | 02/Nov/2030 |
| AMMC CLO 21, LIMITED | USD 29,000,000 CLASS C SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG0339VAD85 | 23/Oct/2017 | Listed | 02/Nov/2030 |
| AMMC CLO 21, LIMITED | USD 40,700,000 SUBORDINATED NOTES DUE 2030 - GEM | USG0339XAB85 | 23/Oct/2017 | Listed | 02/Nov/2030 |
| AMMC CLO 21, LIMITED | USD 61,000,000 CLASS B SENIOR SECURED FLOATING RATE NOTES DUE 2030 - GEM | USG0339VAC03 | 23/Oct/2017 | Listed | 02/Nov/2030 |
| AMMC CLO 22, LIMITED | USD 23,000,000 CLASS D SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0340LAD76 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 23,000,000 CLASS D SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 (144A) - GEM | US00177HAG48 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 27,000,000 CLASS C SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0340LAC93 | 28/Mar/2018 | Listed | 25/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AMMC CLO 22, LIMITED | USD 27,000,000 CLASS C SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 (144A) - GEM | US00177HAE99 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 281,250,000 CLASS A SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG0340LAA38 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 281,250,000 CLASS A SENIOR SECURED FLOATING RATE NOTES DUE 2031 (144A) - GEM | US00177HAA77 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 5,000,000 CLASS E-1A SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0339NAE43 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 5,000,000 CLASS E-1A SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 (144A) - GEM | US00176NAE76 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 5,000,000 CLASS E-1B SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0339NAG90 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 5,000,000 CLASS E-1B SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 (144A) - GEM | US00176NAJ63 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 52,000,000 SUBORDINATED NOTES DUE 2031 - GEM | USG0339NAF18 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 52,000,000 SUBORDINATED NOTES DUE 2031 (144A) - GEM | US00176NAG25 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 60,750,000 CLASS B SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG0340LAB11 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 60,750,000 CLASS B SENIOR SECURED FLOATING RATE NOTES DUE 2031 (144A) - GEM | US00177HAC34 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 9,000,000 CLASS E-2 SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0339NAH73 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 22, LIMITED | USD 9,000,000 CLASS E-2 SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 (144A) - GEM | US00176NAL10 | 28/Mar/2018 | Listed | 25/Apr/2031 |
| AMMC CLO 23, LIMITED | U.S.$15,000,000 CLASS A-2-R SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG0341AAL29 | 08/Nov/2021 | Listed | 17/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AMMC CLO 23, LIMITED | U.S.$15,000,000 CLASS A-2-R SENIOR SECURED FLOATING RATE NOTES DUE 2031 - Rule 144A - GEM | US00177JAW53 | 08/Nov/2021 | Listed | 17/Oct/2031 |
| AMMC CLO 23, LIMITED | U.S.$18,000,000 CLASS C-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - Rule 144A - GEM | US00177JBC80 | 08/Nov/2021 | Listed | 17/Oct/2031 |
| AMMC CLO 23, LIMITED | U.S.$18,000,000 CLASS C-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0341AAP33 | 08/Nov/2021 | Listed | 17/Oct/2031 |
| AMMC CLO 23, LIMITED | U.S.$18,000,000 CLASS D-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0341AAQ16 | 08/Nov/2021 | Listed | 17/Oct/2031 |
| AMMC CLO 23, LIMITED | U.S.$18,000,000 CLASS D-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - Rule 144A - GEM | US00177JBE47 | 08/Nov/2021 | Listed | 17/Oct/2031 |
| AMMC CLO 23, LIMITED | U.S.$180,000,000 CLASS A-1-R SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG0341AAJ72 | 08/Nov/2021 | Listed | 17/Oct/2031 |
| AMMC CLO 23, LIMITED | U.S.$180,000,000 CLASS A-1-R SENIOR SECURED FLOATING RATE NOTES DUE 2031 - Rule 144A - GEM | US00177JAS42 | 08/Nov/2021 | Listed | 17/Oct/2031 |
| AMMC CLO 23, LIMITED | U.S.$31,140,000 SUBORDINATED NOTES DUE 2031 - GEM | USG03415AB51 | 20/Nov/2020 | Listed | 17/Oct/2031 |
| AMMC CLO 23, LIMITED | U.S.$31,140,000 SUBORDINATED NOTES DUE 2031- (Rule 144A) - GEM | US00176RAC25 | 20/Nov/2020 | Listed | 17/Oct/2031 |
| AMMC CLO 23, LIMITED | U.S.$33,000,000 CLASS B-R SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG0341AAM02 | 08/Nov/2021 | Listed | 17/Oct/2031 |
| AMMC CLO 23, LIMITED | U.S.$7,500,000 CLASS E-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG03415AC35 | 08/Nov/2021 | Listed | 17/Oct/2031 |
| AMMC CLO 23, LIMITED | U.S.$7,500,000 CLASS E-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - Rule 144A - GEM | US00176RAE80 | 08/Nov/2021 | Listed | 17/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AMMC CLO XI, LIMITED | USD 17,200,000 CLASS E-R2 SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - 144A - GEM | US001747AJ39 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 17,200,000 CLASS E-R2 SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG03389AE68 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 2,500,000 CLASS A-3B-R2 SENIOR SECURED FLOATING RATE NOTES DUE 2031 - 144A - GEM | US00176ABA25 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 2,500,000 CLASS A-3B-R2 SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG0338TAQ51 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 216,600,000 CLASS A-1-R2 SENIOR SECURED FLOATING RATE NOTES DUE 2031 - 144A - GEM | US00176AAX37 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 216,600,000 CLASS A-1-R2 SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG0338TAM48 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 23,600,000 CLASS D-R2 SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - 144A - GEM | US00176ABD63 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 23,600,000 CLASS D-R2 SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0338TAT90 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 30,000,000 CLASS A-3A-R2 SENIOR SECURED FLOATING RATE NOTES DUE 2031 - 144A - GEM | US00176AAZ84 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 30,000,000 CLASS A-3A-R2 SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG0338TAP78 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 30,000,000 CLASS C-R2 SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - 144A - GEM | US00176ABC80 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 30,000,000 CLASS C-R2 SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG0338TAS18 | 08/May/2018 | Listed | 30/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AMMC CLO XI, LIMITED | USD 45,200,000 CLASS B-R2 SENIOR SECURED FLOATING RATE NOTES DUE 2031 - 144A - GEM | US00176ABB08 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 45,200,000 CLASS B-R2 SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG0338TAR35 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 6,400,000 CLASS F SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - 144A - GEM | US001747AK02 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XI, LIMITED | USD 6,400,000 CLASS F SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG03389AF34 | 08/May/2018 | Listed | 30/Apr/2031 |
| AMMC CLO XII, LIMITED | U.S.$252,000,000 Class A-R2 Senior Secured Floating Rate Notes due 2030 - (Rule 144A) - GEM | US00176CAW10 | 08/Jul/2021 | Listed | 10/Nov/2030 |
| AMMC CLO XII, LIMITED | U.S.$252,000,000 Class A-R2 Senior Secured Floating Rate Notes due 2030 - GEM | USG03387AL46 | 08/Jul/2021 | Listed | 10/Nov/2030 |
| AMMC CLO XII, LIMITED | USD 20,000,000 CLASS D-R SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG03387AK62 | 15/Nov/2017 | Listed | 10/Nov/2030 |
| AMMC CLO XII, LIMITED | USD 20,000,000 CLASS E-R SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG03383AD16 | 15/Nov/2017 | Listed | 10/Nov/2030 |
| AMMC CLO XII, LIMITED | USD 252,000,000 CLASS A-R SENIOR SECURED FLOATING RATE NOTES DUE 2030 - GEM | USG03387AG50 | 15/Nov/2017 | Listed | 10/Nov/2030 |
| AMMC CLO XII, LIMITED | USD 31,500,000 CLASS C-R SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG03387AJ99 | 15/Nov/2017 | Listed | 10/Nov/2030 |
| AMMC CLO XII, LIMITED | USD 46,500,000 CLASS B-R SENIOR SECURED FLOATING RATE NOTES DUE 2030 - GEM | USG03387AH34 | 15/Nov/2017 | Listed | 10/Nov/2030 |
| AMMC CLO XII, LIMITED | USD 8,000,000 CLASS F-R SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG03383AE98 | 15/Nov/2017 | Listed | 10/Nov/2030 |
| AMMC CLO XIII, LIMITED | USD35400000 Subordinated Notes Due 2026 - GEM | USG0338VAC12 | 31/Dec/2013 | Listed | 26/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AMMC CLO XIV, LIMITED | U.S.$250,000,000 Class A1-R2 Senior Secured Floating Rate Notes due 2029 - GEM | USG0338RAK26 | 01/Feb/2021 | Listed | 05/Jul/2029 |
| AMMC CLO XIV, LIMITED | U.S.$250,000,000 Class A1-R2 Senior Secured Floating Rate Notes due 2029 (Rule 144A) - GEM | US00175LAQ59 | 01/Feb/2021 | Listed | 05/Jul/2029 |
| AMMC CLO XIV, LIMITED | USD 40,800,000 Subordinated Notes Due 2026 - GEM | USG0338WAB12 | 17/Jul/2014 | Listed | 27/Jul/2026 |
| AMMC CLO XIV, LIMITED | USD 5,800,000 Class X Amortizing Senior Secured Floating Rate Notes due 2029 - GEM | USG0338RAE65 | 02/Aug/2017 | Listed | 25/Jul/2029 |
| AMPHENOL TECHNOLOGIES HOLDING GMBH | €500,000,000 0.750% Senior Notes due 2026 guaranteed on a senior unsecured basis by AMPHENOL CORPORATION - GEM | XS2168307333 | 04/May/2020 | Listed | 04/May/2026 |
| AMPHENOL TECHNOLOGIES HOLDING GMBH | €500,000,000 2.000% Senior Notes due 2028 - GEM | XS1843459436 | 08/Oct/2018 | Listed | 08/Oct/2028 |
| AMVEST RCF CUSTODIAN B.V. | Series 1 - Issue of EUR 300,000,000 3.875% Fixed Rate Green Notes due 25 March 2030 - GEM | XS2906244525 | 25/Sep/2024 | Listed | 25/Mar/2030 |
| ANARAFE, S.L.U. | EUR 376,292,750 Floating Rate Senior Secured Notes due 2026 - GEM | XS2425326274 | 30/Mar/2022 | Listed | 31/Dec/2026 |
| ANCHORAGE CAPITAL CLO 2013-1, LTD. | USD 50,000,000 Subordinated Notes due 2030 - GEM | USG0418UAH52 | 18/Oct/2017 | Listed | 13/Oct/2030 |
| ANCHORAGE CAPITAL CLO 3-R LTD. | USD 19,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (RegS). - GEM | USG0420RAA35 | 09/Feb/2018 | Listed | 28/Jan/2031 |
| ANCHORAGE CAPITAL CLO 3-R LTD. | USD 49,150,000 Subordinated Notes due 2031 (144A) - GEM | US03330BAC46 | 09/Feb/2018 | Listed | 28/Jan/2031 |
| ANCHORAGE CAPITAL CLO 3-R LTD. | USD 49,150,000 Subordinated Notes due 2031 (144A). - GEM | US03330BAE02 | 09/Feb/2018 | Listed | 28/Jan/2031 |
| ANCHORAGE CAPITAL CLO 3-R LTD. | USD 49,150,000 Subordinated Notes due 2031 (Reg S) - GEM | USG0420RAB18 | 09/Feb/2018 | Listed | 28/Jan/2031 |
| ANCHORAGE CAPITAL CLO 3-R LTD. | USD 49,150,000 Subordinated Notes due 2031 (RegS). - GEM | USG0420RAC90 | 09/Feb/2018 | Listed | 28/Jan/2031 |
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 20,300,000 Class E Junior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US03329YAA10 | 29/Jan/2018 | Listed | 15/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 20,300,000 Class E Junior Secured Deferrable Floating Rate Notes due 2030 (RegS) - GEM | USG0420CAA65 | 29/Jan/2018 | Listed | 15/Jan/2030 |
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 288,200,000 Class A Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US03329AAC99 | 29/Jan/2018 | Listed | 15/Jan/2030 |
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 288,200,000 Class A Senior Secured Floating Rate Notes due 2030 (RegS) - GEM | USG0418XAB22 | 29/Jan/2018 | Listed | 15/Jan/2030 |
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 33,600,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US03329AAJ43 | 29/Jan/2018 | Listed | 15/Jan/2030 |
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 33,600,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2030 (RegS) - GEM | USG0418XAE60 | 29/Jan/2018 | Listed | 15/Jan/2030 |
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 45,475,000 Subordinated Notes due 2030 (144A) - GEM | US03329YAC75 | 29/Jan/2018 | Listed | 15/Jan/2030 |
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 45,475,000 Subordinated Notes due 2030 (RegS) - GEM | USG0420CAB49 | 29/Jan/2018 | Listed | 15/Jan/2030 |
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 53,200,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US03329AAG04 | 29/Jan/2018 | Listed | 15/Jan/2030 |
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 53,200,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030 (RegS) - GEM | USG0418XAD87 | 29/Jan/2018 | Listed | 15/Jan/2030 |
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 64,500,000 Class B Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US03329AAE55 | 29/Jan/2018 | Listed | 15/Jan/2030 |
| ANCHORAGE CAPITAL CLO 5-R, LTD. | USD 64,500,000 Class B Senior Secured Floating Rate Notes due 2030 (RegS) - GEM | USG0418XAC05 | 29/Jan/2018 | Listed | 15/Jan/2030 |
| ANCHORAGE CAPITAL CLO 7, LTD | USD 0 Class A-L Senior Secured Floating Rate Notes due 2027 - GEM | USG0419TAC83 | 23/Sep/2015 | Listed | 15/Oct/2027 |
| ANCHORAGE CAPITAL CLO 7, LTD | USD 48000000 Subordinated Notes due 2027 - GEM | USG0420KAC48 | 23/Sep/2015 | Listed | 15/Oct/2027 |
| ANCHORAGE CAPITAL CLO 8, LTD. | USD 14750000 Class B-2 Senior Secured Fixed Rate Notes due 2028 - GEM | USG0420MAG18 | 04/Aug/2016 | Listed | 28/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL CLO 8, LTD. | USD 21000000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG0420MAE69 | 04/Aug/2016 | Listed | 28/Jul/2028 |
| ANCHORAGE CAPITAL CLO 8, LTD. | USD 225000000 Class A-1 Senior Secured Floating Rate Notes due 2028 - GEM | USG0420MAA48 | 04/Aug/2016 | Listed | 28/Jul/2028 |
| ANCHORAGE CAPITAL CLO 8, LTD. | USD 25000000 Class A-2 Senior Secured Fixed Rate Notes due 2028 - GEM | USG0420MAB21 | 04/Aug/2016 | Listed | 28/Jul/2028 |
| ANCHORAGE CAPITAL CLO 8, LTD. | USD 25750000 Class E Junior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG0419UAA90 | 04/Aug/2016 | Listed | 28/Jul/2028 |
| ANCHORAGE CAPITAL CLO 8, LTD. | USD 26500000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG0420MAF35 | 04/Aug/2016 | Listed | 28/Jul/2028 |
| ANCHORAGE CAPITAL CLO 8, LTD. | USD 30000000 Class B-1 Senior Secured Floating Rate Notes due 2028 - GEM | USG0420MAD86 | 04/Aug/2016 | Listed | 28/Jul/2028 |
| ANCHORAGE CAPITAL CLO 8, LTD. | USD 32620000 Subordinated Notes due 2028 - GEM | USG0419UAC56 | 04/Aug/2016 | Listed | 28/Jul/2028 |
| ANCHORAGE CAPITAL CLO 8, LTD. | USD 8000000 Class F Junior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG0419UAB73 | 04/Aug/2016 | Listed | 28/Jul/2028 |
| ANCHORAGE CAPITAL CLO 9, LTD. | 12,100,000 USD Class F Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG0420TAB73 | 20/Dec/2016 | Listed | 15/Jan/2029 |
| ANCHORAGE CAPITAL CLO 9, LTD. | 31,750,000 USD Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG0419WAC13 | 20/Dec/2016 | Listed | 15/Jan/2029 |
| ANCHORAGE CAPITAL CLO 9, LTD. | 32,325,000 USD Class E Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG0420TAA90 | 20/Dec/2016 | Listed | 15/Jan/2029 |
| ANCHORAGE CAPITAL CLO 9, LTD. | 343,750,000 USD Class A Senior Secured Floating Rate Notes due 2029 - GEM | USG0419WAA56 | 20/Dec/2016 | Listed | 15/Jan/2029 |
| ANCHORAGE CAPITAL CLO 9, LTD. | 36,850,000 USD Class D Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG0419WAD95 | 20/Dec/2016 | Listed | 15/Jan/2029 |
| ANCHORAGE CAPITAL CLO 9, LTD. | 46,680,000 USD Subordinated Notes due 2029 - GEM | USG0420TAC56 | 20/Dec/2016 | Listed | 15/Jan/2029 |
| ANCHORAGE CAPITAL CLO 9, LTD. | 60,225,000 USD Class B Senior Secured Floating Rate Notes due 2029 - GEM | USG0419WAB30 | 20/Dec/2016 | Listed | 15/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €218,000,000 Class A-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (144 A) - GEM | XS2398917562 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €218,000,000 Class A-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS2398917216 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €218,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2031(144 A) - GEM | XS2398917646 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €218,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2031(Reg S) - GEM | XS2398917307 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €218,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2031(144 A) - GEM | XS2398917489 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €218,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2031(Reg S) - GEM | XS2398917133 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €30,000,000 Class A-2 Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2031(144 A) - GEM | XS2398918453 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €30,000,000 Class A-2 Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2031(Reg S) - GEM | XS2398917992 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €30,000,000 Class A-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2031(144 A) - GEM | XS2398918537 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €30,000,000 Class A-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2031(Reg S) - GEM | XS2398918297 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €30,000,000 Class A-2 Senior Secured Fixed Rate CM Voting Notes due 2031 (144 A) - GEM | XS2398918370 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €30,000,000 Class A-2 Senior Secured Fixed Rate CM Voting Notes due 2031 (Reg S) - GEM | XS2398917729 | 22/Oct/2021 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €6,000,000 Class D-2 Senior Secured Deferrable Fixed Rate CM Voting Notes due 2031(144 A) - GEM | XS2399534093 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €6,000,000 Class D-2 Senior Secured Deferrable Fixed Rate CM Exchangeable Non-Voting Notes due 2031 (144 A) - GEM | XS2399534176 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €6,000,000 Class D-2 Senior Secured Deferrable Fixed Rate CM Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS2399533871 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €6,000,000 Class D-2 Senior Secured Deferrable Fixed Rate CM Non-Voting Notes due 2031(144 A) - GEM | XS2399534259 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €6,000,000 Class D-2 Senior Secured Deferrable Fixed Rate CM Non-Voting Notes due 2031(Reg S) - GEM | XS2399533954 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | €6,000,000 Class D-2 Senior Secured Deferrable Fixed Rate CM Voting Notes due 2031(Reg S) - GEM | XS2399533798 | 22/Oct/2021 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 11,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1846665450 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 11,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1846662358 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 13,600,000 Class D-1 CM Senior Secured Deferrable Floating Rate Exchangeable Non-Voting Notes due 2031 - 144A - GEM | XS1846664131 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 13,600,000 Class D-1 CM Senior Secured Deferrable Floating Rate Exchangeable Non-Voting Notes due 2031 - GEM | XS1846663240 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 13,600,000 Class D-1 CM Senior Secured Deferrable Floating Rate Non-Voting Notes due 2031 - 144A - GEM | XS1846665294 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 13,600,000 Class D-1 CM Senior Secured Deferrable Floating Rate Non-Voting Notes due 2031 - GEM | XS1846661897 | 26/Jul/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 13,600,000 Class D-1 CM Senior Secured Deferrable Floating Rate Voting Notes due 2031 - 144A - GEM | XS1846664057 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 13,600,000 Class D-1 CM Senior Secured Deferrable Floating Rate Voting Notes due 2031 - GEM | XS1846661541 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 23,600,000 Class C CM Senior Secured Deferrable Floating Rate Exchangeable Non-Voting Notes due 2031 - 144A - GEM | XS1846663836 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 23,600,000 Class C CM Senior Secured Deferrable Floating Rate Exchangeable Non-Voting Notes due 2031 - GEM | XS1846662861 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 23,600,000 Class C CM Senior Secured Deferrable Floating Rate Non-Voting Notes due 2031 - 144A - GEM | XS1846665021 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 23,600,000 Class C CM Senior Secured Deferrable Floating Rate Non-Voting Notes due 2031 - GEM | XS1846661467 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 23,600,000 Class C CM Senior Secured Deferrable Floating Rate Voting Notes due 2031 - 144A - GEM | XS1846663752 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 23,600,000 Class C CM Senior Secured Deferrable Floating Rate Voting Notes due 2031 - GEM | XS1846661384 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 27,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1846664644 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 27,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1846662432 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 39,200,000 Class B CM Senior Secured Floating Rate Exchangeable Non-Voting Notes due 2031 - 144A - GEM | XS1846664990 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 39,200,000 Class B CM Senior Secured Floating Rate Exchangeable Non-Voting Notes due 2031 - GEM | XS1846662515 | 26/Jul/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 39,200,000 Class B CM Senior Secured Floating Rate Non-Voting Notes due 2031 - 144A - GEM | XS1846663323 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 39,200,000 Class B CM Senior Secured Floating Rate Non-Voting Notes due 2031 - GEM | XS1846661202 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 39,200,000 Class B CM Senior Secured Floating Rate Voting Notes due 2031 - 144A - GEM | XS1846663679 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 39,200,000 Class B CM Senior Secured Floating Rate Voting Notes due 2031 - GEM | XS1846661111 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 43,500,000 Subordinated Notes due 2031 - 144A - GEM | XS1846664727 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 1 DAC | EUR 43,500,000 Subordinated Notes due 2031 - GEM | XS1846663919 | 26/Jul/2018 | Listed | 15/Jan/2031 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 (Reg S) - GEM | XS2828839964 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 (Rule 144A) - GEM | XS2828840038 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €17,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2828840624 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €17,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2828840541 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €22,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2828840111 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €22,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2828840384 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €247,400,000 Class A Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2828839535 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €247,400,000 Class A Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2828839618 | 05/Jul/2024 | Listed | 22/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €28,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2828840202 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €28,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2828840467 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €33,900,000 Class B-1 Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2828839709 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €33,900,000 Class B-1 Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2828839881 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €36,700,000 Subordinated Notes due 2038 (Reg S) - GEM | XS2828841432 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €36,700,000 Subordinated Notes due 2038 (Rule 144A) - GEM | XS2828841358 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €6,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2828840970 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €6,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2828841275 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €7,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2828840897 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 10 DAC | €7,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2828841192 | 05/Jul/2024 | Listed | 22/Jul/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2320765857 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2320766582 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2325144348 | 20/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2325145238 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2325144264 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2325145154 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2320765188 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2320766079 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2320765774 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2320766400 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2325144694 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2325145402 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2325144421 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2325145311 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2320765345 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2320765931 | 20/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2320765691 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2320766319 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2320765428 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2320766236 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2 Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2325145071 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2 Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2325145741 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2325144850 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2325145584 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2 Senior Secured Fixed Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2320765261 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2 Senior Secured Fixed Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2320766152 | 20/Apr/2021 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | EUR 42,000,000 Subordinated Notes due 2031 (Reg S) - GEM | XS1875267442 | 18/Oct/2018 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2 DESIGNATED ACTIVITY COMPANY | EUR 42,000,000 Subordinated Notes due 2031 (Rule 144A) - GEM | XS1875266634 | 18/Oct/2018 | Listed | 15/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €12,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2294171694 | 25/Mar/2021 | Listed | 25/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €12,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2294171421 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €20,200,000 Class B-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2294168807 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €20,200,000 Class B-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2294169102 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €20,200,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034(Reg S) - GEM | XS2294168989 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €20,200,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034(Rule 144A) - GEM | XS2294169284 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €20,200,000 Class B-1 Senior Secured Floating Rate CM Voting Notes due 2034(Reg S) - GEM | XS2294168716 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €20,200,000 Class B-1 Senior Secured Floating Rate CM Voting Notes due 2034(Rule 144A) - GEM | XS2294169011 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2294170373 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2294170613 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034(Reg S) - GEM | XS2294170456 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034(Rule 144A) - GEM | XS2294170704 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2034(Reg S) - GEM | XS2294169953 | 25/Mar/2021 | Listed | 25/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2034(Rule 144A) - GEM | XS2294170290 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €265,500,000 Class A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034(Reg S) - GEM | XS2294168120 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €265,500,000 Class A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034(Rule 144A) - GEM | XS2294168559 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €265,500,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2294168393 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €265,500,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2294168633 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €265,500,000 Class A Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2294168047 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €265,500,000 Class A Senior Secured Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2294168476 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-2 Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2034(Reg S) - GEM | XS2294169441 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-2 Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2034(Rule 144A) - GEM | XS2294169870 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2034(Reg S) - GEM | XS2294169797 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2034(Rule 144A) - GEM | XS2294170027 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-2 Senior Secured Fixed Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2294169367 | 25/Mar/2021 | Listed | 25/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-2 Senior Secured Fixed Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2294169524 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €28,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2294171181 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €28,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2294171777 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €34,700,000 Class D Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2294170969 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €34,700,000 Class D Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2294171264 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €34,700,000 Class D Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034(Reg S) - GEM | XS2294171009 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €34,700,000 Class D Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034(Rule 144A) - GEM | XS2294171348 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €34,700,000 Class D Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2294170886 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €34,700,000 Class D Senior Secured Deferrable Floating Rate CM Voting Notes due 2034(Reg S) - GEM | XS2294170530 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €46,900,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2294176651 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | €46,900,000 Subordinated Notes due 2034(Reg S) - GEM | XS2294176149 | 25/Mar/2021 | Listed | 25/Apr/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | EUR 180,000,000 Class A CM Senior Secured Fixed Rate Exchangeable Non Voting Notes due 2036 - GEM | XS1864071995 | 12/Sep/2018 | Listed | 25/Oct/2036 |
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | EUR 180,000,000 Class A CM Senior Secured Fixed Rate Non Voting Notes due 2036 - GEM | XS1864071722 | 12/Sep/2018 | Listed | 25/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 2021-4 DESIGNATED ACTIVITY COMPANY | EUR 180,000,000 Class A CM Senior Secured Fixed Rate Voting Notes due 2036 - GEM | XS1863995012 | 12/Sep/2018 | Listed | 25/Oct/2036 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2914144196 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2914144279 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2914143891 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2914143974 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2914143206 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2914143461 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2914142810 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2914142901 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2914143545 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2914143628 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2914143032 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2914143115 | 14/Nov/2024 | Listed | 15/Oct/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | Subordinated Notes (144a) - GEM | XS2063533173 | 29/Nov/2019 | Listed | 15/Jul/2032 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | Subordinated Notes (Reg S) - GEM | XS2063533090 | 29/Nov/2019 | Listed | 15/Jul/2032 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | Up to €51,580,000 Subordinated (Anchorage Class A) Notes due 2038 (Reg S) - GEM | XS2914144352 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | Up to €51,580,000 Subordinated (Anchorage Class A) Notes due 2038 (Rule 144A) - GEM | XS2914144436 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | Up to €51,580,000 Subordinated (Anchorage Class B) Notes due 2038 (Reg S) - GEM | XS2936121883 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 3 DESIGNATED ACTIVITY COMPANY | Up to €51,580,000 Subordinated (Anchorage Class B) Notes due 2038 (Rule 144A) - GEM | XS2936122857 | 14/Nov/2024 | Listed | 15/Oct/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €12,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(144 A) - GEM | XS2390692072 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €12,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2390691934 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €13,400,000 Class B-2 Senior Secured Fixed Rate Notes due 2034(144 A) - GEM | XS2390690027 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €13,400,000 Class B-2 Senior Secured Fixed Rate Notes due 2034(Reg S) - GEM | XS2390689797 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €23,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(144 A) - GEM | XS2390691850 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €23,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2390691777 | 18/Nov/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €25,800,000 Class B-1 Senior Secured Floating Rate Notes due 2034(144 A) - GEM | XS2390689367 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €25,800,000 Class B-1 Senior Secured Floating Rate Notes due 2034(Reg S) - GEM | XS2390689011 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034(144 A) - GEM | XS2390690969 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2390690530 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €266,600,000 Class A Senior Secured Floating Rate Notes due 2034(144 A) - GEM | XS2390686009 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €266,600,000 Class A Senior Secured Floating Rate Notes due 2034(Reg S) - GEM | XS2390685373 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €32,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(144 A) - GEM | XS2390691421 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €32,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2390691264 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €37,500,000 Subordinated Notes due 2034(144 A) - GEM | XS2390692239 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 5 DESIGNATED ACTIVITY COMPANY | €37,500,000 Subordinated Notes due 2034(Reg S) - GEM | XS2390692155 | 18/Nov/2021 | Listed | 15/Jul/2034 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €14,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2715952045 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €14,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2715952128 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2715951823 | 12/Dec/2023 | Listed | 22/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2715951666 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2715951583 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2715951401 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €244,400,000 Class A Senior Secured Floating Rate Notes due 2028 (Rule 144A) - GEM | XS2715950932 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €244,400,000 Class A Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | XS2715950775 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €26,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2715951740 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €26,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2715951310 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €36,200,000 Class B-1 Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2715951153 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €36,200,000 Class B-1 Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2715950858 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €7,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 (Rule 144A) - GEM | XS2715951070 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 6 DESIGNATED ACTIVITY COMPANY | €7,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 (Reg S) - GEM | XS2715951237 | 12/Dec/2023 | Listed | 22/Jan/2038 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €17,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2614580806 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €17,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2614580988 | 28/Jun/2023 | Listed | 25/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €19,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2614580632 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €19,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035] (Rule 144A) - GEM | XS2614580715 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €236,800,000 Class A Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2614579469 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €236,800,000 Class A Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2614579543 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €25,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2614580129 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €25,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2614580392 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2614580475 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2614580558 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €38,600,000 Class B-1 Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2614579626 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €38,600,000 Class B-1 Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2614579899 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €46,500,000 Subordinated Notes due 2035 (Reg S) - GEM | XS2614581010 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €46,500,000 Subordinated Notes due 2035 (Rule 144A) - GEM | XS2614581101 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 (Reg S) - GEM | XS2614579972 | 28/Jun/2023 | Listed | 25/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CAPITAL EUROPE CLO 8 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 (Rule 144A) - GEM | XS2614580046 | 28/Jun/2023 | Listed | 25/Jul/2035 |
| ANCHORAGE CREDIT FUNDING 4, LTD. | USD 149000000 Subordinated Notes due 2035 - GEM | USG0419XAB13 | 20/Dec/2016 | Listed | 15/Feb/2035 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - 144A - GEM | US03330FAQ46 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Reg S - GEM | USG0421DAH82 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$15,500,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | US03330FAE16 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$15,500,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2032 - Reg S - GEM | USG0421DAC95 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$15,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | US03330GAA76 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$15,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2032 - Reg S - GEM | USG0420DAA49 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$220,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - 144A - GEM | US03330FAA93 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$220,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Reg S - GEM | USG0421DAA30 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$25,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - 144A - GEM | US03330FAC59 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$25,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Reg S - GEM | USG0421DAB13 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$29,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | US03330FAG63 | 06/Feb/2020 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$29,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - Reg S - GEM | USG0421DAD78 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$30,000,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - 144A - GEM | US03330FAN15 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$30,000,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - Reg S - GEM | USG0421DAG00 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$5,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032 - 144A - GEM | US03330FAL58 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$5,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032 - Reg S - GEM | USG0421DAF27 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$55,800,000 Subordinated Notes due 2032 - 144A - GEM | US03330GAC33 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANCHORAGE CREDIT OPPORTUNITIES CLO 1 LTD | U.S.$55,800,000 Subordinated Notes due 2032 - Reg S - GEM | USG0420DAB22 | 06/Feb/2020 | Listed | 20/Jan/2032 |
| ANIMA HOLDING S.P.A. | € 300,000,000 1.500 per cent Notes due 22 April 2028 - GEM | XS2331921390 | 22/Apr/2021 | Listed | 22/Apr/2028 |
| ANIMA HOLDING S.P.A. | €300,000,000 1.750% per cent Notes due 2026 - GEM | XS2069040389 | 23/Oct/2019 | Listed | 23/Oct/2026 |
| ANNISA CLO, LTD. | Class A-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US036011AG94 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| ANNISA CLO, LTD. | Class A-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG0400RAF67 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| ANNISA CLO, LTD. | Class B-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US036011AJ34 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| ANNISA CLO, LTD. | Class B-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG0400RAG41 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| ANNISA CLO, LTD. | Class C-R Deferrable Mezzanine Secured Floating Rate Notes Due 2031 (144A) - GEM | US036011AL89 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| ANNISA CLO, LTD. | Class C-R Deferrable Mezzanine Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG0400RAH24 | 03/Aug/2018 | Listed | 20/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ANNISA CLO, LTD. | Class D-R Deferrable Mezzanine Secured Floating Rate Notes Due 2031 (144A) - GEM | US036011AN46 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| ANNISA CLO, LTD. | Class D-R Deferrable Mezzanine Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG0400RAJ89 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| ANNISA CLO, LTD. | Class E-R Deferrable Junior Secured Floating Rate Notes Due 2031 (144A) - GEM | US036010AC08 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| ANNISA CLO, LTD. | Class E-R Deferrable Junior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG0400TAC92 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| ANNISA CLO, LTD. | Class X Amortizing Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US036011AE47 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| ANNISA CLO, LTD. | Class X Amortizing Senior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG0400RAE92 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| ANNISA CLO, LTD. | USD 40400000 Subordinated Notes Due 2031 - GEM | USG0400TAB10 | 22/Aug/2016 | Listed | 20/Jul/2031 |
| APEX CREDIT CLO 2018-II LTD. | U.S.$12,008,208 Class A-J-RR Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US03754LAW54 | 15/Jul/2024 | Listed | 20/Oct/2031 |
| APEX CREDIT CLO 2018-II LTD. | U.S.$12,008,208 Class A-J-RR Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG0476NAL13 | 15/Jul/2024 | Listed | 20/Oct/2031 |
| APEX CREDIT CLO 2018-II LTD. | U.S.$20,000,000 Class C-RR Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US03754LBA26 | 15/Jul/2024 | Listed | 20/Oct/2031 |
| APEX CREDIT CLO 2018-II LTD. | U.S.$20,000,000 Class C-RR Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG0476NAN78 | 15/Jul/2024 | Listed | 20/Oct/2031 |
| APEX CREDIT CLO 2018-II LTD. | U.S.$245,770,219 Class A-1-RR Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US03754LAU98 | 15/Jul/2024 | Listed | 20/Oct/2031 |
| APEX CREDIT CLO 2018-II LTD. | U.S.$245,770,219 Class A-1-RR Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG0476NAK30 | 15/Jul/2024 | Listed | 20/Oct/2031 |
| APEX CREDIT CLO 2018-II LTD. | U.S.$46,000,000 Class B-RR Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US03754LAY11 | 15/Jul/2024 | Listed | 20/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| APEX CREDIT CLO 2018-II LTD. | U.S.$46,000,000 Class B-RR Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG0476NAM95 | 15/Jul/2024 | Listed | 20/Oct/2031 |
| APIDOS CLO XI | USD 4,000,000 Class X Floating Rate Notes due 2028 - GEM | USG04741AF43 | 14/Nov/2016 | Listed | 17/Oct/2028 |
| APIDOS CLO XII | USD 3000000 Class X Senior Secured Floating Rate Notes due 2025 - GEM | USG04876AF81 | 18/Apr/2013 | Listed | 15/Apr/2025 |
| APIDOS CLO XII | USD 46250000 Subordinated Notes due 2025 - GEM | USG0487NAC86 | 18/Apr/2013 | Listed | 15/Apr/2025 |
| APIDOS CLO XLI LTD | U.S.$42,000,000 Subordinated Notes Due 2034 (144A) - GEM | US03770EAE14 | 12/Oct/2022 | Listed | 20/Oct/2034 |
| APIDOS CLO XLI LTD | U.S.$42,000,000 Subordinated Notes Due 2034 (Reg S) - GEM | USG0489FAC35 | 12/Oct/2022 | Listed | 20/Oct/2034 |
| APIDOS CLO XXII | USD 1750000 Class X Senior Secured Floating Rate Notes due 2027 - GEM | USG0487XAA03 | 14/Oct/2015 | Listed | 20/Oct/2027 |
| APIDOS CLO XXII | USD 41750000 Subordinated Notes due 2027 - GEM | USG0488CAC13 | 14/Oct/2015 | Listed | 20/Oct/2027 |
| APIDOS CLO XXII | USD 54000000 Combination Securities due 2027 - GEM | USG0488CAD95 | 14/Oct/2015 | Listed | 20/Oct/2027 |
| APIDOS CLO XXIII | U.S.$25,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - GEM | USG0490KAQ88 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$25,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 (Rule 144A) - GEM | US03765YBE32 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$25,000,000 Class E-R Mezzanine Deferrable Floating Rate Notes due 2033 - GEM | USG04905AD05 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$25,000,000 Class E-R Mezzanine Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | US03766QAG55 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$27,500,000 Class C-R Mezzanine Deferrable Floating Rate Notes due 2033 - GEM | USG0490KAM74 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$27,500,000 Class C-R Mezzanine Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | US03765YAY05 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$27,500,000 Class D-R Mezzanine Deferrable Floating Rate Notes due 2033 - GEM | USG0490KAN57 | 16/Mar/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| APIDOS CLO XXIII | U.S.$27,500,000 Class D-R Mezzanine Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | US03765YBA10 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$3,000,000 Class X-R Senior Secured Floating Rate Notes due 2033 - GEM | USG0490KAJ46 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$3,000,000 Class X-R Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | US03765YAS37 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2033 - GEM | USG0490KAK19 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | US03765YAU82 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$35,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - GEM | USG0490KAL91 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | U.S.$35,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | US03765YAW49 | 16/Mar/2020 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIII | USD 39,875,000 Subordinated Notes due 2033 - GEM | USG04905AC22 | 14/Jan/2016 | Listed | 15/Apr/2033 |
| APIDOS CLO XXIV | USD 12,000,000 Class A-2F-R Senior Secured Fixed Rate Notes due 2030 - GEM | USG04887AH11 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 12,000,000 Class A-2F-R Senior Secured Fixed Rate Notes due 2030 (Rule 144A) - GEM | US03759CAL46 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 16,000,000 Class D-R Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG04883AC10 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 16,000,000 Class D-R Mezzanine Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US03762XAD12 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 18,000,000 Class A-1B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG04887AF54 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 18,000,000 Class A-1B-R Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US03759CAG50 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 24,000,000 Class C-R Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG04887AK40 | 28/Sep/2018 | Listed | 20/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| APIDOS CLO XXIV | USD 24,000,000 Class C-R Mezzanine Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US03759CAQ33 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 242,000,000 Class A-1A-R Senior Secured Floating Rate Notes due 2030 - GEM | USG04887AE89 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 242,000,000 Class A-1A-R Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US03759CAE03 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 26,000,000 Class B-R Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG04887AJ76 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 26,000,000 Class B-R Mezzanine Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US03759CAN02 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 30,000,000 Class A-2L-R Senior Secured Floating Rate Notes due 2030 - GEM | USG04887AG38 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 30,000,000 Class A-2L-R Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US03759CAJ99 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 41000000 Subordinated Notes due 2027 - GEM | USG04883AB37 | 25/Aug/2016 | Listed | 20/Jul/2027 |
| APIDOS CLO XXIV | USD 6,600,000 Class E-R Junior Deferrable Floating Rate Notes due 2030 - GEM | USG04883AD92 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIV | USD 6,600,000 Class E-R Junior Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US03762XAE94 | 28/Sep/2018 | Listed | 20/Oct/2030 |
| APIDOS CLO XXIX | USD 2,500,000 Class X Senior Secured Floating Rate Notes due 2030 - GEM | USG05026AA09 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 2,500,000 Class X Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US03767MAA62 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 21,000,000 Class A-1B Senior Secured Floating Rate Notes due 2030 - GEM | USG05026AC64 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 21,000,000 Class A-1B Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US03767MAE84 | 20/Jul/2018 | Listed | 25/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| APIDOS CLO XXIX | USD 22,200,000 Class D Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG05024AA50 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 22,200,000 Class D Mezzanine Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US03767GAA94 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 30,000,000 Class C Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG05026AF95 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 30,000,000 Class C Mezzanine Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US03767MAL28 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 369,000,000 Class A-1A Senior Secured Floating Rate Notes due 2030 - GEM | USG05026AB81 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 369,000,000 Class A-1A Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US03767MAC29 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 42,000,000 Class B Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG05026AE21 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 42,000,000 Class B Mezzanine Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US03767MAJ71 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 63,000,000 Subordinated Notes due 2030 - GEM | USG05024AB34 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 63,000,000 Subordinated Notes due 2030 (Rule 144A) - GEM | US03767GAB77 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 66,000,000 Class A-2 Senior Secured Floating Rate Notes due 2030 - GEM | USG05026AD48 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXIX | USD 66,000,000 Class A-2 Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US03767MAG33 | 20/Jul/2018 | Listed | 25/Jul/2030 |
| APIDOS CLO XXVI | USD 20,000,000 Class D Mezzanine Deferrable Floating Rate Notes due 2029 - GEM | USG0487HAB36 | 01/Jun/2017 | Listed | 18/Jul/2029 |
| APIDOS CLO XXVI | USD 51,750,000 Subordinated Notes due 2029 - GEM | USG0487HAC19 | 01/Jun/2017 | Listed | 18/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| APIDOS CLO XXVII | U.S.$22,500,000 Class D Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG0502HAA61 | 23/Aug/2017 | Listed | 17/Jul/2030 |
| APIDOS CLO XXVII | U.S.$46,000,000 Subordinated Notes due 2030 - GEM | USG0502HAC28 | 23/Aug/2017 | Listed | 17/Jul/2030 |
| APIDOS CLO XXVII | U.S.$7,500,000 Class E Junior Deferrable Floating Rate Notes due 2030 - GEM | USG0502HAB45 | 23/Aug/2017 | Listed | 17/Jul/2030 |
| APIDOS CLO XXVIII | USD 30,000,000 Class D Mezzanine Deferrable Floating Rate Notes due 2031 - 144A - GEM | US03766YAA10 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 30,000,000 Class D Mezzanine Deferrable Floating Rate Notes due 2031 - GEM | USG0503RAA35 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 435,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US03767CAA80 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 435,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031 - GEM | USG0503BAA82 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 51,000,000 Class B Mezzanine Deferrable Floating Rate Notes due 2031 - 144A - GEM | US03767CAD20 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 51,000,000 Class B Mezzanine Deferrable Floating Rate Notes due 2031 - GEM | USG0503BAD22 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 51,000,000 Class C Mezzanine Deferrable Floating Rate Notes due 2031 - 144A - GEM | US03767CAE03 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 51,000,000 Class C Mezzanine Deferrable Floating Rate Notes due 2031 - GEM | USG0503BAE05 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 52,500,000 Class A-1B Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US03767CAB63 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 52,500,000 Class A-1B Senior Secured Floating Rate Notes due 2031 - GEM | USG0503BAB65 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 70,500,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US03767CAC47 | 21/Dec/2017 | Listed | 20/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| APIDOS CLO XXVIII | USD 70,500,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG0503BAC49 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 78,350,000 Subordinated Notes due 2031 - 144A - GEM | US03766YAB92 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXVIII | USD 78,350,000 Subordinated Notes due 2031 - GEM | USG0503RAB18 | 21/Dec/2017 | Listed | 20/Jan/2031 |
| APIDOS CLO XXXI | U.S.$27,400,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG0509XAC05 | 04/Jun/2021 | Listed | 15/Apr/2031 |
| APIDOS CLO XXXI | U.S.$27,400,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2031- (Rule 144A) - GEM | US03767XAC83 | 04/Jun/2021 | Listed | 15/Apr/2031 |
| APIDOS CLO XXXI | U.S.$391,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2031 - (Rule 144A) - GEM | US03767VAG32 | 04/Jun/2021 | Listed | 15/Apr/2031 |
| APIDOS CLO XXXI | U.S.$391,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2031 - GEM | USG0509VAG52 | 04/Jun/2021 | Listed | 15/Apr/2031 |
| APIDOS CLO XXXI | U.S.$4,725,000 Class X Senior Secured Floating Rate Notes due 2031 - (Rule 144A) - GEM | US03767VAA61 | 27/May/2019 | Listed | 15/Apr/2031 |
| APIDOS CLO XXXI | U.S.$4,725,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG0509VAA82 | 27/May/2019 | Listed | 15/Apr/2031 |
| APIDOS CLO XXXI | U.S.$51,400,000 Subordinated Notes due 2031 - GEM | USG0509XAB22 | 27/May/2019 | Listed | 15/Apr/2031 |
| APIDOS CLO XXXI | U.S.$51,400,000 Subordinated Notes due 2031- (Rule 144A) - GEM | US03767XAB01 | 27/May/2019 | Listed | 15/Apr/2031 |
| APIDOS CLO XXXI | U.S.$64,600,000 Class B-R Senior Secured Floating Rate Notes due 2031 - GEM | USG0509VAJ91 | 04/Jun/2021 | Listed | 15/Apr/2031 |
| APIDOS CLO XXXI | U.S.$64,600,000 Class B-R Senior Secured Floating Rate Notes due 2031- (Rule 144A) - GEM | US03767VAL27 | 04/Jun/2021 | Listed | 15/Apr/2031 |
| APIDOS CLO XXXIII | U.S.$18,000,000 Class E-R Mezzanine Deferrable Floating Rate Notes Due 2034 - (Rule 144A) - GEM | US03768NAE58 | 12/Oct/2021 | Listed | 24/Oct/2034 |
| APIDOS CLO XXXIII | U.S.$18,000,000 Class E-R Mezzanine Deferrable Floating Rate Notes Due 2034 - GEM | USG05126AC48 | 12/Oct/2021 | Listed | 24/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| APIDOS CLO XXXV | U.S.$17,500,000 Class E Mezzanine Deferrable Floating Rate Notes Due 2034 - GEM | USG0513TAA72 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXV | U.S.$17,500,000 Class E Mezzanine Deferrable Floating Rate Notes Due 2034 (144A) - GEM | US03768TAA07 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXV | U.S.$28,750,000 Class D Mezzanine Deferrable Floating Rate Notes Due 2034 - GEM | USG0513UAD84 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXV | U.S.$28,750,000 Class D Mezzanine Deferrable Floating Rate Notes Due 2034 (144A) - GEM | US03768UAD19 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXV | U.S.$31,250,000 Class C Mezzanine Deferrable Floating Rate Notes Due 2034 - GEM | USG0513UAC02 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXV | U.S.$31,250,000 Class C Mezzanine Deferrable Floating Rate Notes Due 2034 (144A) - GEM | US03768UAC36 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXV | U.S.$315,000,000 Class A Senior Secured Floating Rate Notes Due 2034 - GEM | USG0513UAA46 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXV | U.S.$315,000,000 Class A Senior Secured Floating Rate Notes Due 2034 (144A) - GEM | US03768UAA79 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXV | U.S.$53,600,000 Subordinated Notes Due 2034 - GEM | USG0513TAB55 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXV | U.S.$53,600,000 Subordinated Notes Due 2034 (144A) - GEM | US03768TAB89 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXV | U.S.$65,000,000 Class B Senior Secured Floating Rate Notes Due 2034 - GEM | USG0513UAB29 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXV | U.S.$65,000,000 Class B Senior Secured Floating Rate Notes Due 2034 (144A) - GEM | US03768UAB52 | 31/Mar/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$18,000,000 Class E Mezzanine Deferrable Floating Rate Notes Due 2034 - GEM | USG0488JAA00 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$18,000,000 Class E Mezzanine Deferrable Floating Rate Notes Due 2034- (Rule 144A) - GEM | US03769JAA16 | 13/Sep/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| APIDOS CLO XXXVI | U.S.$20,000,000 Class A-2 Senior Secured Floating Rate Notes Due 2034 - GEM | USG0488LAB39 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$20,000,000 Class A-2 Senior Secured Floating Rate Notes Due 2034- (Rule 144A) - GEM | US03769LAC28 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$30,000,000 Class C Mezzanine Deferrable Floating Rate Notes Due 2034 - GEM | USG0488LAD94 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$30,000,000 Class C Mezzanine Deferrable Floating Rate Notes Due 2034- (Rule 144A) - GEM | US03769LAG32 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$30,000,000 Class D Mezzanine Deferrable Floating Rate Notes Due 2034 - GEM | USG0488LAE77 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$30,000,000 Class D Mezzanine Deferrable Floating Rate Notes Due 2034- (Rule 144A) - GEM | US03769LAJ70 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$300,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2034 - (Rule 144A) - GEM | US03769LAA61 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$300,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2034 - GEM | USG0488LAA55 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$49,680,000 Subordinated Notes Due 2034 - GEM | USG0488JAB82 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$49,680,000 Subordinated Notes Due 2034- (Rule 144A) - GEM | US03769JAC71 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$60,000,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | USG0488LAC12 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVI | U.S.$60,000,000 Class B Senior Secured Floating Rate Notes Due 2034- (Rule 144A) - GEM | US03769LAE83 | 13/Sep/2021 | Listed | 20/Apr/2034 |
| APIDOS CLO XXXVII | U.S.$18,000,000 Class E Mezzanine Deferrable Floating Rate Notes Due 2034 - GEM | USG0514KAA54 | 19/Nov/2021 | Listed | 22/Oct/2034 |
| APIDOS CLO XXXVII | U.S.$18,000,000 Class E Mezzanine Deferrable Floating Rate Notes Due 2034 - Rule 144A - GEM | US03769FAA93 | 19/Nov/2021 | Listed | 22/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| APIDOS CLO XXXVII | U.S.$30,000,000 Class C Mezzanine Deferrable Floating Rate Notes Due 2034 - GEM | USG0514JAC48 | 19/Nov/2021 | Listed | 22/Oct/2034 |
| APIDOS CLO XXXVII | U.S.$30,000,000 Class C Mezzanine Deferrable Floating Rate Notes Due 2034 - Rule 144A - GEM | US03769HAE71 | 19/Nov/2021 | Listed | 22/Oct/2034 |
| APOLLO AVIATION SECURITIZATION EQUITY TRUST 2016-1 | USD 35000000 Class C Fixed Rate Notes Series 2016-1 - GEM | USU0044FAC50 | 07/Apr/2016 | Listed | 17/Mar/2036 |
| APOLLO AVIATION SECURITIZATION EQUITY TRUST 2016-1 | USD 395000000 Class A Fixed Rate Notes Series 2016-1 - GEM | USU0044FAA94 | 07/Apr/2016 | Listed | 17/Mar/2036 |
| APOLLO AVIATION SECURITIZATION EQUITY TRUST 2016-1 | USD 80000000 Class B Fixed Rate Notes Series 2016-1 - GEM | USU0044FAB77 | 07/Apr/2016 | Listed | 17/Mar/2036 |
| APRÈS STATIC CLO 1, LTD. | U.S.$14,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2027 - 144A - GEM | US03835JAG85 | 13/Mar/2019 | Listed | 15/Jan/2027 |
| APRÈS STATIC CLO 1, LTD. | U.S.$14,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2027 - RegS - GEM | USG0501KAD49 | 13/Mar/2019 | Listed | 15/Jan/2027 |
| APRÈS STATIC CLO 1, LTD. | U.S.$17,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2027 - 144A - GEM | US03835KAA88 | 13/Mar/2019 | Listed | 15/Jan/2027 |
| APRÈS STATIC CLO 1, LTD. | U.S.$17,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2027 - RegS - GEM | USG0501JAA37 | 13/Mar/2019 | Listed | 15/Jan/2027 |
| APRÈS STATIC CLO 1, LTD. | U.S.$22,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2027 - 144A - GEM | US03835JAE38 | 13/Mar/2019 | Listed | 15/Jan/2027 |
| APRÈS STATIC CLO 1, LTD. | U.S.$22,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2027 - RegS - GEM | USG0501KAC65 | 13/Mar/2019 | Listed | 15/Jan/2027 |
| APRÈS STATIC CLO 1, LTD. | U.S.$264,000,000 Class A-1 Senior Secured Floating Rate Notes due 2027 - 144A - GEM | US03835JAA16 | 13/Mar/2019 | Listed | 15/Jan/2027 |
| APRÈS STATIC CLO 1, LTD. | U.S.$264,000,000 Class A-1 Senior Secured Floating Rate Notes due 2027 - RegS - GEM | USG0501KAA00 | 13/Mar/2019 | Listed | 15/Jan/2027 |
| APRÈS STATIC CLO 1, LTD. | U.S.$4,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2027 - 144A - GEM | US03835KAC45 | 13/Mar/2019 | Listed | 15/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| APRÈS STATIC CLO 1, LTD. | U.S.$4,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2027 - RegS - GEM | USG0501JAB10 | 13/Mar/2019 | Listed | 15/Jan/2027 |
| APRÈS STATIC CLO 1, LTD. | U.S.$54,000,000 Class A-2 Senior Secured Floating Rate Notes due 2027 - 144A - GEM | US03835JAC71 | 13/Mar/2019 | Listed | 15/Jan/2027 |
| APRÈS STATIC CLO 1, LTD. | U.S.$54,000,000 Class A-2 Senior Secured Floating Rate Notes due 2027 - RegS - GEM | USG0501KAB82 | 13/Mar/2019 | Listed | 15/Jan/2027 |
| AQUEDUCT EUROPEAN CLO 1-2017 DESIGNATED ACTIVITY COMPANY | EUR 100,000 Class M-3 Subordinated Notes due 2030 - GEM | XS1609733156 | 29/Jun/2017 | Listed | 20/Jul/2030 |
| AQUEDUCT EUROPEAN CLO 1-2017 DESIGNATED ACTIVITY COMPANY | EUR 19,100,000 Class M-1 Subordinated Notes due 2030 - GEM | IE00BYZ8RD84 | 29/Jun/2017 | Listed | 20/Jul/2030 |
| AQUEDUCT EUROPEAN CLO 1-2017 DESIGNATED ACTIVITY COMPANY | EUR 21,500,000 Class M-2 Subordinated Notes due 2030 - GEM | IE00BYZ8RF09 | 29/Jun/2017 | Listed | 20/Jul/2030 |
| AQUEDUCT EUROPEAN CLO 2-2017 DESIGNATED ACTIVITY COMPANY | EUR 100,000 Class M-3 Subordinated Notes (REG S) - GEM | XS1716911414 | 28/Dec/2017 | Listed | 15/Oct/2030 |
| AQUEDUCT EUROPEAN CLO 2-2017 DESIGNATED ACTIVITY COMPANY | EUR 18,720,000 Class M-1 Subordinated Notes (144A) - GEM | IE00BD2B6Z85 | 28/Dec/2017 | Listed | 15/Oct/2030 |
| AQUEDUCT EUROPEAN CLO 2-2017 DESIGNATED ACTIVITY COMPANY | EUR 18,720,000 Class M-1 Subordinated Notes (REG S) - GEM | IE00BD2B6Y78 | 28/Dec/2017 | Listed | 15/Oct/2030 |
| AQUEDUCT EUROPEAN CLO 2-2017 DESIGNATED ACTIVITY COMPANY | EUR 21,100,000 Class M-2 Subordinated Notes (144A) - GEM | IE00BD2B7110 | 28/Dec/2017 | Listed | 15/Oct/2030 |
| AQUEDUCT EUROPEAN CLO 2-2017 DESIGNATED ACTIVITY COMPANY | EUR 21,100,000 Class M-2 Subordinated Notes (REG S) - GEM | IE00BD2B7003 | 28/Dec/2017 | Listed | 15/Oct/2030 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €1,200,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2354776374 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €1,200,000 Class X Senior Secured Floating Rate Notes due 2034 -(Rule 144A) - GEM | XS2354776614 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €11,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2340858328 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €11,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2340858591 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- Non-Voting Notes - GEM | XS2340856389 | 29/Jun/2021 | Listed | 15/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- Non-Voting Notes-(Rule 144A) - GEM | XS2340856629 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- Voting Notes - GEM | XS2340856207 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- Voting Notes-(Rule 144A) - GEM | XS2340856546 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- Exchangeable Non-Voting Notes - GEM | XS2340856462 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2340852636 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034- Non-Voting Notes - GEM | XS2340855068 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034- Non-Voting Notes-(Rule 144A) - GEM | XS2340855498 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034- Voting Notes - GEM | XS2340854921 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034- Voting Notes-(Rule 144A) - GEM | XS2340855225 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034-Exchangeable Non-Voting Notes - GEM | XS2340855142 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034-Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2340855571 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Non-Voting Notes - GEM | XS2340857601 | 29/Jun/2021 | Listed | 15/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Non-Voting Notes-(Rule 144A) - GEM | XS2340857940 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Voting Notes - GEM | XS2340857510 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Voting Notes-(Rule 144A) - GEM | XS2340857866 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Exchangeable Non-Voting Notes - GEM | XS2340857783 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2340858088 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Non-Voting Notes - GEM | XS2340856975 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Non-Voting Notes-(Rule 144A) - GEM | XS2340857353 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Voting Notes - GEM | XS2340856892 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Voting Notes-(Rule 144A) - GEM | XS2340857270 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Exchangeable Non-Voting Notes - GEM | XS2340857197 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2340857437 | 29/Jun/2021 | Listed | 15/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Non-Voting Notes - GEM | XS2340855738 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Non-Voting Notes-(Rule 144A) - GEM | XS2340856033 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Voting Notes - GEM | XS2340855654 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Voting Notes-(Rule 144A) - GEM | XS2340855902 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Exchangeable Non-Voting Notes - GEM | XS2340855811 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2340856116 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | 21,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2340858161 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | 21,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2340858245 | 29/Jun/2021 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | EUR 100,000 Class M-3 Subordinated Notes due 2032 - GEM | XS1951920492 | 25/Mar/2019 | Listed | 15/May/2032 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | EUR 100,000 Class M-3 Subordinated Notes due 2032 (Rule 144A) - GEM | XS1951920575 | 25/Mar/2019 | Listed | 15/May/2032 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class Z Notes due 2032 - GEM | XS1951919999 | 25/Mar/2019 | Listed | 15/May/2032 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class Z Notes due 2032 (Rule 144A) - GEM | XS1951920062 | 25/Mar/2019 | Listed | 15/May/2032 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | EUR 39,200,000 Class M-1 Subordinated Notes due 2034 - GEM | XS1951920146 | 25/Mar/2019 | Listed | 15/Aug/2034 |
| AQUEDUCT EUROPEAN CLO 3-2019 DESIGNATED ACTIVITY COMPANY | EUR 39,200,000 Class M-1 Subordinated Notes due 2034 (Rule 144A) - GEM | XS1951920229 | 25/Mar/2019 | Listed | 15/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 4-2019 | €23,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - GEM | XS2387683571 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €100,000 Class M-3 Subordinated Notes due 2032 (Rule 144A) - GEM | XS2004875246 | 05/Jul/2019 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €100,000 Class M-3 Subordinated Notes due 2032 - GEM | XS2004875162 | 05/Jul/2019 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €11,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2004874603 | 05/Jul/2019 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €11,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2004875758 | 05/Jul/2019 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Non-Voting Notes - GEM | XS2387682847 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Voting Notes - GEM | XS2387682763 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Exchangeable Non-Voting Notes - GEM | XS2387682920 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2387683225 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Non-Voting Notes - Rule 144A - GEM | XS2387683142 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Voting Notes - Rule 144A - GEM | XS2387683068 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €16,500,000 Class M-1 Subordinated Notes due 2032 (Rule 144A) - GEM | IE00BK4PGY64 | 05/Jul/2019 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €16,500,000 Class M-1 Subordinated Notes due 2032 - GEM | IE00BK4PGX57 | 05/Jul/2019 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €18,600,000 Class M-2 Subordinated Notes due 2032 - GEM | IE00BK4PGZ71 | 05/Jul/2019 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 4-2019 | €18,600,000 Class M-2 Subordinated Notes due 2032 (Rule 144A) - GEM | IE00BK4PH091 | 05/Jul/2019 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS2004871252 | 05/Jul/2019 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2004871336 | 05/Jul/2019 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2004875675 | 05/Jul/2019 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2004874512 | 05/Jul/2019 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €23,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS2387683498 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €23,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2387683811 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €23,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2387684892 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €23,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - Rule 144A - GEM | XS2387683738 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €23,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - Rule 144A - GEM | XS2387683654 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €244,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2387681799 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €244,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - GEM | XS2387681526 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €244,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2387682094 | 15/Oct/2021 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 4-2019 | €244,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - Rule 144A - GEM | XS2387681955 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €244,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2387681443 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €244,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Voting Notes - Rule 144A - GEM | XS2387681872 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2387683902 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS2387684033 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - GEM | XS2387684116 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2387684462 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - Rule 144A - GEM | XS2387684207 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - Rule 144A - GEM | XS2387684389 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - GEM | XS2387682334 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2387682680 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - Rule 144A - GEM | XS2387682508 | 15/Oct/2021 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 4-2019 | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2387682250 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2387682177 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 4-2019 | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Voting Notes - Rule 144A - GEM | XS2387682417 | 15/Oct/2021 | Listed | 15/Jul/2032 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €100,000 Class M-3 Subordinated Notes due 2034 - GEM | XS2210217209 | 03/Sep/2020 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €100,000 Class M-3 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2210217464 | 03/Sep/2020 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2389542825 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Rule 144A - GEM | XS2389542072 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2389541850 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €17,900,000 Class M-1 Subordinated Notes due 2034 - GEM | XS2210216813 | 03/Sep/2020 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €17,900,000 Class M-1 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2210216904 | 03/Sep/2020 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €18,100,000 Class M-2 Subordinated Notes due 2034 - GEM | XS2210217381 | 03/Sep/2020 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €18,100,000 Class M-2 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2210217118 | 03/Sep/2020 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2389542668 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2389542585 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2389541181 | 20/Oct/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2389541264 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2389541694 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - Rule 144A - GEM | XS2389541421 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2389541009 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2389541348 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2389541934 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2389541777 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2389542403 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2389542312 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2389542239 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 5 - 2020 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2389542155 | 20/Oct/2021 | Listed | 20/Apr/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - GEM | XS2406746615 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - Rule 144A - GEM | XS2406746888 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Removal and Replacement Non-Voting Notes due 2034 - GEM | XS2406746532 | 15/Dec/2021 | Listed | 15/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Removal and Replacement Non-Voting Notes due 2034 - Rule 144A - GEM | XS2406746961 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Removal and Replacement Voting Notes due 2034 - GEM | XS2406746458 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Removal and Replacement Voting Notes due 2034 - Rule 144A - GEM | XS2406746706 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €100,000 Class Z-1 Notes due 2034 - GEM | XS2406748587 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €100,000 Class Z-1 Notes due 2034 - Rule 144A - GEM | XS2406748660 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €100,000 Class Z-3 Notes due 2034 - GEM | XS2406749049 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €100,000 Class Z-3 Notes due 2034 - Rule 144A - GEM | XS2406749122 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2406748314 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2406748405 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - GEM | XS2406745997 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - Rule 144A - GEM | XS2406746292 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 CM Removal and Replacement Non-Voting Notes due 2034 - GEM | XS2406745724 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 CM Removal and Replacement Non-Voting Notes due 2034 - Rule 144A - GEM | XS2406746375 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 CM Removal and Replacement Voting Notes due 2034 - GEM | XS2406745641 | 15/Dec/2021 | Listed | 15/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 CM Removal and Replacement Voting Notes due 2034 - Rule 144A - GEM | XS2406746029 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2406745211 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - Rule 144A - GEM | XS2406745567 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2406745138 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2406745484 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2406745054 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2406745302 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - GEM | XS2406747936 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - Rule 144A - GEM | XS2406748157 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D CM Removal and Replacement Non-Voting Notes due 2034 - GEM | XS2406747852 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D CM Removal and Replacement Non-Voting Notes due 2034 - Rule 144A - GEM | XS2406748231 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D CM Removal and Replacement Voting Notes due 2034 - GEM | XS2406747779 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D CM Removal and Replacement Voting Notes due 2034 - Rule 144A - GEM | XS2406748074 | 15/Dec/2021 | Listed | 15/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €42,000,000 Class C CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - GEM | XS2406747266 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €42,000,000 Class C CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - Rule 144A - GEM | XS2406747423 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €42,000,000 Class C CM Removal and Replacement Non-Voting Notes due 2034 - GEM | XS2406747183 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €42,000,000 Class C CM Removal and Replacement Non-Voting Notes due 2034 - Rule 144A - GEM | XS2406747696 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €42,000,000 Class C CM Removal and Replacement Voting Notes due 2034 - GEM | XS2406747001 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €42,000,000 Class C CM Removal and Replacement Voting Notes due 2034 - Rule 144A - GEM | XS2406747340 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €48,400,000 Participating Term Certificates due 2034 - GEM | XS2408966641 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €48,400,000 Participating Term Certificates due 2034 - Rule 144A - GEM | XS2408966724 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €7,000,000 Class Z-2 Notes due 2034 - GEM | XS2406748744 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 6 – 2021 DESIGNATED ACTIVITY COMPANY | €7,000,000 Class Z-2 Notes due 2034 - Rule 144A - GEM | XS2406748827 | 15/Dec/2021 | Listed | 15/Dec/2034 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €100,000 Class Z-3 Notes due 2037 - 144A - GEM | XS2866434934 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €100,000 Class Z-3 Notes due 2037 - Reg S - GEM | XS2866434850 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €12,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2866434009 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €12,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2866433886 | 16/Aug/2024 | Listed | 15/Aug/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2866433290 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2866433027 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €2,500,000 Class Z-1 Notes due 2037 - 144A - GEM | XS2866434421 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €2,500,000 Class Z-1 Notes due 2037 - Reg S - GEM | XS2866434348 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €2,500,000 Class Z-2 Notes due 2037 - 144A - GEM | XS2866434777 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €2,500,000 Class Z-2 Notes due 2037 - Reg S - GEM | XS2866434694 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2866433613 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2866433456 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €22,700,000 Subordinated Notes due 2037 - 144A - GEM | XS2871782392 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €22,700,000 Subordinated Notes due 2037 - Reg S - GEM | XS2871781824 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €33,000,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2866432995 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €33,000,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2866432722 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €9,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2866434264 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | €9,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2866434181 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | Up to €186,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2866432649 | 16/Aug/2024 | Listed | 15/Aug/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 7-2022 DESIGNATED ACTIVITY COMPANY | Up to €186,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2866432565 | 16/Aug/2024 | Listed | 15/Aug/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €100,000 Class M-3 Subordinated Notes due 2037 - Reg S - GEM | XS2809257566 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €100,000 Class M-3 Subordinated Notes due 2037- Rule 144A - GEM | XS2809257640 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2809256915 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037- Rule 144A - GEM | XS2809257053 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €15,750,000 Class M-1 Subordinated Notes due 2037 - Reg S - GEM | XS2809257137 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €15,750,000 Class M-1 Subordinated Notes due 2037- Rule 144A - GEM | XS2809257210 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €155,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2809255602 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €155,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2809255784 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €16,000,000 Class M-2 Subordinated Notes due 2037 - Reg S - GEM | XS2809257301 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €16,000,000 Class M-2 Subordinated Notes due 2037- Rule 144A - GEM | XS2809257483 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2809256758 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037- Rule 144A - GEM | XS2809256832 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2809256246 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037- Rule 144A - GEM | XS2809256329 | 12/Jun/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AQUEDUCT EUROPEAN CLO 8 DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - reg S - GEM | XS2809256592 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037- Rule 144A - GEM | XS2809256675 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2809255867 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| AQUEDUCT EUROPEAN CLO 8 DAC | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037- Rule 144A - GEM | XS2809255941 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| ARAGVI FINANCE INTERNATIONAL DAC | U.S.$500,000,000 8.45 per cent. Secured Notes due 2026 - GEM | XS2326545204 | 29/Apr/2021 | Listed | 29/Apr/2026 |
| ARBOUR CLO XI DAC | €12,500,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 - GEM | XS2814888488 | 29/May/2024 | Listed | 15/May/2038 |
| ARBOUR CLO XI DAC | €15,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2814889452 | 29/May/2024 | Listed | 15/May/2038 |
| ARBOUR CLO XI DAC | €21,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2814889296 | 29/May/2024 | Listed | 15/May/2038 |
| ARBOUR CLO XI DAC | €230,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2814888058 | 29/May/2024 | Listed | 15/May/2038 |
| ARBOUR CLO XI DAC | €250,000 Class M Notes due 2036 - GEM | XS2551356277 | 29/Nov/2022 | Listed | 15/Jan/2036 |
| ARBOUR CLO XI DAC | €30,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2814888645 | 29/May/2024 | Listed | 15/May/2038 |
| ARBOUR CLO XI DAC | €33,300,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2814888991 | 29/May/2024 | Listed | 15/May/2038 |
| ARBOUR CLO XI DAC | €40,000,000 Subordinated Notes due 2036 - GEM | XS2501344878 | 29/Nov/2022 | Listed | 15/Jan/2036 |
| ARBOUR CLO XI DAC | €47,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2814888215 | 29/May/2024 | Listed | 15/May/2038 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Regulation S) - GEM | XS2345038801 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2345039015 | 15/Jun/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €11,300,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2345040377 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €11,300,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2345040534 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €12,300,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 (Regulation S) - GEM | XS2345039445 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €12,300,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2345039791 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €21,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2345040294 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €21,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2345040450 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 (Regulation S) - GEM | XS2345038983 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2345039106 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2345039528 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2345039874 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2345040021 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2345039957 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €27,700,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 (Regulation S) - GEM | XS2345039361 | 15/Jun/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | €27,700,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2345039288 | 15/Jun/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | EUR 39500000 Subordinated Notes due 2034 - GEM | XS1148175893 | 15/Jan/2015 | Listed | 15/May/2030 |
| ARBOUR CLO II DESIGNATED ACTIVITY COMPANY | Euro 1,750,000 Class X Senior Secured Floating Rate Notes due 2030 - GEM | XS1599436315 | 15/May/2017 | Listed | 15/May/2030 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (REG S) - GEM | XS2366713563 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366713647 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €196,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2366712243 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €196,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366712326 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2366712755 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2366712839 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2366713308 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366713480 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2366712599 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366712672 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €23,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2366712912 | 30/Jul/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €23,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366713050 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €28,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2366713134 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | €28,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366713217 | 30/Jul/2021 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 – 144A Notes - GEM | XS1348959427 | 15/Mar/2018 | Listed | 15/Jul/2034 |
| ARBOUR CLO III DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 – Reg S Notes - GEM | XS1348960789 | 15/Mar/2018 | Listed | 15/Jul/2034 |
| ARBOUR CLO IV DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 20 [34 - GEM | XS2309835770 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IV DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2309835424 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2309832918 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2309834377 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2309834963 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IV DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2309833569 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IV DESIGNATED ACTIVITY COMPANY | EUR 43000000 Subordinated Notes due 2030– Reg S Notes - GEM | XS1499703558 | 11/Nov/2016 | Listed | 15/Jan/2030 |
| ARBOUR CLO IX DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2335990771 | 28/May/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2335991662 | 28/May/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IX DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2335991076 | 28/May/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO IX DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2335991316 | 28/May/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IX DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2335990854 | 28/May/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IX DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2335990938 | 28/May/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2335991159 | 28/May/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IX DESIGNATED ACTIVITY COMPANY | €250,000 Class M Notes due 2034 - GEM | XS2335991407 | 28/May/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IX DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2335991233 | 28/May/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO IX DESIGNATED ACTIVITY COMPANY | €30,200,000 Subordinated Notes due 2034 - GEM | XS2335991589 | 28/May/2021 | Listed | 15/Apr/2034 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 1,750,000 Class X Senior Secured Floating Rate Notes due 2031, 144 A Notes - GEM | XS1836413440 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 1,750,000 Class X Senior Secured Floating Rate Notes due 2031, Reg S - GEM | XS1836413523 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031, 144 A Notes - GEM | XS1836413010 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031, Reg S - GEM | XS1836413101 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2031, in the form of CM Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS1836410859 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2031, in the form of CM Exchangeable Non-Voting Notes, Reg S - GEM | XS1836410347 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2031, in the form of CM Non-Voting Notes, 144 A Notes - GEM | XS1836410933 | 03/Aug/2018 | Listed | 15/Sep/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2031, in the form of CM Non-Voting Notes, Reg S - GEM | XS1836410420 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2031, in the form of CM Voting Notes, 144 A Notes - GEM | XS1836410693 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2031, in the form of CM Voting Notes, Reg S - GEM | XS1836410263 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031, in the form of CM Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS1836412806 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031, in the form of CM Exchangeable Non-Voting Notes, Reg S - GEM | XS1836412558 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031, in the form of CM Non-Voting Notes, 144 A Notes - GEM | XS1836412988 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031, in the form of CM Non-Voting Notes, Reg S - GEM | XS1836412715 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031, in the form of CM Voting Notes, 144 A Notes - GEM | XS1836412392 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031, in the form of CM Voting Notes, Reg S - GEM | XS1836412046 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031, in the form of CM Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS1836411584 | 03/Aug/2018 | Listed | 15/Sep/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031, in the form of CM Exchangeable Non-Voting Notes, Reg S - GEM | XS1836411238 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031, in the form of CM Non-Voting Notes, 144 A Notes - GEM | XS1836411402 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031, in the form of CM Non-Voting Notes, Reg S - GEM | XS1836411154 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031, in the form of CM Voting Notes, 144 A Notes - GEM | XS1836411071 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031, in the form of CM Voting Notes, Reg S - GEM | XS1836410776 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031, 144 A Notes - GEM | XS1836413283 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031, Reg S - GEM | XS1836412632 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031, in the form of CM Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS1836410008 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031, in the form of CM Exchangeable Non-Voting Notes, Reg S - GEM | XS1836409760 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031, in the form of CM Voting Notes, 144 A Notes - GEM | XS1836409927 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031, in the form of CM Voting Notes, Reg S - GEM | XS1836409687 | 03/Aug/2018 | Listed | 15/Sep/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031,in the form of CM Non-Voting Notes, 144 A Notes - GEM | XS1836410180 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 248,000,000 Class A Senior Secured Floating Rate Notes due 2031,in the form of CM Non-Voting Notes, Reg S - GEM | XS1836409844 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031, in the form of CM Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS1836412129 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031, in the form of CM Exchangeable Non-Voting Notes, Reg S - GEM | XS1836411741 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031, in the form of CM Non-Voting Notes, 144 A Notes - GEM | XS1836412475 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031, in the form of CM Non-Voting Notes, Reg S - GEM | XS1836411824 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031, Notes in the form of CM Voting Notes, 144 A Notes - GEM | XS1836411667 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031, Notes in the form of CM Voting Notes, Reg S - GEM | XS1836411311 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 39,100,000 Subordinated Notes due 2031, 144 A Notes - GEM | XS1836413796 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO V DESIGNATED ACTIVITY COMPANY | EUR 39,100,000 Subordinated Notes due 2031, Reg S - GEM | XS1836413366 | 03/Aug/2018 | Listed | 15/Sep/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | €15,800,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2900385290 | 03/Oct/2024 | Listed | 15/Nov/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2037 - GEM | XS2900383675 | 03/Oct/2024 | Listed | 15/Nov/2037 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | €20,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2900384996 | 03/Oct/2024 | Listed | 15/Nov/2037 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2900384483 | 03/Oct/2024 | Listed | 15/Nov/2037 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2900383832 | 03/Oct/2024 | Listed | 15/Nov/2037 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | €47,300,000 Class B-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2900384053 | 03/Oct/2024 | Listed | 15/Nov/2037 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2031-CM Exchangeable Non-Voting Notes-Reg S - GEM | XS1971345852 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2031-CM Non-Voting Notes-Reg S - GEM | XS1971345936 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2031-CM Voting Notes-Reg S - GEM | XS1971345779 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2031-CM Exchangeable Non-Voting Notes, Reg S - GEM | XS1971346405 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2031-CM Non-Voting Notes, Reg S - GEM | XS1971346660 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2031-CM Voting Notes, Reg S - GEM | XS1971346314 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2031-CM Exchangeable Non-Voting Notes, Reg S - GEM | XS1971347395 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2031-CM Non-Voting Notes, Reg S - GEM | XS1971347478 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2031-CM Voting Notes, Reg S - GEM | XS1971347122 | 15/May/2019 | Listed | 15/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031-CM Exchangeable Non-Voting Notes, Reg S - GEM | XS1971348526 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031-CM Non-Voting Notes, Reg S - GEM | XS1971348799 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031-CM Voting Notes, Reg S - GEM | XS1971348443 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2031-CM Exchangeable Non-Voting Notes, Reg S - GEM | XS1971349250 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2031-CM Non-Voting Notes, Reg S - GEM | XS1971349334 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2031-CM Voting Notes, Reg S - GEM | XS1971349177 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031-CM Exchangeable Non-Voting Notes, Reg S - GEM | XS1971349847 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031-CM Non-Voting Notes, Reg S - GEM | XS1971349920 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031-CM Voting Notes, Reg S - GEM | XS1971349763 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031, Reg S - GEM | XS1971350340 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2031, Reg S - GEM | XS1971350696 | 15/May/2019 | Listed | 15/Nov/2031 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class M Notes due 2037, 144A - GEM | XS1971350936 | 15/May/2019 | Listed | 15/Nov/2037 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Class M Notes due 2037, Reg S - GEM | XS1971350852 | 15/May/2019 | Listed | 15/Nov/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2037, 144A - GEM | XS1971351157 | 15/May/2019 | Listed | 15/Nov/2037 |
| ARBOUR CLO VI DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2037, Reg S - GEM | XS1971351074 | 15/May/2019 | Listed | 15/Nov/2037 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2092173769 | 15/Nov/2024 | Listed | 15/Dec/2038 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | €16,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2936116610 | 15/Nov/2024 | Listed | 15/Dec/2038 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2936116297 | 15/Nov/2024 | Listed | 15/Dec/2038 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2936115992 | 15/Nov/2024 | Listed | 15/Dec/2038 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2936116453 | 15/Nov/2024 | Listed | 15/Dec/2038 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2936116024 | 15/Nov/2024 | Listed | 15/Dec/2038 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033-CM Exchangeable Non-Voting Notes-144A - GEM | XS2092170153 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033-CM Exchangeable Non-Voting Notes-Reg S - GEM | XS2092170070 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033-CM Non-Voting Notes-144A - GEM | XS2092170237 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033-CM Non-Voting Notes-Reg S - GEM | XS2092170310 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033-CM Voting Notes-144A - GEM | XS2092169908 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033-CM Voting Notes-Reg S - GEM | XS2092169817 | 31/Jan/2020 | Listed | 15/Mar/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2033 in the form of CM Exchangeable Non-Voting Notes 144A - GEM | XS2092170740 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2033 in the form of CM Exchangeable Non-Voting Notes Reg S - GEM | XS2092170583 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2033 in the form of CM Non-Voting Notes 144A - GEM | XS2092171045 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2033 in the form of CM Non-Voting Notes Reg S - GEM | XS2092170823 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2033 in the form of CM Voting Notes 144A - GEM | XS2092170666 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2033 in the form of CM Voting Notes Reg S - GEM | XS2092170401 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2033 in the form of CM Exchangeable Non-Voting Notes 144A - GEM | XS2092171557 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2033 in the form of CM Exchangeable Non-Voting Notes Reg S - GEM | XS2092171391 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2033 in the form of CM Non-Voting Notes 144A - GEM | XS2092171714 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2033 in the form of CM Non-Voting Notes Reg S - GEM | XS2092171631 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2033 in the form of CM Voting Notes 144A - GEM | XS2092171474 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2033 in the form of CM Voting Notes Reg S - GEM | XS2092171128 | 31/Jan/2020 | Listed | 15/Mar/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Exchangeable Non-Voting Notes 144A - GEM | XS2092172100 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Exchangeable Non-Voting Notes Reg S - GEM | XS2092172019 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Non-Voting Notes 144A - GEM | XS2092172282 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Non-Voting Notes Reg S - GEM | XS2092172365 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Voting Notes 144A - GEM | XS2092171987 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Voting Notes Reg S - GEM | XS2092171805 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Exchangeable Non-Voting Notes 144A - GEM | XS2092172878 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Exchangeable Non-Voting Notes Reg S - GEM | XS2092172795 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Non-Voting Notes 144A - GEM | XS2092173090 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Non-Voting Notes Reg S - GEM | XS2092172951 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Voting Notes 144A - GEM | XS2092172522 | 31/Jan/2020 | Listed | 15/Mar/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 in the form of CM Voting Notes Reg S - GEM | XS2092172449 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2033 144A - GEM | XS2092173256 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2033 Reg S - GEM | XS2092173173 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2033 144A - GEM | XS2092173413 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2033 Reg S - GEM | XS2092173330 | 31/Jan/2020 | Listed | 15/Mar/2033 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class M Notes due 2038 144A - GEM | XS2092173686 | 31/Jan/2020 | Listed | 15/Dec/2038 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Class M Notes due 2038 Reg S - GEM | XS2092173504 | 31/Jan/2020 | Listed | 15/Dec/2038 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2038 144A - GEM | XS2092173843 | 31/Jan/2020 | Listed | 15/Dec/2038 |
| ARBOUR CLO VII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2038 Reg S - GEM | XS2092173769 | 31/Jan/2020 | Listed | 15/Dec/2038 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2388930203 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (REG S) - GEM | XS2388930112 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €18,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2388929296 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €18,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2388929023 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 (144A) - GEM | XS2388929452 | 15/Oct/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2388929379 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2388930039 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2388929965 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €24,400,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2388929619 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €24,400,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2388929536 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2388928991 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2388928728 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2388929882 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2388929700 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2388928645 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2388928561 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | Class M Notes due 2033 144A - GEM | XS2207864989 | 17/Aug/2020 | Listed | 15/Jul/2033 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | Class M Notes due 2033 Reg S - GEM | XS2207864807 | 17/Aug/2020 | Listed | 15/Jul/2033 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2033 144A - GEM | XS2207865101 | 17/Aug/2020 | Listed | 15/Jul/2033 |
| ARBOUR CLO VIII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2033 Reg S - GEM | XS2207865010 | 17/Aug/2020 | Listed | 15/Jul/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO X DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2417698367 | 14/Jan/2022 | Listed | 15/Jun/2034 |
| ARBOUR CLO X DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2417699175 | 14/Jan/2022 | Listed | 15/Jun/2034 |
| ARBOUR CLO X DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2417698953 | 14/Jan/2022 | Listed | 15/Jun/2034 |
| ARBOUR CLO X DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2417697807 | 14/Jan/2022 | Listed | 15/Jun/2034 |
| ARBOUR CLO X DESIGNATED ACTIVITY COMPANY | €250,000 Class M Notes due 2034 - GEM | XS2423367551 | 14/Jan/2022 | Listed | 15/Jun/2034 |
| ARBOUR CLO X DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2417698441 | 14/Jan/2022 | Listed | 15/Jun/2034 |
| ARBOUR CLO X DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2417698797 | 14/Jan/2022 | Listed | 15/Jun/2034 |
| ARBOUR CLO X DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2417698011 | 14/Jan/2022 | Listed | 15/Jun/2034 |
| ARBOUR CLO X DESIGNATED ACTIVITY COMPANY | €30,000,000 Subordinated Notes due 2034 - GEM | XS2417699332 | 14/Jan/2022 | Listed | 15/Jun/2034 |
| ARBOUR CLO XII DESIGNATED ACTIVITY COMPANY | €14,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2688507164 | 17/Nov/2023 | Listed | 15/Jan/2038 |
| ARBOUR CLO XII DESIGNATED ACTIVITY COMPANY | €18,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2688509533 | 17/Nov/2023 | Listed | 15/Jan/2038 |
| ARBOUR CLO XII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2688508725 | 17/Nov/2023 | Listed | 15/Jan/2038 |
| ARBOUR CLO XII DESIGNATED ACTIVITY COMPANY | €250,000 Class M Notes due 2038 - GEM | XS2688507248 | 17/Nov/2023 | Listed | 15/Jan/2038 |
| ARBOUR CLO XII DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A Senior Secured Floating Rate Notes due 2038 - GEM | XS2688506943 | 17/Nov/2023 | Listed | 15/Jan/2038 |
| ARBOUR CLO XII DESIGNATED ACTIVITY COMPANY | €28,000,000 Subordinated Notes due 2038 - GEM | XS2688510119 | 17/Nov/2023 | Listed | 15/Jan/2038 |
| ARBOUR CLO XII DESIGNATED ACTIVITY COMPANY | €29,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2688509376 | 17/Nov/2023 | Listed | 15/Jan/2038 |
| ARBOUR CLO XII DESIGNATED ACTIVITY COMPANY | €37,300,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - GEM | XS2688507081 | 17/Nov/2023 | Listed | 15/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARBOUR CLO XII DESIGNATED ACTIVITY COMPANY | €8,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - GEM | XS2688508303 | 17/Nov/2023 | Listed | 15/Jan/2038 |
| ARBOUR CLO XIII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2850589370 | 16/Aug/2024 | Listed | 15/Aug/2038 |
| ARBOUR CLO XIII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2850589024 | 16/Aug/2024 | Listed | 15/Aug/2038 |
| ARBOUR CLO XIII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2850588562 | 16/Aug/2024 | Listed | 15/Aug/2038 |
| ARBOUR CLO XIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - GEM | XS2850587911 | 16/Aug/2024 | Listed | 15/Aug/2038 |
| ARBOUR CLO XIII DESIGNATED ACTIVITY COMPANY | €250,000 Class M Notes due 2038 - GEM | XS2850589537 | 16/Aug/2024 | Listed | 15/Aug/2038 |
| ARBOUR CLO XIII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2850588729 | 16/Aug/2024 | Listed | 15/Aug/2038 |
| ARBOUR CLO XIII DESIGNATED ACTIVITY COMPANY | €29,100,000 Subordinated Notes due 2038 - GEM | XS2850589701 | 16/Aug/2024 | Listed | 15/Aug/2038 |
| ARBOUR CLO XIII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2038 - GEM | XS2850588133 | 16/Aug/2024 | Listed | 15/Aug/2038 |
| ARCELIK A.S. | US$ 500,000,000 8.500 per cent. Notes due 2028 - GEM | XS2695038401 | 25/Sep/2023 | Listed | 25/Sep/2028 |
| ARD FINANCE S.A. | $895,333,898 6.500% / 7.250% Senior Secured Toggle Notes due 2027 - 144A - GEM | US00191AAD81 | 26/Mar/2020 | Listed | 30/Jun/2027 |
| ARD FINANCE S.A. | $895,333,898 6.500% / 7.250% Senior Secured Toggle Notes due 2027 - Reg S - GEM | USL02238AH37 | 26/Mar/2020 | Listed | 30/Jun/2027 |
| ARD FINANCE S.A. | €795,884,027 5.000% / 5.750% Senior Secured Toggle Notes due 2027 - 144A - GEM | XS2079032640 | 26/Mar/2020 | Listed | 30/Jun/2027 |
| ARD FINANCE S.A. | €795,884,027 5.000% / 5.750% Senior Secured Toggle Notes due 2027 - Reg S - GEM | XS2079032483 | 26/Mar/2020 | Listed | 30/Jun/2027 |
| ARDAGH METAL PACKAGING FINANCE PUBLIC LIMITED COMPANY | $1,050,000,000 4.00% Senior Notes due 2029 - 144A - GEM | US03969YAB48 | 04/Nov/2021 | Listed | 01/Sep/2029 |
| ARDAGH METAL PACKAGING FINANCE PUBLIC LIMITED COMPANY | $1,050,000,000 4.00% Senior Notes due 2029 - Reg S - GEM | USG04600AB13 | 04/Nov/2021 | Listed | 01/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARDAGH METAL PACKAGING FINANCE PUBLIC LIMITED COMPANY | $600 million 6.000% senior secured green notes due 2027 - Reg S - GEM | USG04600AC95 | 06/Sep/2022 | Listed | 15/Jun/2027 |
| ARDAGH METAL PACKAGING FINANCE PUBLIC LIMITED COMPANY | $600 million 6.000% senior secured green notes due 2027 - 144A - GEM | US03969YAC21 | 06/Sep/2022 | Listed | 15/Jun/2027 |
| ARDAGH METAL PACKAGING FINANCE PUBLIC LIMITED COMPANY | $600,000,000 3.25% Senior Secured Notes due 2028 - 144A - GEM | US03969YAA64 | 04/Nov/2021 | Listed | 01/Sep/2028 |
| ARDAGH METAL PACKAGING FINANCE PUBLIC LIMITED COMPANY | $600,000,000 3.25% Senior Secured Notes due 2028 - Reg S - GEM | USG04600AA30 | 04/Nov/2021 | Listed | 01/Sep/2028 |
| ARDAGH METAL PACKAGING FINANCE PUBLIC LIMITED COMPANY | €450,000,000 2.00% Senior Secured Notes due 2028 - 144A - GEM | XS2310488635 | 04/Nov/2021 | Listed | 01/Sep/2028 |
| ARDAGH METAL PACKAGING FINANCE PUBLIC LIMITED COMPANY | €450,000,000 2.00% Senior Secured Notes due 2028 - Reg S - GEM | XS2310487074 | 04/Nov/2021 | Listed | 01/Sep/2028 |
| ARDAGH METAL PACKAGING FINANCE PUBLIC LIMITED COMPANY | €500,000,000 3.00% Senior Notes due 2029 - 144A - GEM | XS2310512368 | 04/Nov/2021 | Listed | 01/Sep/2029 |
| ARDAGH METAL PACKAGING FINANCE PUBLIC LIMITED COMPANY | €500,000,000 3.00% Senior Notes due 2029 - Reg S - GEM | XS2310511717 | 04/Nov/2021 | Listed | 01/Sep/2029 |
| ARDAGH PACKAGING FINANCE PLC | $1,000,000,000 5.250% Senior Notes due 2027 - 144A - GEM | US03969AAR14 | 12/Nov/2020 | Listed | 15/Aug/2027 |
| ARDAGH PACKAGING FINANCE PLC | $1,000,000,000 5.250% Senior Notes due 2027 - Reg S - GEM | USG04586AU00 | 12/Nov/2020 | Listed | 15/Aug/2027 |
| ARDAGH PACKAGING FINANCE PLC | $1,215,000,000 4.125% Senior Secured Notes due 2026 - 144A - GEM | US03969AAN00 | 12/Nov/2020 | Listed | 15/Aug/2026 |
| ARDAGH PACKAGING FINANCE PLC | $1,215,000,000 4.125% Senior Secured Notes due 2026 - GEM | USG04586AQ97 | 13/Sep/2019 | Listed | 15/Aug/2026 |
| ARDAGH PACKAGING FINANCE PLC | $800,000,000 5.250% Senior Notes due 2027 - GEM | USG04586AR70 | 13/Sep/2019 | Listed | 15/Aug/2027 |
| ARDAGH PACKAGING FINANCE PLC | €439,150,000 2.125% Senior Secured Notes due 2026 - GEM | XS2036387525 | 13/Sep/2019 | Listed | 15/Aug/2026 |
| ARDAGH PACKAGING FINANCE PLC | €790,000,000 2.125% Senior Secured Notes due 2026 - 144A - GEM | XS2189418267 | 13/Nov/2020 | Listed | 15/Aug/2026 |
| ARDAGH PACKAGING FINANCE PLC | €790,000,000 2.125% Senior Secured Notes due 2026 - Reg S - GEM | XS2189356996 | 13/Nov/2020 | Listed | 15/Aug/2026 |
| ARDAGH PACKAGING FINANCE PLC | GBP 400,000,000 4.750% Senior Notes due 2027 (144A) - GEM | XS1628849645 | 28/Jul/2017 | Listed | 15/Jul/2027 |
| ARDAGH PACKAGING FINANCE PLC | GBP 400,000,000 4.750% Senior Notes due 2027 (Reg S) - GEM | XS1628848241 | 28/Jul/2017 | Listed | 15/Jul/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES DIRECT LENDING CLO 1 LLC | U.S.$406,000,000 Class A Senior Floating Rate Notes Due 2036 - Reg S - GEM | USU2217RAA06 | 30/May/2024 | Listed | 25/Apr/2036 |
| ARES DIRECT LENDING CLO 1 LLC | U.S.$406,000,000 Class A Senior Floating Rate Notes Due 2036 - Rule 144A - GEM | US04020RAA68 | 30/May/2024 | Listed | 25/Apr/2036 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2305822541 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2305822202 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS2305822467 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS2305822111 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS2305822384 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS2305822038 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2305823432 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2305823192 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS2305823275 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS2305822897 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS2305822970 | 19/Mar/2021 | Listed | 15/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS2305822624 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2305824083 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2305823788 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS2305823861 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS2305823515 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS2305823606 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS2305823358 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2305824752 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2305824323 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS2305824596 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS2305824166 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS2305824240 | 19/Mar/2021 | Listed | 15/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS2305823945 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2305825213 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2305825056 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS2305825130 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS2305824836 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS2305824919 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS2305824679 | 19/Mar/2021 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | EUR 20,400,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1594291566 | 18/Apr/2017 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | EUR 20,400,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 (regS) - GEM | XS1594291996 | 18/Apr/2017 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | EUR 4,700,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1594291723 | 18/Apr/2017 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | EUR 4,700,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2030 (regS) - GEM | XS1594292028 | 18/Apr/2017 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | EUR 46000000 Subordinated Notes due 2025 - GEM | XS0951556850 | 03/Sep/2013 | Listed | 15/Apr/2030 |
| ARES EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2030 - 144A - GEM | XS0951556934 | 03/Sep/2013 | Listed | 15/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2327427477 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2327426230 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS2327427394 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS2327426313 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS2327427121 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS2327426156 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030- CM Non-Voting Exchangeable Notes - 144A - GEM | XS1650058305 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030- CM Non-Voting Exchangeable Notes - RegS - GEM | XS1650058057 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030- CM Non-Voting Notes - 144A - GEM | XS1650058487 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030- CM Non-Voting Notes - RegS - GEM | XS1650058131 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030- CM Voting Notes - 144A - GEM | XS1650058214 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030- CM Voting Notes - RegS - GEM | XS1650057919 | 26/Mar/2021 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 12,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | XS1650060111 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 12,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | XS1650060038 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Non- Voting Notes - 144A - GEM | XS1650059881 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Non- Voting Notes - RegS - GEM | XS1650059535 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Non-Voting Exchangeable Notes - 144A - GEM | XS1650059618 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Non-Voting Exchangeable Notes - RegS - GEM | XS1650059378 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Voting Notes - 144A - GEM | XS1650059709 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Voting Notes - RegS - GEM | XS1650059451 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Non-Voting Exchangeable Notes - RegS - GEM | XS1650058560 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Non- Voting Notes - 144A - GEM | XS1650059295 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Non- Voting Notes - RegS - GEM | XS1650058727 | 26/Mar/2021 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Non-Voting Exchangeable Notes - 144A - GEM | XS1650058990 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Voting Notes - 144A - GEM | XS1650059022 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Voting Notes - RegS - GEM | XS1650058644 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030- 144A - GEM | XS1650059964 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030- RegS - GEM | XS1650060202 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 52,000,000 Class A-2A-R Senior Secured Floating Rate Notes due 2030- CM Non-Voting Exchangeable Notes - RegS - GEM | XS1650057596 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 52,000,000 Class A-2A-R Senior Secured Floating Rate Notes due 2030- CM Non-Voting Notes - 144A - GEM | XS1650057752 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 52,000,000 Class A-2A-R Senior Secured Floating Rate Notes due 2030- CM Non-Voting Notes - RegS - GEM | XS1650057323 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 52,000,000 Class A-2A-R Senior Secured Floating Rate Notes due 2030- CM Voting Notes - 144A - GEM | XS1650057679 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 52,000,000 Class A-2A-R Senior Secured Floating Rate Notes due 2030- CM Voting Notes - RegS - GEM | XS1650057240 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 52000000 Class A-2A-R Senior Secured Floating Rate Notes due 2030- CM Non-Voting Exchangeable Notes - 144A - GEM | XS1650057836 | 26/Mar/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 55,100,000 Subordinated Notes due 2030 - 144A - GEM | XS1084361317 | 15/Aug/2017 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 55,100,000 Subordinated Notes due 2030 - GEM | XS1084117834 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2060908394 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2060908121 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2060911349 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2060911265 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €24,750,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2060911182 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €24,750,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2060911000 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2060910291 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2060909871 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2060910374 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2060910028 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R CM Voting Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2060909954 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R CM Voting Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2060909798 | 30/Oct/2019 | Listed | 17/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-R CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2060908808 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-R CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2060908550 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-R CM Non-Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2060908980 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-R CM Non-Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2060908634 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-R CM Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2060908717 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-R CM Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2060908477 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class D-R CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2060910887 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class D-R CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2060910531 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class D-R CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2060910960 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class D-R CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2060910614 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class D-R CM Voting Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2060910705 | 30/Oct/2019 | Listed | 17/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class D-R CM Voting Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2060910457 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €45,700,000 Class B-1-R CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2060909442 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €45,700,000 Class B-1-R CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2060909103 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €45,700,000 Class B-1-R CM Non-Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2060909525 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €45,700,000 Class B-1-R CM Non-Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2060909285 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €45,700,000 Class B-1-R CM Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2060909368 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €45,700,000 Class B-1-R CM Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2060909012 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €47,800,000 Subordinated Notes due 2032 (144A) - GEM | XS1522920666 | 30/Oct/2019 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 47,800,000 Subordinated Notes due 2032 - GEM | XS1522920740 | 14/Dec/2020 | Listed | 17/Apr/2032 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €26,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1859496306 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1859496728 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031-Reg S - GEM | XS1859495670 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2347650439 | 22/Jun/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2347650355 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS2347650512 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS2347650603 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS2347650272 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS2347650199 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €25,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2347651676 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €25,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2347651759 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €25,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS2347651916 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €25,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS2347651833 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €25,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS2347651593 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €25,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS2347651247 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €26,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031-Reg S - GEM | XS1859496645 | 22/Jun/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2347648888 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes -144A - GEM | XS2347649001 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS2347649266 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes- Reg S - GEM | XS2347649183 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS2347648961 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS2347648706 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €30,250,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2347649779 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €30,250,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2347649696 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €30,250,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS2347649936 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €30,250,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS2347649852 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €30,250,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS2347649423 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €30,250,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS2347649340 | 22/Jun/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2347650942 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2347651080 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS2347651320 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS2347651163 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS2347650868 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS2347650785 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €42,900,000 Subordinated Notes due 2031-144A - GEM | XS1859496561 | 06/Sep/2018 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €42,900,000 Subordinated Notes due 2031-Reg S - GEM | XS1859496991 | 22/Jun/2021 | Listed | 15/Oct/2031 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €10,675,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1958269273 | 25/Apr/2019 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €2,250,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS1958264639 | 25/Apr/2019 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2333701774 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2333701857 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2333701691 | 06/May/2021 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - Reg S - GEM | XS2333701345 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2333701428 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2333701261 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2333702319 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2333702400 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2333702236 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S - GEM | XS2333702079 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2333702152 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2333701931 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,850,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2333701006 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,850,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2333701188 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,850,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2333700966 | 06/May/2021 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,850,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S - GEM | XS2333700701 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,850,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2333700883 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €23,850,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2333700610 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €27,625,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1958267905 | 25/Apr/2019 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €270,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2333699853 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €270,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes -144A - GEM | XS2333699770 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €270,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2333699697 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €270,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes- Reg S - GEM | XS2333699341 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €270,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2333699424 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €270,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2333699267 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2333703044 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2333703127 | 06/May/2021 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2333702822 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S - GEM | XS2333702665 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2333702749 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2333702582 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €43,700,000 Subordinated Notes due 2032 - GEM | XS1958268200 | 25/Apr/2019 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €7,900,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2333700453 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €7,900,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2333700537 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €7,900,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2333700370 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €7,900,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S - GEM | XS2333700024 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €7,900,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2333700297 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €7,900,000 Class A-2 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2333699937 | 06/May/2021 | Listed | 15/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €1,700,000 Class X Senior Secured Floating Rate Notes due 2032 (144 A) - GEM | XS2034310743 | 12/Sep/2019 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €1,700,000 Class X Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2034310313 | 12/Sep/2019 | Listed | 20/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €11,250,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Exchangeable Notes due 2032 (144 A) - GEM | XS2391579807 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €11,250,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2391579716 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €11,250,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2032 (144 A) - GEM | XS2391581613 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €11,250,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2391579989 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €11,250,000 Class B-2 Senior Secured Fixed Rate CM Voting Notes due 2032 (144 A) - GEM | XS2391579633 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €11,250,000 Class B-2 Senior Secured Fixed Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2391579559 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €11,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (144 A) - GEM | XS2034053087 | 12/Sep/2019 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €11,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2034054135 | 12/Sep/2019 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (144 A) - GEM | XS2034052782 | 12/Sep/2019 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2034052865 | 12/Sep/2019 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2032 (144 A) - GEM | XS2391578403 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2391578312 | 20/Oct/2021 | Listed | 20/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2032 (144 A) - GEM | XS2391578668 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2391578585 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2032 (144 A) - GEM | XS2391578239 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2391578155 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2032 (144 A) - GEM | XS2391579120 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2391579047 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2032 (144A) - GEM | XS2391579476 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2391579393 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B-1 Senior Secured Floating Rate CM Voting Notes due 2032 (144 A) - GEM | XS2391578825 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B-1 Senior Secured Floating Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2391578742 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Exchangeable Notes due 2032 (144 A) - GEM | XS2391580300 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2391580565 | 20/Oct/2021 | Listed | 20/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2032 (144 A) - GEM | XS2391580722 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2391580482 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2032 (144 A) - GEM | XS2391580219 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2391580052 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class D Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2032 (144 A) - GEM | XS2391581456 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class D Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2391581373 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class D Senior Secured Deferrable Floating Rate CM Voting Notes due 2032(144 A) - GEM | XS2391580995 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class D Senior Secured Deferrable Floating Rate CM Voting Notes due 2032(Reg S) - GEM | XS2391580649 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class D Senior Secured Deferrable Floating Rate Non-Voting Exchangeable Notes due 2032 (144 A) - GEM | XS2391581027 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,250,000 Class D Senior Secured Deferrable Floating Rate Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2391581290 | 20/Oct/2021 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €43,300,000 Subordinated Notes due 2032 (144 A) - GEM | XS2034054218 | 12/Sep/2019 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €43,300,000 Subordinated Notes due 2032 (Reg S) - GEM | XS2034052949 | 12/Sep/2019 | Listed | 20/Apr/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Exchangeable Notes due 2032 (144A) - GEM | XS2084073761 | 21/Jan/2020 | Listed | 20/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2084073092 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Senior Secured Defferrable Fixed Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2084074496 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2084073506 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2032 (144 A) - GEM | XS2084073415 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2084073258 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Voting Notes due 2032 (144 A) - GEM | XS2084073332 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Secured Defferrable Fixed Rate CM Non-Voting Exchangable Notes due 2032 (144A) - GEM | XS2084075113 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Secured Defferrable Fixed Rate CM Non-Voting Notes due 2032 (144A) - GEM | XS2084074736 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Senior Secured Defferrable Fixed Rate CM Non-Voting Exchangable Notes 2032 (Reg S) - GEM | XS2084074819 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Senior Secured Defferrable Fixed Rate CM Voting Notes due 2032 (144 A) - GEM | XS2084074652 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Senior Secured Defferrable Fixed Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2084074140 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2084076277 | 21/Jan/2020 | Listed | 20/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (RegS) - GEM | XS2084076194 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2084075543 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (RegS) - GEM | XS2084075626 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2084071633 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (144 A) - GEM | XS2084071716 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-1 Senior Secured Defferrable Floating Rate CM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2084074223 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-1 Senior Secured Defferrable Floating Rate CM Voting Notes Notes due 2032 (Reg S) - GEM | XS2084073688 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-1 Senior Secured Defferrable Floating Rate CM Non-Voting Exchangeable Notes due 2032 (144 A) - GEM | XS2084074579 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-1 Senior Secured Defferrable Floating Rate CM Non-Voting Notes due 2032 (144 A) - GEM | XS2084074066 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-1 Senior Secured Defferrable Floating Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2084073845 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-1 Senior Secured Defferrable Floating Rate CM Voting Notes Notes due 2032 (144 A) - GEM | XS2084073928 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (144 A) - GEM | XS2084075386 | 21/Jan/2020 | Listed | 20/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (144 A). - GEM | XS2084075204 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2084075899 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2084075469 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S). - GEM | XS2084075030 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (RegS) - GEM | XS2084074900 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2032 (144 A) - GEM | XS2084072011 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2032 (144 A) - GEM | XS2084072524 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2084072284 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2032 (144 A) - GEM | XS2084072102 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2084071989 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2084071807 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2084072953 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2032 (144 A) - GEM | XS2084072870 | 21/Jan/2020 | Listed | 20/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1 Senior Secured Floating Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2084072367 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2032 (144 A) - GEM | XS2084073175 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2084072441 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1 Senior Secured Floating Rate CM Voting Notes due 2032 (144 A) - GEM | XS2084072797 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €36,000,000 Subordinated Notes due 2032 (144A) - GEM | XS2084076350 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €36,000,000 Subordinated Notes due 2032 (Reg S) - GEM | XS2084075972 | 21/Jan/2020 | Listed | 20/Jul/2032 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €10,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2920479164 | 24/Oct/2024 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €10,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2920479081 | 24/Oct/2024 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €14,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2920478786 | 24/Oct/2024 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €14,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2920478943 | 24/Oct/2024 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €15,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2920478604 | 24/Oct/2024 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €15,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2920478869 | 24/Oct/2024 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €171,200,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2920478273 | 24/Oct/2024 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €171,200,000 Class A Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2920478356 | 24/Oct/2024 | Listed | 21/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2920478430 | 24/Oct/2024 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2920478513 | 24/Oct/2024 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €30,500,000 Subordinated Notes due 2034 (144A) - GEM | XS2243971947 | 13/Nov/2020 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €30,500,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2243972085 | 13/Nov/2020 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €5,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2920479248 | 24/Oct/2024 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | €5,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2920479321 | 24/Oct/2024 | Listed | 21/Oct/2034 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €11,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2806452061 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €11,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2806451337 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €20,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2806451253 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €20,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2806451840 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2806451766 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2806450958 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €259,200,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2806450792 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €259,200,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2806450529 | 18/Jun/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €29,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2806451170 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €29,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2806451097 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €31,200,000 Subordinated Notes due 2037 - 144A - GEM | XS2806451501 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €31,200,000 Subordinated Notes due 2037 - RegS - GEM | XS2806451410 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €53,200,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2806450875 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XIX DESIGNATED ACTIVITY COMPANY | €53,200,000 Class B Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2806451683 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2409270472 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes -144A - GEM | XS2409272502 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes - 144A - GEM | XS2409272338 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes- Reg S - GEM | XS2409270555 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2409272098 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2409270399 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2409272411 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2409270639 | 16/Dec/2021 | Listed | 15/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2409272841 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2409270803 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2409273146 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2409271017 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2409273575 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2409271447 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2409273815 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2409271876 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2409273906 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2409272171 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2036 - 144A - GEM | XS2409274037 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XV DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2036 - RegS - GEM | XS2409272254 | 16/Dec/2021 | Listed | 15/Jan/2036 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2817908200 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2817908382 | 30/May/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - REG S - GEM | XS2817907491 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037- 144A - GEM | XS2817907574 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €16,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035- 144A - GEM | XS2465010416 | 30/Nov/2022 | Listed | 15/Jul/2035 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €16,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035- Reg S - GEM | XS2465010333 | 30/Nov/2022 | Listed | 15/Jul/2035 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €19,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2817908036 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €19,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2817908119 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €24,400,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2817907145 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €24,400,000 Class B-1 Senior Secured Floating Rate Notes due 2037- 144A - GEM | XS2817907228 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €25,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2817907657 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €25,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2817907731 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €27,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2817907814 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €27,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2817907905 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €51,100,000 Subordinated Notes due 2035- 144A - GEM | XS2465010689 | 30/Nov/2022 | Listed | 15/Jul/2035 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | €51,100,000 Subordinated Notes due 2035- Reg S - GEM | XS2465010507 | 30/Nov/2022 | Listed | 15/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | Up to €244,200,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2817906923 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVI DESIGNATED ACTIVITY COMPANY | Up to €244,200,000 Class A Senior Secured Floating Rate Notes due 2037- 144A - GEM | XS2817907061 | 30/May/2024 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €13,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2698583205 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €13,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2698583387 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €19,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2698582819 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €19,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2698582900 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2698581845 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2698581928 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €25,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2698583031 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €25,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2698582579 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2698582652 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2698582736 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €30,100,000 Subordinated Notes due 2037 - 144A - GEM | XS2698583460 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €30,100,000 Subordinated Notes due 2037 - Reg S - GEM | XS2698583114 | 05/Dec/2023 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2698582223 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVII DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2698582066 | 05/Dec/2023 | Listed | 15/Jul/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €14,100,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2784659851 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €14,100,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - RegS - GEM | XS2784659778 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €14,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2784662301 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €14,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2784662137 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €2,750,000 Class X Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2784654977 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €2,750,000 Class X Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2784654209 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €20,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2784661832 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €20,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2784661592 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €27,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2784660511 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €27,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2784660198 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €272,800,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2784658531 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €272,800,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2784658291 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €29,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2784661089 | 17/Apr/2024 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €29,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2784660867 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €31,700,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2784659000 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €31,700,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2784658887 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €33,150,000 Subordinated Notes due 2037 - 144A - GEM | XS2784662996 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XVIII DESIGNATED ACTIVITY COMPANY | €33,150,000 Subordinated Notes due 2037 - RegS - GEM | XS2784662483 | 17/Apr/2024 | Listed | 15/Apr/2037 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €12,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2862972424 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €12,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2862972341 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €19,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2862972267 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €19,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2862972184 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2862971889 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2862971707 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2862971459 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2862971376 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €29,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2862972002 | 12/Sep/2024 | Listed | 15/Oct/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €29,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2862971962 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €33,500,000 Subordinated Notes due 2038 - 144A - GEM | XS2862972770 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €33,500,000 Subordinated Notes due 2038 - RegS - GEM | XS2862972697 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €46,750,000 Class B Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2862971616 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES EUROPEAN CLO XX DESIGNATED ACTIVITY COMPANY | €46,750,000 Class B Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2862971533 | 12/Sep/2024 | Listed | 15/Oct/2038 |
| ARES INCOME NOTE XLI LTD | Up to USD 62,100,000 Income Notes due 2029 - GEM | USG3333KAA81 | 30/Dec/2016 | Listed | 15/Jan/2029 |
| ARES INCOME NOTE XLIII LTD | Up to USD 81600000 Income Notes due 2029 - GEM | USG3334YAA76 | 24/May/2017 | Listed | 15/Oct/2029 |
| ARES SDL FEEDER DESIGNATED ACTIVITY COMPANY | USD 222,787,625 Note - GEM | IE00BJDQ2456 | 12/Feb/2019 | Listed | 13/Dec/2068 |
| ARES SDL FEEDER II DESIGNATED ACTIVITY COMPANY | USD 630,861,465 Note - GEM | IE000GMMMWK3 | 16/Dec/2021 | Listed | 15/Dec/2071 |
| ARES SENIOR DIRECT LENDING MASTER FUND DAC | USD 222,787,625 Class A2 Notes - GEM | IE00BF2NCS37 | 08/Feb/2019 | Listed | 13/Dec/2068 |
| ARES SENIOR DIRECT LENDING MASTER FUND DAC | USD 49,013,279 Class C Notes - GEM | IE00BF2NCP06 | 08/Feb/2019 | Listed | 13/Dec/2068 |
| ARES SENIOR DIRECT LENDING MASTER FUND DAC | USD 567,642,395 Class A1 Notes - GEM | IE00BF2NCQ13 | 08/Feb/2019 | Listed | 31/Dec/2068 |
| ARES SENIOR DIRECT LENDING MASTER FUND DAC | USD 706,801,994 Class A3 Notes - GEM | IE00BF2NCM74 | 08/Feb/2019 | Listed | 13/Dec/2068 |
| ARES SENIOR DIRECT LENDING MASTER FUND II DAC | USD 1,297,974,183 Class A3 Notes - GEM | IE000HGQXJU7 | 16/Dec/2021 | Listed | 15/Dec/2071 |
| ARES SENIOR DIRECT LENDING MASTER FUND II DAC | USD 1,715,683,272 Class A1 Notes - GEM | IE0007KYIDU7 | 16/Dec/2021 | Listed | 15/Dec/2071 |
| ARES SENIOR DIRECT LENDING MASTER FUND II DAC | USD 606,682,244 Class A2 Notes - GEM | IE000NVZWWA2 | 16/Dec/2021 | Listed | 15/Dec/2071 |
| ARES XLII CLO, LTD. | USD 41,210,000 Subordinated Notes due 2028 - GEM | USG3337MAG71 | 29/Mar/2017 | Listed | 22/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES XLIX CLO LTD. | USD 51,600,000 Subordinated Notes due 2030 (Rule 144A) - GEM | US04017KAC27 | 10/Aug/2018 | Listed | 22/Jul/2030 |
| ARES XLIX CLO LTD. | USD 51,600,000 Subordinated Notes due 2030 - GEM | USG3339BAB02 | 10/Aug/2018 | Listed | 22/Jul/2030 |
| ARES XLV CLO LTD | USD 27,562,000 Class C Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG3338XAC14 | 19/Oct/2017 | Listed | 15/Oct/2030 |
| ARES XLV CLO LTD | USD 341,250,000 Class A Senior Floating Rate Notes due 2030 - GEM | USG3338XAA57 | 19/Oct/2017 | Listed | 15/Oct/2030 |
| ARES XLV CLO LTD | USD 36,750,000 Class D Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG3338XAD96 | 19/Oct/2017 | Listed | 15/Oct/2030 |
| ARES XLV CLO LTD | USD 53,813,000 Class B Senior Floating Rate Notes due 2030 - GEM | USG3338XAB31 | 19/Oct/2017 | Listed | 15/Oct/2030 |
| ARES XLVII CLO LTD. | USD 29,400,000 Class E Mezzanine Deferrable Floating Rate Notes due 2030 - 144A - GEM | US04016WAA18 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 29,400,000 Class E Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG33406AA01 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 406,000,000 Class A-1 Senior Floating Rate Notes due 2030 - 144A - GEM | US04016VAA35 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 406,000,000 Class A-1 Senior Floating Rate Notes due 2030 - GEM | USG3340KAA90 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 41,300,000 Class C Mezzanine Deferrable Floating Rate Notes due 2030 - 144A - GEM | US04016VAG05 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 41,300,000 Class C Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG3340KAD30 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 44,800,000 Class D Mezzanine Deferrable Floating Rate Notes due 2030 - 144A - GEM | US04016VAJ44 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 44,800,000 Class D Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG3340KAE13 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 49,000,000 Class A-2 Senior Floating Rate Notes due 2030 - 144A - GEM | US04016VAC90 | 27/Apr/2018 | Listed | 15/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES XLVII CLO LTD. | USD 49,000,000 Class A-2 Senior Floating Rate Notes due 2030 - GEM | USG3340KAB73 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 70,000,000 Subordinated Notes due 2030 - 144A - GEM | US04016WAC73 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 70,000,000 Subordinated Notes due 2030 - GEM | USG33406AB83 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 73,500,000 Class B Senior Floating Rate Notes due 2030 - 144A - GEM | US04016VAE56 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVII CLO LTD. | USD 73,500,000 Class B Senior Floating Rate Notes due 2030 - GEM | USG3340KAC56 | 27/Apr/2018 | Listed | 15/Apr/2030 |
| ARES XLVIII CLO LTD. | U.S.$17,500,000 Class E Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG33415AA18 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$17,500,000 Class E Mezzanine Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US03990AAA16 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$290,000,000 Class A-1 Senior Floating Rate Notes due 2030 - GEM | USG3341AAA00 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$290,000,000 Class A-1 Senior Floating Rate Notes due 2030 (Rule 144A) - GEM | US04017FAA75 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$31,000,000 Class D Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG3341AAE22 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$31,000,000 Class D Mezzanine Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US04017FAJ84 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$35,000,000 Class A-2 Senior Floating Rate Notes due 2030 - GEM | USG3341AAB82 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$35,000,000 Class A-2 Senior Floating Rate Notes due 2030 (Rule 144A) - GEM | US04017FAC32 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$36,000,000 Class C Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG3341AAD49 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$36,000,000 Class C Mezzanine Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US04017FAG46 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$47,500,000 Class B Senior Floating Rate Notes due 2030 - GEM | USG3341AAC65 | 06/Jul/2018 | Listed | 20/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES XLVIII CLO LTD. | U.S.$47,500,000 Class B Senior Floating Rate Notes due 2030 (Rule 144A) - GEM | US04017FAE97 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$55,750,000 Subordinated Notes due 2030 - GEM | USG33415AB90 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XLVIII CLO LTD. | U.S.$55,750,000 Subordinated Notes due 2030 (Rule 144A) - GEM | US03990AAC71 | 06/Jul/2018 | Listed | 20/Jul/2030 |
| ARES XXVII CLO LTD | USD $4,500,000 Class X-R Senior Floating Rate Notes due 2029 - GEM | USG3301DAH73 | 12/Jul/2017 | Listed | 28/Jul/2029 |
| ARES XXVII CLO LTD | USD 44000000 Subordinated Notes Due 2025 - GEM | USG33015AB78 | 31/Jul/2013 | Listed | 28/Jul/2025 |
| ARES XXVIIIR CLO LTD. | Class D Mezzanine Deferrable Floating Rate Notes due 2030 (144A) - GEM | US04017QAJ40 | 24/Sep/2018 | Listed | 17/Oct/2030 |
| ARES XXVIIIR CLO LTD. | Class D Mezzanine Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG3302WAE15 | 24/Sep/2018 | Listed | 17/Oct/2030 |
| ARES XXVIIIR CLO LTD. | Class E Mezzanine Deferrable Floating Rate Notes due 2030 (144A) - GEM | US04017VAA26 | 24/Sep/2018 | Listed | 17/Oct/2030 |
| ARES XXVIIIR CLO LTD. | Class E Mezzanine Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG3302XAA75 | 24/Sep/2018 | Listed | 17/Oct/2030 |
| ARES XXVIIIR CLO LTD. | Class F Mezzanine Deferrable Floating Rate Notes due 2030 (144A) - GEM | US04017VAC81 | 24/Sep/2018 | Listed | 17/Oct/2030 |
| ARES XXVIIIR CLO LTD. | Class F Mezzanine Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG3302XAB58 | 24/Sep/2018 | Listed | 17/Oct/2030 |
| ARES XXVIIIR CLO LTD. | Subordinated Notes due 2030 (144A) - GEM | US00214DAE31 | 24/Sep/2018 | Listed | 17/Oct/2030 |
| ARES XXXIV CLO LTD | USD 65700000 Subordinated Notes due 2026 - GEM | USG3304VAE14 | 02/Sep/2015 | Listed | 29/Jul/2026 |
| ARES XXXVII CLO LTD. | U.S.$49,000,000 Subordinated Notes due 2030 - GEM | USG3333LAD04 | 09/Nov/2015 | Listed | 15/Oct/2030 |
| ARES XXXVII CLO LTD. | USD 14,000,000 Class E-R Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG3333LAF51 | 01/Dec/2017 | Listed | 18/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARES XXXVII CLO LTD. | USD 35,000,000 Class D-R Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG33338AM91 | 01/Dec/2017 | Listed | 18/Oct/2030 |
| ARES XXXVIII CLO LTD. | USD 39,500,000 Subordinated Notes due 2030 - GEM | USG0610NAB04 | 22/Dec/2015 | Listed | 20/Apr/2030 |
| ARGENTUM CAPITAL S.A. | Series 2019-93 - EUR 5,000,000 Leveraged Secured Repackaged Notes due 2025 - GEM | XS1947912249 | 22/Jul/2019 | Listed | 22/Sep/2025 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €12,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2710065512 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €12,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2710065603 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2710065355 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2710065439 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €21,700,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2710064895 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €21,700,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2710064978 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2710064119 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2710064200 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €26,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2710065199 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €26,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2710065272 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €33,300,000 Subordinated Notes due 2036 (Reg S) - GEM | XS2710065785 | 15/Dec/2023 | Listed | 15/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €33,300,000 Subordinated Notes due 2036 (Rule 144A) - GEM | XS2710065868 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €42,200,000 Class B Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2710064382 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €42,200,000 Class B Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2710064465 | 15/Dec/2023 | Listed | 15/Jul/2036 |
| ARINI EUROPEAN CLO II DAC | €35,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2770012172 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2770012503 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2770012685 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2770012339 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2770012412 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2770012099 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2770011950 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €310,000,000 Class A Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2770011281 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €310,000,000 Class A Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2770011364 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €35,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2770012255 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €43,000,000 Subordinated Notes due 2038 (Reg S) - GEM | XS2770012768 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €43,000,000 ubordinated Notes due 2038 (Rule 144A) - GEM | XS2770012842 | 30/Apr/2024 | Listed | 15/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARINI EUROPEAN CLO II DAC | €52,500,000 Class B Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2770011448 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO II DAC | €52,500,000 Class B Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2770011521 | 30/Apr/2024 | Listed | 15/Apr/2038 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2841161198 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2841161354 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2841160893 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2841160976 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2841160380 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2841160463 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2841159705 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2841159887 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €27,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2841160547 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €27,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2841160620 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €31,400,000 Subordinated Notes due 2037 (Reg S) - GEM | XS2841161438 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €31,400,000 Subordinated Notes due 2037 (Rule 144A) - GEM | XS2841161511 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €45,200,000 Class B Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2841159960 | 15/Aug/2024 | Listed | 15/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARINI EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €45,200,000 Class B Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2841160034 | 15/Aug/2024 | Listed | 15/Oct/2037 |
| ARLA FOODS AMBA | Series 11 - Issue of SEK 1,200,000,000 Floating Rate Notes due June 2025 - GEM | XS2637417812 | 16/Jun/2023 | Listed | 16/Jun/2025 |
| ARLA FOODS AMBA | Series 12 - Issue of SEK 400,000,000 Floating Rate Notes due October 2028 - GEM | XS2637398251 | 16/Jun/2023 | Listed | 12/Oct/2028 |
| ARLA FOODS AMBA | Series 13 - Issue of SEK 400,000,000 4.875 per cent. Notes due 12 October 2028 - GEM | XS2637399572 | 16/Jun/2023 | Listed | 12/Oct/2028 |
| ARLA FOODS AMBA | Series 14 - Issue of SEK 1,500,000,000 Floating Rate Notes due July 2027 (the "Notes") - GEM | XS2809134641 | 23/Apr/2024 | Listed | 23/Jul/2027 |
| ARLA FOODS AMBA | Series 4 - Issue of SEK 1,500,000,000 Floating Rate Notes due July 2026 - GEM | XS2342725947 | 21/May/2021 | Listed | 17/Jul/2026 |
| ARLO II LIMITED | Series 2022-3 - JPY 5,000,000,000 Secured Limited Recourse Credit-Linked Notes due 24 December 2026 - GEM | XS2435598557 | 09/Feb/2022 | Listed | 24/Dec/2026 |
| ARLO II LIMITED | Series CLN 2022-1 - USD 10,000,000 Secured Limited Recourse Credit-Linked Notes due 23 December 2027 - GEM | XS2431683684 | 07/Feb/2022 | Listed | 23/Dec/2027 |
| ARLO II LIMITED | Series CLN 2022-10 - JPY 6,000,000,000 Secured Limited Recourse Credit-Linked Notes due 2027 - GEM | XS2511825403 | 21/Oct/2022 | Listed | 24/Jun/2027 |
| ARLO II LIMITED | Series CLN 2022-11 - Issue of JPY 1,500,000,000 Secured Limited Recourse Credit-Linked Notes due 2027 - GEM | XS2512253548 | 27/Oct/2022 | Listed | 23/Jun/2027 |
| ARLO II LIMITED | Series CLN 2022-12 - Issue of JPY 1,500,000,000 Secured Limited Recourse Credit-Linked Notes due 2027. - GEM | XS2512253621 | 27/Oct/2022 | Listed | 23/Jun/2027 |
| ARLO II LIMITED | Series CLN 2022-13 - USD 20,000,000 Secured Limited Recourse Credit-Linked Notes due 2027 - GEM | XS2514614812 | 27/Oct/2022 | Listed | 23/Jun/2027 |
| ARLO II LIMITED | Series CLN 2022-16 - JPY 500,000,000 Secured Limited Recourse Credit-Linked Notes due 2027 - GEM | XS2540697369 | 10/Nov/2022 | Listed | 24/Dec/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARLO II LIMITED | Series CLN 2022-17 - Issue of JPY 300,000,000 Secured Limited Recourse Credit-Linked Notes due 2027 - GEM | XS2541878364 | 10/Nov/2022 | Listed | 24/Dec/2027 |
| ARLO II LIMITED | Series CLN 2022-18 - Issue of USD 10,000,000 Secured Limited Recourse Credit-Linked Notes due 2027 - GEM | XS2546346896 | 30/Nov/2022 | Listed | 20/Sep/2027 |
| ARLO II LIMITED | Series CLN 2022-2 - USD 30,000,000 Secured Limited Recourse Credit-Linked Notes due 23 December 2026 - GEM | XS2435131383 | 09/Feb/2022 | Listed | 23/Dec/2026 |
| ARLO II LIMITED | Series CLN 2022-20 - JPY 1,000,000,000 Secured Limited Recourse Credit-Linked Notes due 2027 - GEM | XS2548819619 | 30/Nov/2022 | Listed | 24/Dec/2027 |
| ARLO II LIMITED | Series CLN 2022-21 - Issue of JPY 1,000,000,000 Secured Limited Recourse Credit-Linked Notes due 2027 - GEM | XS2551288686 | 30/Nov/2022 | Listed | 24/Dec/2027 |
| ARLO II LIMITED | Series CLN 2022-23 - Issue of USD 20,000,000 Secured Limited Recourse Credit-Linked Notes due 2027 - GEM | XS2561370201 | 28/Dec/2022 | Listed | 20/Sep/2027 |
| ARLO II LIMITED | Series CLN 2022-4 - JPY 5,000,000,000 Secured Limited Recourse Credit-Linked Notes due 24 December 2026. - GEM | XS2437788248 | 17/Feb/2022 | Listed | 24/Dec/2026 |
| ARLO II LIMITED | Series CLN 2022-5 - USD 20,000,000 Secured Limited Recourse Credit-Linked Notes due 23 December 2026 - GEM | XS2452440378 | 30/Mar/2022 | Listed | 23/Dec/2026 |
| ARLO II LIMITED | Series CLN 2022-6 - Issue of JPY 10,000,000,000 Secured Limited Recourse Credit-Linked Notes due 24 June 2027 - GEM | XS2468421834 | 07/Jun/2022 | Listed | 24/Jun/2027 |
| ARLO II LIMITED | Series CLN 2022-7 - Issue of JPY 2,000,000,000 Secured Limited Recourse Credit-Linked Notes due 20 June 2027 - GEM | XS2475881756 | 10/Jun/2022 | Listed | 20/Jun/2027 |
| ARLO II LIMITED | Series CLN-29 - USD 10,000,000 Secured Limited Recourse Credit-Linked Notes due 23 December 2026 - GEM | XS2128503575 | 07/Apr/2020 | Listed | 23/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARLO II LIMITED | Series CLN-30 - USD 5,000,000 Secured Limited Recourse Credit-Linked Notes due 23 December 2026 - GEM | XS2135442684 | 21/Apr/2020 | Listed | 23/Dec/2026 |
| ARLO II LIMITED | Series CLN-31 - JPY 1,000,000,000 Secured Limited Recourse Credit-Linked Notes due 2 February 2027 - GEM | XS2136855546 | 06/May/2020 | Listed | 02/Feb/2027 |
| ARLO II LIMITED | Series CLN-32 - USD 50,000,000 Secured Limited Recourse Credit-Linked Notes due 25 March 2030 - GEM | XS2189943694 | 10/Aug/2020 | Listed | 25/Mar/2030 |
| ARLO II LIMITED | Series CLN-33 - Issue of JPY 5,000,000,000 Secured Limited Recourse Credit-Linked Notes due 24 December 2025 - GEM | XS2240260567 | 25/Nov/2020 | Listed | 24/Dec/2025 |
| ARLO II LIMITED | Series CLN-34 - JPY 5,000,000,000 Secured Limited Recourse Credit-Linked Notes due 24 December 2025 - GEM | XS2309827165 | 12/Apr/2021 | Listed | 24/Dec/2025 |
| ARLO II LIMITED | Series CLN-35 - USD 20,000,000 Secured Limited Recourse Credit-Linked Notes due (23 June 2028) - GEM | XS2358361140 | 20/Aug/2021 | Listed | 23/Jun/2028 |
| ARLO II LIMITED | Series CLN-36 - USD 20,000,000 Secured Limited Recourse Credit-Linked Notes due 23 June 2028 - GEM | XS2358361223 | 20/Aug/2021 | Listed | 23/Jun/2028 |
| ARLO II LIMITED | Series CLN-37 - USD 4,000,000 Secured Limited Recourse Credit-Linked Notes due 23 June 2028 - GEM | XS2359300568 | 20/Aug/2021 | Listed | 23/Jun/2028 |
| ARLO II LIMITED | Series CLN-38 - USD 20,000,000 Secured Limited Recourse Credit-Linked Notes due 27 December 202 - GEM | XS2404651080 | 08/Dec/2021 | Listed | 27/Dec/2028 |
| ARLO II LIMITED | Series CLN-39 - USD 20,000,000 Secured Limited Recourse Credit-Linked Notes due 27 December 2028 - GEM | XS2405337820 | 08/Dec/2021 | Listed | 27/Dec/2028 |
| ARLO XII LIMITED | Series CLN-35 - JPY 500,000,000 Secured Limited Recourse Callable Credit-Linked Notes due 26 March 2031 - GEM | XS2347781614 | 27/Jul/2021 | Listed | 26/Mar/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARLO XII LIMITED | Series Repack 2022-6 AUD 8,000,000 Secured Limited Recourse Fixed Rate Notes due 2026 - Series Repack 2022-6 AUD 13,000,000 Secured Limited Recourse Fixed Rate Notes due 2026 - GEM | XS2492020883 | 03/Aug/2022 | Listed | 19/Feb/2026 |
| ARLO XII LIMITED | Series Repack 2022-8 - Series of JPY 1,000,000,000 Secured Limited Recourse Fixed Rate Notes due 2029 - GEM | XS2502349884 | 11/Oct/2022 | Listed | 24/Dec/2029 |
| ARLO XII LIMITED | Series Repack 2022-9 - AUD 12,000,000 Secured Limited Recourse Fixed Rate Notes due 21 May 2026 - GEM | XS2521715339 | 26/Oct/2022 | Listed | 21/May/2026 |
| ARLO XII LIMITED | Series Repack-13 - JPY 1,300,000,000 Secured Limited Recourse Fixed Rate Notes due 2032 - GEM | XS2120071530 | 25/Mar/2020 | Listed | 06/Apr/2032 |
| ARLO XII LIMITED | Series Repack-16 - Issue of JPY 1,000,000,000 Secured Limited Recourse Fixed Rate Notes due 2032 - GEM | XS2128435984 | 25/Mar/2020 | Listed | 06/Apr/2032 |
| ARLO XII LIMITED | Series Repack-17 - JPY 300,000,000 Secured Limited Recourse Fixed Rate Notes due 8 June 2034 - GEM | XS2135309842 | 23/Apr/2020 | Listed | 08/Jun/2034 |
| ARLO XII LIMITED | Series Repack-28 - JPY 1,000,000,000 Secured Limited Recourse Fixed Rate Notes due 8 June 2034 - GEM | XS2188538974 | 10/Aug/2020 | Listed | 08/Jun/2034 |
| ARLO XII LIMITED | Series Repack-29 - JPY 800,000,000 Secured Limited Recourse Fixed Rate Notes due 20 December 2027 - GEM | XS2251656026 | 29/Jan/2021 | Listed | 20/Dec/2027 |
| ARLO XII LIMITED | Series Repack-33 - JPY 500,000,000 Secured Limited Recourse Fixed Rate Notes due 22 June 2028 - GEM | XS2328400994 | 04/Jun/2021 | Listed | 22/Jun/2028 |
| ARLO XIV LIMITED | Series Bond Repack 1 - JPY 2,000,000,000 Secured Limited Recourse Variable Coupon Amount Notes due 24 June 2025 - GEM | XS2159786487 | 08/Jun/2020 | Listed | 24/Jun/2025 |
| ARLO XIV LIMITED | Series Bond Repack 3 - JPY 2,000,000,000 Secured Limited Recourse Variable Coupon Amount Notes due 23 June 2027 - GEM | XS2193660516 | 26/Aug/2020 | Listed | 23/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARLO XIV LIMITED | Series Bond Repack 5 - JPY 1,000,000,000 Secured Limited Recourse Variable Coupon Amount Notes due 24 June 2025 - GEM | XS2208608765 | 21/Aug/2020 | Listed | 24/Jun/2025 |
| ARLO XIV LIMITED | Series Bond Repack-2 - JPY 2,000,000,000 Secured Limited Recourse Variable Coupon Amount Notes due 23 June 2027 - GEM | XS2159026843 | 08/Jun/2020 | Listed | 23/Jun/2027 |
| ARLO XIV LIMITED | Series Bond Repack-4 - JPY 2,000,000,000 Secured Limited Recourse Variable Coupon Amount Notes due 24 June 2025. - GEM | XS2193660607 | 26/Aug/2020 | Listed | 24/Jun/2025 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - GEM | XS2333785934 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Rule 144A - GEM | XS2333785777 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €11,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2333786403 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €11,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - Rule 144A - GEM | XS2333786668 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2333786585 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - Rule 144A - GEM | XS2333786312 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2333786072 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Rule 144A - GEM | XS2333786155 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €223,000,000 Class A Senior Secured Floating Rate Notes due 2033 - GEM | XS2333785181 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €223,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Rule 144A - GEM | XS2333785421 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2333785850 | 26/Apr/2021 | Listed | 24/Oct/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Rule 144A - GEM | XS2333786239 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - GEM | XS2333785348 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Rule 144A - GEM | XS2333785694 | 26/Apr/2021 | Listed | 24/Oct/2033 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | EUR €4,500,000 Subordinated Notes due 2030 (Reg S) - GEM | XS1650074252 | 21/Sep/2017 | Listed | 24/Oct/2030 |
| ARMADA EURO CLO I DESIGNATED ACTIVITY COMPANY | EUR 34,500,000 Subordinated Notes due 2030 (144A) - GEM | XS1650075903 | 21/Sep/2017 | Listed | 24/Oct/2030 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2858069094 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2858069417 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2858068799 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2858068872 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2858066660 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2858067395 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2858066074 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2037- Reg S - GEM | XS2858065852 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2858067981 | 02/Aug/2024 | Listed | 15/Feb/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2858068369 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €4,000,000 Class Z Notes due 2037 - Reg S - GEM | XS2868909974 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €4,000,000 Class Z Notes due 2037 - Rule 144A - GEM | XS2868909628 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €46,000,000 Class B-R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2858066231 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | €46,000,000 Class B-R Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2858066314 | 02/Aug/2024 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | EUR 43,050,000 Subordinated Notes due 2037 - 144A - GEM | XS1780608300 | 26/Apr/2018 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO II DESIGNATED ACTIVITY COMPANY | EUR 43,050,000 Subordinated Notes due 2037 - Reg S - GEM | XS1780607088 | 26/Apr/2018 | Listed | 15/Feb/2037 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €218,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031-(Voting Notes) - GEM | XS2320735785 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €218,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031-(Voting Notes)-(Rule 144A) - GEM | XS2320736080 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €218,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031-(Exchangeable Non-Voting Notes) - GEM | XS2320735942 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €218,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031-(Exchangeable Non-Voting Notes)-(Rule 144A) - GEM | XS2320736163 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €218,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031-(Non-Voting Notes) - GEM | XS2320735868 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €218,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031-(Non-Voting Notes)-(Rule 144A) - GEM | XS2320736247 | 31/Mar/2021 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031-(Voting Notes) - GEM | XS2320737567 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031-(Voting Notes)-(Rule 144A) - GEM | XS2320738029 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031-(Exchangeable Non-Voting Notes) - GEM | XS2320737724 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031-(Exchangeable Non-Voting Notes)-(Rule 144A) - GEM | XS2320738292 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031-(Non-Voting Notes) - GEM | XS2320737997 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031-(Non-Voting Notes)-(Rule 144A) - GEM | XS2320738375 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031-(Voting Notes) - GEM | XS2320738458 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031-(Voting Notes)-(Rule 144A) - GEM | XS2320738706 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031-(Exchangeable Non-Voting Notes) - GEM | XS2320738532 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031-(Exchangeable Non-Voting Notes)-(Rule 144A) - GEM | XS2320738888 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031-(Non-Voting Notes) - GEM | XS2320738615 | 31/Mar/2021 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031-(Non-Voting Notes)-(Rule 144A) - GEM | XS2320738961 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031-(Exchangeable Non-Voting Notes) - GEM | XS2320736676 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031-(Exchangeable Non-Voting Notes)-(Rule 144A) - GEM | XS2320736916 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031-(Non-Voting Notes) - GEM | XS2320736593 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031-(Non-Voting Notes)-(Rule 144A) - GEM | XS2320736833 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031-(Voting Notes) - GEM | XS2320736320 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031-(Voting Notes)-(Rule 144A) - GEM | XS2320736759 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2031- (Voting Notes) - GEM | XS2320737054 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2031- (Voting Notes)-(Rule 144A) - GEM | XS2320737302 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2031-(Exchangeable Non-Voting Notes) - GEM | XS2320737211 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2031-(Exchangeable Non-Voting Notes)-(Rule 144A) - GEM | XS2320737641 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2031-(Non-Voting Notes) - GEM | XS2320737138 | 31/Mar/2021 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2031-(Non-Voting Notes)-(Rule 144A) - GEM | XS2320737484 | 31/Mar/2021 | Listed | 15/Jul/2031 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class Z Notes due 2037 - GEM | XS1914595639 | 17/Dec/2018 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class Z Notes due 2037 (Rule 144A) - GEM | XS1914600900 | 17/Dec/2018 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 40,400,000 Subordinated Notes due 2037 - GEM | XS1913263007 | 17/Dec/2018 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 40,400,000 Subordinated Notes due 2037 (Rule 144A) - GEM | XS1913265127 | 17/Dec/2018 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2066872404 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2066872669 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2066873394 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2066872073 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2066871935 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2066872230 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2066871349 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2066871778 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2066871422 | 12/Dec/2019 | Listed | 15/Jul/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2066871851 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2066869871 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2066870028 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2066869525 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2066869954 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2066869368 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2066869798 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2066871182 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2066871695 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2066871265 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2066870960 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2066870887 | 12/Dec/2019 | Listed | 15/Jul/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2066871000 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2033 - GEM | XS2066869285 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2066869442 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €36,100,000 Subordinated Notes due 2033 - GEM | XS2066872826 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €36,100,000 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2066872586 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €4,000,000 Class Z Notes due 2033 - GEM | XS2066872313 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €4,000,000 Class Z Notes due 2033 (Rule 144A) - GEM | XS2066872743 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2066870614 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2066870705 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2066870374 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2066870531 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2066870291 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2066870457 | 12/Dec/2019 | Listed | 15/Jul/2033 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2352749498 | 11/Aug/2021 | Listed | 28/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2352749571 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €18,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2352749068 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €18,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2352749225 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2352748177 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2352748417 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2352748847 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2352748920 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €27,760,000 Subordinated Notes due 2034 - GEM | XS2352749902 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €27,760,000 Subordinated Notes due 2034-(Rule 144A) - GEM | XS2352750074 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €30,500,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | XS2352748680 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €30,500,000 Class B Senior Secured Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2352748763 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2352749654 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO V DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2352749811 | 11/Aug/2021 | Listed | 28/Jul/2038 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2819332482 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2819332565 | 18/Jun/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €12,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2819332219 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €12,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2819332300 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €17,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2819331831 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €17,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2819331914 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2819332052 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2819332136 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €28,600,000 Subordinated Notes due 2037 - Reg S - GEM | XS2819332649 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €28,600,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2819332722 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €34,300,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2819331674 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €34,300,000 Class B Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2819331757 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | Up to €161,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2819331328 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARMADA EURO CLO VI DESIGNATED ACTIVITY COMPANY | Up to €161,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2819331591 | 18/Jun/2024 | Listed | 15/Jul/2037 |
| ARROW CMBS 2018 DAC | €135,800,000 Class A1 Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | XS1906449019 | 22/Nov/2018 | Listed | 22/May/2030 |
| ARROW CMBS 2018 DAC | €19,000,000 Class A2 Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | XS1906449282 | 22/Nov/2018 | Listed | 22/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ARROW CMBS 2018 DAC | €20,900,000 Class F Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | XS1906450967 | 22/Nov/2018 | Listed | 22/May/2030 |
| ARROW CMBS 2018 DAC | €23,000,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | XS1906450025 | 22/Nov/2018 | Listed | 22/May/2030 |
| ARROW CMBS 2018 DAC | €29,300,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | XS1906450454 | 22/Nov/2018 | Listed | 22/May/2030 |
| ARROW CMBS 2018 DAC | €32,000,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | XS1906450611 | 22/Nov/2018 | Listed | 22/May/2030 |
| ARROW CMBS 2018 DAC | €32,700,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | XS1906450884 | 22/Nov/2018 | Listed | 22/May/2030 |
| ARROW CMBS 2018 DAC | €400,000 Class X Commercial Mortgage Backed Notes due 2030 - GEM | XS1906451189 | 22/Nov/2018 | Listed | 22/May/2030 |
| ASG FINANCE DESIGNATED ACTIVITY COMPANY | U.S.$300,000,000 7.875% Guaranteed Notes due 2024 - 144A - GEM | US00217AAA43 | 03/Dec/2019 | Listed | 03/Dec/2024 |
| ASG FINANCE DESIGNATED ACTIVITY COMPANY | U.S.$300,000,000 7.875% Guaranteed Notes due 2024 -Reg S - GEM | XS2010038573 | 03/Dec/2019 | Listed | 03/Dec/2024 |
| ASG FINANCE DESIGNATED ACTIVITY COMPANY | U.S.$300,000,000 9.750% Guaranteed Notes due 2029 - 144A - GEM | US00217AAB26 | 15/May/2024 | Listed | 15/May/2029 |
| ASG FINANCE DESIGNATED ACTIVITY COMPANY | U.S.$300,000,000 9.750% Guaranteed Notes due 2029 - Reg S - GEM | XS2815876920 | 15/May/2024 | Listed | 15/May/2029 |
| ASPEN FUNDING I LIMITED | 7,945,000 Preferred Shares - GEM - GEM | KYG053872076 | 11/Feb/2003 | Listed | 10/Jul/2037 |
| ASR NEDERLAND N.V. | € 600.000.000 3.625 per cent. Fixed Rate Notes due 12 December 2028 - GEM | XS2694995163 | 12/Dec/2023 | Listed | 12/Dec/2028 |
| ASR NEDERLAND N.V. | €500,000,000 Fixed to Fixed Rate Subordinated Notes due 2049 - GEM | XS1989708836 | 02/May/2019 | Listed | 02/May/2049 |
| ASR NEDERLAND N.V. | EUR 500,000,000 Perpetual Restricted Tier 1 Contingent Convertible Securities - GEM | XS1700709683 | 19/Oct/2017 | Listed | |
| ASR NEDERLAND N.V. | EUR 500,000,000 Perpetual Restricted Tier 1 Temporary Write-Down Securities - GEM | XS2790191303 | 27/Mar/2024 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ASR NEDERLAND N.V. | Issue of €1,000,000,000 Fixed to Fixed Rate Subordinated Notes due December 2043 - GEM | XS2554581830 | 22/Nov/2022 | Listed | 07/Dec/2043 |
| ASSET REPACKAGING TRUST SIX BV | Series 39 NOK 350000000 Fixed Rate Secured Notes due 2034 - GEM | XS1292931448 | 23/Oct/2015 | Listed | 02/Jun/2034 |
| ASSET REPACKAGING TRUST SIX BV | Series 40 EUR 76,000,000 Fixed Rate Secured Notes due 2026 - GEM | XS1327533003 | 23/Dec/2015 | Listed | 15/Jul/2026 |
| ASSET REPACKAGING TRUST SIX BV | Series 41 NOK 250000000 Fixed Rate Secured Notes due 2029 - GEM | XS1374875604 | 03/May/2016 | Listed | 31/Jul/2029 |
| ASSET REPACKAGING TRUST SIX BV | Series 43 NOK 455,000,000 Fixed Rate Secured Notes due 2034 - GEM | XS1679644275 | 10/Oct/2017 | Listed | 02/Jun/2034 |
| ASSET REPACKAGING TRUST SIX BV | Series 44 NOK 1,300,000,000 Fixed Rate Secured Notes due 2026 - GEM | XS1809238709 | 31/Jul/2018 | Listed | 30/Jun/2026 |
| ASSET REPACKAGING TRUST SIX BV | Series 48 NOK 697,680,000 Zero Coupon Secured Notes due 2031 - GEM | XS1905577075 | 07/Dec/2018 | Listed | 15/Dec/2031 |
| ASSET REPACKAGING TRUST SIX BV | Series 49 NOK 615,000,000 Fixed Rate Secured Notes due 2027 - GEM | XS1905650096 | 11/Jan/2019 | Listed | 02/Jan/2027 |
| ASSURA FINANCING PLC | £300,000,000 1.625 per cent. Guaranteed Sustainability Bonds due 2033 - GEM | XS2358903057 | 30/Jun/2021 | Listed | 30/Jun/2033 |
| ASSURA FINANCING PLC | 1.500 per cent. Guaranteed Bonds due 2030 - GEM | XS2228214362 | 15/Sep/2020 | Listed | 15/Sep/2030 |
| ASSURA FINANCING PLC | GBP 300,000,000 3.000 per cent. Guaranteed bonds due 2028 - GEM | XS1857084542 | 19/Jul/2018 | Listed | 19/Jul/2028 |
| AT&T INC. | Fixed Rate Reset Perpetual Preferred Securities, Series B - GEM | XS2114413565 | 18/Feb/2020 | Listed | |
| ATHENA CLO IV, LLC | U.S.$208,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | US046843AA69 | 23/Aug/2024 | Listed | 20/Jul/2037 |
| ATHENA CLO IV, LLC | U.S.$208,000,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | USU04744AA38 | 23/Aug/2024 | Listed | 20/Jul/2037 |
| ATHENE GLOBAL FUNDING | Series 2020-6 - Issue of €500,000,000 1.125% Fixed Rate Notes due September 2, 2025 - GEM | XS2225890537 | 02/Sep/2020 | Listed | 02/Sep/2025 |
| ATHENE GLOBAL FUNDING | Series 2020-11 - Issue of £500,000,000 1.750% Fixed Rate Notes due November 24, 2027 - GEM | XS2264159471 | 25/Nov/2020 | Listed | 24/Nov/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ATHENE GLOBAL FUNDING | Series 2021-19 - €600,000,000 0.366% Fixed Rate Notes due September 10, 2026 - GEM | XS2384413311 | 10/Sep/2021 | Listed | 10/Sep/2026 |
| ATHENE GLOBAL FUNDING | Series 2021-4 - €500,000,000 0.625% Fixed Rate Notes due January 12, 2028 - GEM | XS2282195176 | 12/Jan/2021 | Listed | 12/Jan/2028 |
| ATHENE GLOBAL FUNDING | Series 2021-7 - £250,000,000 1.875% Fixed Rate Notes due November 30, 2028 - GEM | XS2325719180 | 29/Mar/2021 | Listed | 30/Nov/2028 |
| ATHENE GLOBAL FUNDING | Series 2022-4 - €500,000,000 0.832% Fixed Rate Notes due January 8, 2027 - GEM | XS2430970884 | 10/Jan/2022 | Listed | 08/Jan/2027 |
| ATHENE GLOBAL FUNDING | Series 2024-3 - €90,000,000 Floating Rate Notes due February 23, 2027 - GEM | XS2919215231 | 10/Oct/2024 | Listed | 23/Feb/2027 |
| ATHENE GLOBAL FUNDING | Series 2024-3 - Issue of €500,000,000 Floating Rate Notes due February 23, 2027 - GEM | XS2757986224 | 23/Feb/2024 | Listed | 23/Feb/2027 |
| ATHENE GLOBAL FUNDING | Series 2024-9 - £300,000,000 5.150% Fixed Rate Notes due July 28, 2027 - GEM | XS2796468432 | 28/Mar/2024 | Listed | 28/Jul/2027 |
| ATHORA HOLDING LTD. | EUR 600,000,000 Senior Fixed Rate Notes due 2028 - GEM | XS2628821790 | 16/Jun/2023 | Listed | 16/Jun/2028 |
| ATHORA HOLDING LTD. | EUR 750,000,000 5.875 per cent. Fixed Rate Subordinated Notes due 2034 - GEM | XS2831758474 | 10/Jun/2024 | Listed | 10/Sep/2034 |
| ATHORA ITALIA S.P.A. | Euro 80,000,000 Fixed Rate Resettable Subordinated Notes due 16 August 2031 - GEM | XS2296002228 | 16/Feb/2021 | Listed | 16/Aug/2031 |
| ATHORA NETHERLANDS N. V. | EUR 300,000,000 Fixed to Fixed Rate Subordinated Notes due 2031 - GEM | XS2330501995 | 15/Apr/2021 | Listed | 15/Jul/2031 |
| ATHORA NETHERLANDS N. V. | EUR 300,000,000 Perpetual Restricted Tier 1 Notes - GEM | XS1835946564 | 19/Jun/2018 | Listed | |
| ATHORA NETHERLANDS N. V. | Fixed to Fixed Rate Subordinated Notes due 2032 - GEM | XS2468390930 | 31/May/2022 | Listed | 31/Aug/2032 |
| ATLAS CAPITAL DESIGNATED ACTIVITY COMPANY | Series 2023-1 - Issue of $ 75,000,000 Class A Principal At-Risk Variable Rate Notes due June 5, 2026 - GEM | US049207AA14 | 26/May/2023 | Listed | 05/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ATLAS CAPITAL DESIGNATED ACTIVITY COMPANY | Series 2024-1 - $175,000,000 Class A Principal At-Risk Variable Rate Notes due June 8, 2027 - GEM | US049207AB96 | 05/Jun/2024 | Listed | 08/Jun/2027 |
| ATLAS CAPITAL REINSURANCE 2022 DESIGNATED ACTIVITY COMPANY | Issue of USD 240,000,000 Class A Principal At-Risk Variable Rate Notes due June 6 2025 - GEM | US04921WAA53 | 07/Jun/2022 | Listed | 06/Jun/2025 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class A-1L Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US04941YAC30 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class A-1L Senior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG06248AB73 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class A-2F Senior Secured Fixed Rate Notes Due 2031 (144A) - GEM | US04941YAG44 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class A-2F Senior Secured Fixed Rate Notes Due 2031 (Reg S) - GEM | USG06248AD30 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class B Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US04941YAJ82 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class B Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG06248AE13 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class C Senior Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US04941YAL39 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class C Senior Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG06248AF87 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class D Senior Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US04941YAN94 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class D Senior Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG06248AG60 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US04941XAA90 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG06247AA18 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Class X Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US04941YAA73 | 11/Jul/2018 | Listed | 26/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ATLAS SENIOR LOAN FUND XI, LTD. | Class X Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG06248AA90 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Subordinated Notes Due 2031 (144A) - GEM | US04941XAC56 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR LOAN FUND XI, LTD. | Subordinated Notes due 2031 (Reg S) - GEM | USG06247AB90 | 11/Jul/2018 | Listed | 26/Jul/2031 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | USD 246000000 Class A Senior Secured Floating Rate Notes Due 2030 - GEM | USG06240AB48 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | Class A Senior Secured Floating Rate Notes Due 2030 (Rule 144A) - GEM | US04943AAC36 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | Class B Senior Secured Floating Rate Notes Due 2030 (Rule 144A) - GEM | US04943AAE91 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | Class C Senior Secured Deferrable Floating Rate Notes Due 2030 (Rule 144A) - GEM | US04943AAG40 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | Class D Senior Secured Deferrable Floating Rate Notes Due 2030 (Rule 144A) - GEM | US04943AAJ88 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | Class E Senior Secured Deferrable Floating Rate Notes Due 2030 (Rule 144A) - GEM | US04942LAE65 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | Class F Senior Secured Deferrable Floating Rate Notes Due 2030 (Rule 144A) - GEM | US04942LAG14 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | Subordinated Notes Due 2030 (Rule 144A) - GEM | US04942LAJ52 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | USD 17700000 Class E Senior Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG06234AE19 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | USD 20300000 Class D Senior Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG06240AE86 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | USD 26500000 Class C Senior Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG06240AD04 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | USD 38400000 Subordinated Notes Due 2030 - GEM | USG06234AG66 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | USD 53800000 Class B Senior Secured Floating Rate Notes Due 2030 - GEM | USG06240AC21 | 15/Aug/2017 | Listed | 16/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ATLAS SENIOR SECURED LOAN FUND VIII, LTD | USD 6900000 Class F Senior Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG06234AF83 | 15/Aug/2017 | Listed | 16/Jan/2030 |
| ATOM MORTGAGE SECURITIES DESIGNATED ACTIVITY COMPANY | £193,400,000 Class A Commercial Mortgage Backed Floating Rate Notes due July 2031 - GEM | XS2373053888 | 30/Sep/2021 | Listed | 22/Jul/2031 |
| ATOM MORTGAGE SECURITIES DESIGNATED ACTIVITY COMPANY | £37,200,000 Class C Commercial Mortgage Backed Floating Rate Notes due July 2031 - GEM | XS2373056634 | 30/Sep/2021 | Listed | 22/Jul/2031 |
| ATOM MORTGAGE SECURITIES DESIGNATED ACTIVITY COMPANY | £42,000,000 Class B Commercial Mortgage Backed Floating Rate Notes due July 2031 - GEM | XS2373055826 | 30/Sep/2021 | Listed | 22/Jul/2031 |
| ATOM MORTGAGE SECURITIES DESIGNATED ACTIVITY COMPANY | £500,000 Class X Commercial Mortgage Backed Notes due July 2031 - GEM | XS2373058929 | 30/Sep/2021 | Listed | 22/Jul/2031 |
| ATOM MORTGAGE SECURITIES DESIGNATED ACTIVITY COMPANY | £52,700,000 Class E Commercial Mortgage Backed Floating Rate Notes due July 2031 - GEM | XS2373058689 | 30/Sep/2021 | Listed | 22/Jul/2031 |
| ATOM MORTGAGE SECURITIES DESIGNATED ACTIVITY COMPANY | £57,600,000 Class D Commercial Mortgage Backed Floating Rate Notes due July 2031 - GEM | XS2373057103 | 30/Sep/2021 | Listed | 22/Jul/2031 |
| ATP TOWER HOLDINGS, LLC | $375,000,000 4.05% Senior Secured Notes due 2026 (Reg S Global Notes) - GEM | USP1000PAA32 | 17/May/2021 | Listed | 27/Apr/2026 |
| ATP TOWER HOLDINGS, LLC | $375,000,000 4.05% Senior Secured Notes due 2026 (Rule 144A Global Notes) - GEM | US00216DAA90 | 17/May/2021 | Listed | 27/Apr/2026 |
| ATRIUM XI | USD 52000000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG0623UAK90 | 02/May/2017 | Listed | 23/Oct/2025 |
| ATRIUM XI | USD 88,250,000 Subordinated Notes (144A) - GEM | US04964UAE91 | 02/May/2017 | Listed | 23/Oct/2025 |
| ATRIUM XI | USD 88250000 Subordinated Notes - GEM | USG0622XAC23 | 23/Oct/2014 | Listed | 23/Oct/2025 |
| ATRIUM XII | USD 30000000 Combination Securities Due 2026 - GEM | USG0623EAD16 | 05/Nov/2015 | Listed | 22/Oct/2026 |
| ATRIUM XII | USD 66250000 Subordinated Notes Due 2026 - GEM | USG0623EAC33 | 05/Nov/2015 | Listed | 22/Oct/2026 |
| ATTENTUS CDO III, LTD. | Class A-1B Second Priority Senior Secured Floating Rate Notes due 2042 - GEM - GEM | USG0693QAB35 | 26/Mar/2007 | Listed | 11/Oct/2042 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AUBURN 15 PLC | £13,801,000 Class D Mortgage Backed Floating Rate Notes due 2045 - GEM | XS2813765513 | 17/May/2024 | Listed | 20/Jul/2045 |
| AUBURN 15 PLC | £372,431,000 Class A1 Mortgage Backed Floating Rate Notes due 2045 - GEM | XS2813764540 | 17/May/2024 | Listed | 20/Jul/2045 |
| AUBURN 15 PLC | £41,404,000 Class Z Mortgage Backed Notes due 2045 - GEM | XS2813766081 | 17/May/2024 | Listed | 20/Jul/2045 |
| AUBURN 15 PLC | £48,305,000 Class C Mortgage Backed Floating Rate Notes due 2045 - GEM | XS2813765356 | 17/May/2024 | Listed | 20/Jul/2045 |
| AUBURN 15 PLC | £5,000,000 Class X Floating Rate Notes due 2045 - GEM | XS2813766164 | 17/May/2024 | Listed | 20/Jul/2045 |
| AUBURN 15 PLC | £55,206,000 Class A2 Mortgage Backed Floating Rate Notes due 2045 - GEM | XS2813764979 | 17/May/2024 | Listed | 20/Jul/2045 |
| AUBURN 15 PLC | £55,206,000 Class B Mortgage Backed Floating Rate Notes due 2045 - GEM | XS2813765190 | 17/May/2024 | Listed | 20/Jul/2045 |
| AUBURN 15 PLC | £6,900,000 Class E Mortgage Backed Floating Rate Notes due 2045 - GEM | XS2813765786 | 17/May/2024 | Listed | 20/Jul/2045 |
| AUBURN 15 PLC | £6,900,000 Class F Mortgage Backed Floating Rate Notes due 2045 - GEM | XS2813765869 | 17/May/2024 | Listed | 20/Jul/2045 |
| AUDACIA CAPITAL (IRELAND) PLC | Series 13 - Issue of Up to GBP 20 million TVR 8.25% Income Bond 2020 due 30 April 2025 - GEM | IE00BL84C823 | 01/Jun/2020 | Listed | 30/Apr/2025 |
| AUDACIA CAPITAL (IRELAND) PLC | Series 22 - Issue of Aquarion SCFI 7.2% Income Bond 2020 maturing 30 June 2025 - up to EUR 10 million - GEM | IE00BM97PJ90 | 10/Jul/2020 | Listed | 30/Jun/2025 |
| AUDACIA CAPITAL (IRELAND) PLC | Series 7 - Up to GBP 25,000,000 ACF 4.5% Fixed Rate Bond 2019 due 31st December 2025 - GEM | IE00BGRX2X09 | 17/Jun/2019 | Listed | 31/Dec/2025 |
| AURIUM CLO I DAC | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2032 - (Rule 144A) - GEM | XS2041079042 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2041078820 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €22,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 - (Rule 144A) - GEM | XS2041079984 | 23/Sep/2019 | Listed | 23/Mar/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO I DAC | €22,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2041078747 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - (Rule 144A) - GEM | XS2041079638 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2041079554 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - (Rule 144A) - GEM | XS2041078234 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2041078077 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - (Rule 144A) - GEM | XS2041078150 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS2041077939 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €249,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - (Rule 144A) - GEM | XS2041077269 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €249,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2041077004 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €249,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - (Rule 144A) - GEM | XS2041077343 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €249,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2041076964 | 23/Sep/2019 | Listed | 23/Mar/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO I DAC | €249,000,000 Class A-R Senior Secured Floating Rate Notes due 2032- Voting Notes - (Rule 144A) - GEM | XS2041077186 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €249,000,000 Class A-R Senior Secured Floating Rate Notes due 2032- Voting Notes - GEM | XS2041076881 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - (Rule 144A) - GEM | XS2041079802 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2041079711 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - (Rule 144A) - GEM | XS2041078663 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2041078408 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - (Rule 144A) - GEM | XS2041078580 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS2041078317 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €41,000,000 Class B-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - (Rule 144A) - GEM | XS2041079471 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €41,000,000 Class B-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2041079398 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €41,000,000 Class B-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - (Rule 144A) - GEM | XS2041077855 | 23/Sep/2019 | Listed | 23/Mar/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO I DAC | €41,000,000 Class B-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2041077699 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €41,000,000 Class B-R Senior Secured Floating Rate Notes due 2032 - Voting Notes - (Rule 144A) - GEM | XS2041077772 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €41,000,000 Class B-R Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2041077426 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €42,000,000 Subordinated Notes due 2032 - (Rule 144A) - GEM | XS2041079125 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO I DAC | €42,000,000 Subordinated Notes due 2032 - GEM | XS2041080057 | 23/Sep/2019 | Listed | 23/Mar/2032 |
| AURIUM CLO II DAC | €11,285,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2355606406 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €11,285,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2355606661 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2355606232 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2355606158 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €187,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2355605184 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €187,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2355605267 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2355606315 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2355605937 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €23,700,000 Subordinated Notes due 2034 - (Rule 144A) - GEM | XS2355606745 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €23,700,000 Subordinated Notes due 2034 - GEM | XS2355606588 | 08/Jul/2021 | Listed | 22/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO II DAC | €24,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2355605853 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €24,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2355606075 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2355605770 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - GEM | XS2355605341 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €35,000,000 Class B Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2355605697 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO II DAC | €35,000,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | XS2355605424 | 08/Jul/2021 | Listed | 22/Jun/2034 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Non-Voting Exchangeable Notes - GEM | XS2057852134 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2057852480 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Non-Voting Notes - GEM | XS2057852050 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Non-Voting Notes (Rule 144A) - GEM | XS2057852308 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Voting Notes - GEM | XS2057851912 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Voting Notes (Rule 144A) - GEM | XS2057852217 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €220,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Non-Voting Exchangeable Notes - GEM | XS2057850864 | 16/Oct/2019 | Listed | 16/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €220,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2057851169 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €220,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Non-Voting Notes - GEM | XS2057850781 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €220,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Non-Voting Notes (Rule 144A) - GEM | XS2057851086 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €220,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Voting Notes - GEM | XS2057850609 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €220,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Voting Notes (Rule 144A) - GEM | XS2057850948 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €41,500,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - Non-Voting Exchangeable Notes - GEM | XS2057851599 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €41,500,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2057851839 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €41,500,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - Non-Voting Notes - GEM | XS2057851326 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €41,500,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - Non-Voting Notes (Rule 144A) - GEM | XS2057851755 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €41,500,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - Voting Notes - GEM | XS2057851243 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | €41,500,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - Voting Notes (Rule 144A) - GEM | XS2057851672 | 16/Oct/2019 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 10500000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1582975584 | 12/May/2017 | Listed | 16/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 10500000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | XS1582976632 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 18000000 Class D Senior Secured Deferrable Floating Rate Notes due 2030-Class D CM Non-Voting Exchangeable Notes (144A) - GEM | XS1582975154 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 18000000 Class D Senior Secured Deferrable Floating Rate Notes due 2030-Class D CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS1582974850 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 18000000 Class D Senior Secured Deferrable Floating Rate Notes due 2030-Class D CM Non-Voting Notes (144A) - GEM | XS1582976475 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 18000000 Class D Senior Secured Deferrable Floating Rate Notes due 2030-Class D CM Non-Voting Notes (Reg S) - GEM | XS1582976392 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 18000000 Class D Senior Secured Deferrable Floating Rate Notes due 2030-Class D CM Voting Notes (144A) - GEM | XS1582975071 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 18000000 Class D Senior Secured Deferrable Floating Rate Notes due 2030-Class D CM Voting Notes (Reg S) - GEM | XS1582974694 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 22500000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1582976558 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 22500000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | XS1582975402 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 25500000 Class C Senior Secured Deferrable Floating Rate Notes due 2030-Class C CM Non-Voting Exchangeable Notes (144A) - GEM | XS1582975741 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 25500000 Class C Senior Secured Deferrable Floating Rate Notes due 2030-Class C CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS1582975667 | 12/May/2017 | Listed | 16/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 25500000 Class C Senior Secured Deferrable Floating Rate Notes due 2030-Class C CM Non-Voting Notes (144A) - GEM | XS1582976046 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 25500000 Class C Senior Secured Deferrable Floating Rate Notes due 2030-Class C CM Non-Voting Notes (Reg S) - GEM | XS1582974181 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 25500000 Class C Senior Secured Deferrable Floating Rate Notes due 2030-Class C CM Voting Notes (144A) - GEM | XS1582974348 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 25500000 Class C Senior Secured Deferrable Floating Rate Notes due 2030-Class C CM Voting Notes (Reg S) - GEM | XS1582974009 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 39350000 Subordinated Notes due 2030 (144A) - GEM | XS1582976129 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO III DESIGNATED ACTIVITY COMPANY | EUR 39350000 Subordinated Notes due 2030 (Reg S) - GEM | XS1582975824 | 12/May/2017 | Listed | 16/Apr/2030 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | €229,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes - Rule 144A - GEM | XS2404263589 | 17/Nov/2021 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | €229,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes - GEM | XS2404263407 | 17/Nov/2021 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | €229,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Non-Voting Exchangeable Notes - Rule 144A - GEM | XS2404262854 | 17/Nov/2021 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | €229,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Non-Voting Exchangeable Notes - GEM | XS2404261450 | 17/Nov/2021 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | €229,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Voting Notes - GEM | XS2404259801 | 17/Nov/2021 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | €229,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Voting Notes - Rule 144A - GEM | XS2404260213 | 17/Nov/2021 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 11,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1796989439 | 26/Apr/2018 | Listed | 16/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 11,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | XS1796989512 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1796988621 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | XS1796989199 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 24,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Notes - GEM | XS1796941588 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 24,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Notes (Rule 144A) - GEM | XS1796988209 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 24,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 -Non-Voting Exchangeable Notes - GEM | XS1796969910 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 24,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 -Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS1796988464 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 24,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 -Voting Notes - GEM | XS1796915822 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 24,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 -Voting Notes (Rule 144A) - GEM | XS1796988118 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Exchangeable Notes - GEM | XS1796890066 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS1796904032 | 26/Apr/2018 | Listed | 16/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Notes - GEM | XS1796885140 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Notes (Rule 144A) - GEM | XS1796902929 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Voting Notes - GEM | XS1796883012 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Voting Notes (Rule 144A) - GEM | XS1796902846 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 36,300,000 Subordinated Notes due 2031 - GEM | XS1796989785 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 36,300,000 Subordinated Notes due 2031 (Rule 144A) - GEM | XS1796989942 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 54,000,000 Class B Senior Secured Floating Rate Notes due 2031 - Non-Voting Exchangeable Notes - GEM | XS1796875349 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 54,000,000 Class B Senior Secured Floating Rate Notes due 2031 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS1796878285 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 54,000,000 Class B Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes - GEM | XS1796875265 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 54,000,000 Class B Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes (Rule 144A) - GEM | XS1796875778 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 54,000,000 Class B Senior Secured Floating Rate Notes due 2031 - Voting Notes - GEM | XS1796874961 | 26/Apr/2018 | Listed | 16/Jan/2031 |
| AURIUM CLO IV DESIGNATED ACTIVITY COMPANY | EUR 54,000,000 Class B Senior Secured Floating Rate Notes due 2031 - Voting Notes (Rule 144A) - GEM | XS1796875695 | 26/Apr/2018 | Listed | 16/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - RegS - GEM | XS2448543202 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 -144A - GEM | XS2448544432 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2448544606 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2448543897 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2448544788 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2448543541 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2448544275 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2448543467 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2448543970 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2448543111 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2448544515 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2448543624 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €29,000,000 Subordinated Notes due 2034 - 144A - GEM | XS2448544861 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €29,000,000 Subordinated Notes due 2034 - Reg S - GEM | XS2448544192 | 07/Apr/2022 | Listed | 28/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2448544358 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO IX DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2448543384 | 07/Apr/2022 | Listed | 28/Oct/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes - GEM | XS2312152122 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2312152478 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes - GEM | XS2312153443 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2312153526 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- Non-Voting Exchangeable Notes - GEM | XS2312152981 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- Non-Voting Exchangeable Notes-(Rule 144A) - GEM | XS2312153369 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €14,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2310115527 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €14,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2310115790 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €172,800,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2310112938 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €172,800,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes-(Rule 144A) - GEM | XS2310113159 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €172,800,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2310112854 | 19/Apr/2021 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €172,800,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - (Rule 144A) - GEM | XS2310113076 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €172,800,000 Class A Senior Secured Floating Rate Notes due 2034- Non-Voting Notes - GEM | XS2310113316 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €172,800,000 Class A Senior Secured Floating Rate Notes due 2034- Non-Voting Notes-(Rule 144A) - GEM | XS2310113233 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2310115360 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2310115873 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €25,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2310113407 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €25,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2310113662 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €25,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Non-Voting Exchangeable Notes - GEM | XS2310113589 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €25,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Non-Voting Exchangeable Notes-(Rule 144A) - GEM | XS2310113746 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €25,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Non-Voting Notes - GEM | XS2310114124 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €25,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Non-Voting Notes-(Rule 144A) - GEM | XS2310113829 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2310114983 | 19/Apr/2021 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes-(Rule 144A) - GEM | XS2310115014 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2310115444 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2310115287 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Voting Notes - GEM | XS2310114710 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Voting Notes-(Rule 144A) - GEM | XS2310115105 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €36,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2310114397 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €36,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes-(Rule 144A) - GEM | XS2310114470 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €36,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2310114041 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €36,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2310114553 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €36,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Non-Voting Notes - GEM | XS2310114801 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €36,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Non-Voting Notes-(Rule 144A) - GEM | XS2310114637 | 19/Apr/2021 | Listed | 17/Apr/2034 |
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €40,750,000 Subordinated Notes due 2032 - GEM | XS1951296901 | 04/Apr/2019 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO V DESIGNATED ACTIVITY COMPANY | €40,750,000 Subordinated Notes due 2032 (Rule 144A) - GEM | XS1951299087 | 04/Apr/2019 | Listed | 17/Apr/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2331212824 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2331213129 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes - GEM | XS2331213558 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2331213715 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes - GEM | XS2331212667 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2331212741 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €129,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2331211693 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €129,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2331211776 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €129,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2331211859 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €129,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2331211933 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €129,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2331211263 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €129,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2331211420 | 24/May/2021 | Listed | 22/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €14,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2331215504 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €14,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2331215686 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2331215256 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2331215330 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Subordinated Notes (Reg S) - GEM | XS2133076732 | 03/Jul/2020 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Subordinated Notes (Rule 144A) - GEM | XS2133076575 | 03/Jul/2020 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €28,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2331214879 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €28,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2331214952 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €28,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2331215090 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €28,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2331215173 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €28,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2331214523 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €28,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2331214796 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2331214010 | 24/May/2021 | Listed | 22/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2331214101 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2331214283 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2331214440 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2331213806 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2331213988 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2331212238 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2331212311 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2331212402 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2331212584 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2331212071 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VI DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2331212154 | 24/May/2021 | Listed | 22/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes - GEM | XS2304357077 | 09/Apr/2021 | Listed | 15/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2304357317 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2304357150 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Exchangeable Notes-(Rule 144A) - GEM | XS2304357408 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- Non-Voting Notes - GEM | XS2304357234 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- Non-Voting Notes-(Rule 144A) - GEM | XS2304357580 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2304359289 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2304359362 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2304359016 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2304359107 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2304356426 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes-(Rule 144A) - GEM | XS2304356855 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2304356343 | 09/Apr/2021 | Listed | 15/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2304356772 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Non-Voting Notes - GEM | XS2304356699 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Non-Voting Notes-(Rule 144A) - GEM | XS2304356939 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2304355881 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes-(Rule 144A) - GEM | XS2304356186 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2304355964 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2304356269 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034- Voting Notes - GEM | XS2304355709 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034- Voting Notes - (Rule 144A) - GEM | XS2304356004 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2304358554 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes-(Rule 144A) - GEM | XS2304358802 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2304358638 | 09/Apr/2021 | Listed | 15/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2304358984 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Voting Notes - GEM | XS2304358471 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Voting Notes-(Rule 144A) - GEM | XS2304358711 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €28,400,000 Subordinated Notes due 2034 - GEM | XS2304359446 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €28,400,000 Subordinated Notes due 2034-(Rule 144A) - GEM | XS2304359529 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €34,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2304357747 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €34,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes-(Rule 144A) - GEM | XS2304358125 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €34,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2304357820 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €34,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2304358398 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €34,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2304357663 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VII DESIGNATED ACTIVITY COMPANY | €34,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2304358042 | 09/Apr/2021 | Listed | 15/May/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2342630055 | 30/Jun/2021 | Listed | 23/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2342629800 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €23,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2342629636 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €23,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2342629719 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2342629552 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2342629123 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2342629396 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2342628828 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2342629479 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2342629040 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €272,800,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2342626459 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €272,800,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes -144A - GEM | XS2342626889 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €272,800,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2342626707 | 30/Jun/2021 | Listed | 23/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €272,800,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes- Reg S - GEM | XS2342626533 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €272,800,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2342626616 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €272,800,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2342626376 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2342627424 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2342627002 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2342627341 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2342627184 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2342627267 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2342626962 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2342628745 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2342628406 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2342628588 | 30/Jun/2021 | Listed | 23/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2342628232 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2342628661 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2342628315 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €31,400,000 Subordinated Notes due 2034 - 144A - GEM | XS2342630725 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €31,400,000 Subordinated Notes due 2034 - Reg S - GEM | XS2342629982 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €5,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2342628158 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €5,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2342627853 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €5,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2342628075 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €5,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2342627770 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €5,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2342627937 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €5,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2342627697 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €7,700,000 Class B-3 Senior Secured Fixed/Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2344649731 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €7,700,000 Class B-3 Senior Secured Fixed/Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2344649814 | 30/Jun/2021 | Listed | 23/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €7,700,000 Class B-3 Senior Secured Fixed/Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2344660209 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €7,700,000 Class B-3 Senior Secured Fixed/Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2344660035 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €7,700,000 Class B-3 Senior Secured Fixed/Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2344669333 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO VIII DESIGNATED ACTIVITY COMPANY | €7,700,000 Class B-3 Senior Secured Fixed/Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2344669176 | 30/Jun/2021 | Listed | 23/Jun/2034 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2892328423 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2892328340 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2892328266 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2892328183 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2892327706 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2892327615 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2892326997 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2892326724 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2892327961 | 17/Oct/2024 | Listed | 17/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2892327888 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €33,000,000 Subordinated Notes due 2037 - 144A - GEM | XS2466141996 | 23/Jun/2022 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €33,000,000 Subordinated Notes due 2037 - Reg S - GEM | XS2466141723 | 23/Jun/2022 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B-R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2892327375 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B-R Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2892327292 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €7,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2892327532 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO X DESIGNATED ACTIVITY COMPANY | €7,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2892327458 | 17/Oct/2024 | Listed | 17/Apr/2037 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2692383560 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2692383487 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2692383305 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2692383214 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2692382919 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2692382836 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €25,000,000 Subordinated Notes due 2038 - 144A - GEM | XS2692383727 | 21/Nov/2023 | Listed | 18/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €25,000,000 Subordinated Notes due 2038- Reg S - GEM | XS2692383644 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2692383131 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2692383057 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2692382752 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2038- Reg S - GEM | XS2692382679 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2692382323 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XI DESIGNATED ACTIVITY COMPANY | Up tp €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2692382596 | 21/Nov/2023 | Listed | 18/Jan/2038 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2856815613 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2856815530 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2856815456 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2856815373 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2856814996 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2856814723 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2856815290 | 16/Sep/2024 | Listed | 17/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2856815027 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €30,400,000 Subordinated Notes due 2037 - 144A - GEM | XS2856815886 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €30,400,000 Subordinated Notes due 2037 - RegS - GEM | XS2856815704 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2856814483 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2856814301 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2856814210 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AURIUM CLO XII DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2856814137 | 16/Sep/2024 | Listed | 17/Oct/2037 |
| AUTOLIV, INC. | Series 2 - Issue of €500,000,000 4.250 per cent. Notes due 15 March 2028 - GEM | XS2598332133 | 15/Mar/2023 | Listed | 15/Mar/2028 |
| AUTOLIV, INC. | Series 3 - Issue of €500,000,000 3.625 per cent. Notes due 7 August 2029 - GEM | XS2759982577 | 07/Feb/2024 | Listed | 07/Aug/2029 |
| AUTOPISTA DEL SOL, CONCESIONARIA ESPAÑOLA, S.A. | EURO 147,000,000 3.75 per cent. secured senior class A2 bonds due 2045 - GEM | XS1380416542 | 26/Jul/2021 | Listed | 30/Dec/2045 |
| AUTOPISTA DEL SOL, CONCESIONARIA ESPAÑOLA, S.A. | EURO 320,000,000 3.75 per cent. secured senior class A1 bonds due 2045 - GEM | XS1380416112 | 26/Jul/2021 | Listed | 30/Dec/2045 |
| AUTOPISTAS METROPOLITANAS DE PUERTO RICO, LLC | USD 435000000 6.75 Senior Secured Notes due 2035 - GEM | USU04898AA73 | 04/Sep/2013 | Listed | 30/Jun/2035 |
| AUTOSTRADE PER L'ITALIA S.P.A. | €1,000,000,000 2.000 per cent. Notes due 15 January 2030 - GEM | XS2278566299 | 15/Jan/2021 | Listed | 15/Jan/2030 |
| AUTOSTRADE PER L'ITALIA S.P.A. | €1,250,000,000 2.000 per cent. Notes due 4 December 2028 - GEM | XS2267889991 | 04/Dec/2020 | Listed | 04/Dec/2028 |
| AVERY POINT IV CLO, LIMITED | USD 39,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2026 - GEM | USG0681PAF02 | 29/Apr/2014 | Listed | 25/Apr/2026 |
| AVERY POINT IV CLO, LIMITED | USD 4,000,000 Class X Senior Secured Floating Rate Notes due 2026 - GEM | USG0681PAA15 | 29/Apr/2014 | Listed | 25/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVERY POINT IV CLO, LIMITED | USD 427,000,000 CLASS A-R SENIOR SECURED FLOATING RATE NOTES DUE 2026 - GEM | USG0681PAJ24 | 26/Apr/2017 | Listed | 25/Apr/2026 |
| AVERY POINT IV CLO, LIMITED | USD 66,500,000 CLASS C-R SENIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2026 - GEM | USG0681PAL79 | 26/Apr/2017 | Listed | 25/Apr/2026 |
| AVERY POINT IV CLO, LIMITED | USD 76,250,000 CLASS B-R SENIOR SECURED FLOATING RATE NOTES DUE 2026 - GEM | USG0681PAK96 | 26/Apr/2017 | Listed | 25/Apr/2026 |
| AVOCA CAPITAL CLO X DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R-R Deferrable Junior Floating Rate Notes due 2035 - GEM | XS2305549276 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CAPITAL CLO X DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2035 - GEM | XS2305548112 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CAPITAL CLO X DESIGNATED ACTIVITY COMPANY | €20,250,000 Class E-R-R Deferrable Junior Floating Rate Notes due 2035 - GEM | XS2305548898 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CAPITAL CLO X DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2035 - GEM | XS2305547817 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CAPITAL CLO X DESIGNATED ACTIVITY COMPANY | €249,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2035 - GEM | XS2305547908 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CAPITAL CLO X DESIGNATED ACTIVITY COMPANY | €26,750,000 Class C-R-R Deferrable Mezzanine Floating Rate Notes due 2035 - GEM | XS2305548542 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CAPITAL CLO X DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D-R-R Deferrable Mezzanine Floating Rate Notes due 2035 - GEM | XS2305548385 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CAPITAL CLO X DESIGNATED ACTIVITY COMPANY | €55,500,000 Subordinated Notes due 2035 - GEM | XS0973006660 | 26/Nov/2013 | Listed | 15/Apr/2035 |
| AVOCA CLO XI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1R-R Senior Secured Fixed Rate Notes due 2030 - GEM | XS2073638129 | 26/Nov/2019 | Listed | 15/Jul/2030 |
| AVOCA CLO XI DESIGNATED ACTIVITY COMPANY | €300,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2030 - GEM | XS2073637741 | 26/Nov/2019 | Listed | 15/Jul/2030 |
| AVOCA CLO XI DESIGNATED ACTIVITY COMPANY | EUR 13,000,000 Class B-3R Senior Secured Floating Rate Notes due 2030 - GEM | XS1610984343 | 26/May/2017 | Listed | 15/Jul/2030 |
| AVOCA CLO XI DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class C-2R Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | XS1610984699 | 26/May/2017 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA CLO XI DESIGNATED ACTIVITY COMPANY | EUR 15,800,000 Class F-R Deferrable Junior Floating Rate Notes due 2030 - GEM | XS1605708657 | 26/May/2017 | Listed | 15/Jul/2030 |
| AVOCA CLO XI DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class C-1R Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | XS1605708228 | 26/May/2017 | Listed | 15/Jul/2030 |
| AVOCA CLO XI DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | XS1605708491 | 26/May/2017 | Listed | 15/Jul/2030 |
| AVOCA CLO XI DESIGNATED ACTIVITY COMPANY | EUR 27,000,000 Class B-2R Senior Secured Floating Rate Notes due 2030 - GEM | XS1605708145 | 26/May/2017 | Listed | 15/Jul/2030 |
| AVOCA CLO XI DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class E-R Deferrable Junior Floating Rate Notes due 2030 - GEM | XS1605708574 | 26/May/2017 | Listed | 15/Jul/2030 |
| AVOCA CLO XI DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2030 - GEM | XS1067654217 | 05/Jun/2014 | Listed | 15/Jul/2030 |
| AVOCA CLO XII DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F-R-R Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2315803523 | 07/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R-R Senior Secured Fixed/Floating Rate Notes due 2034 - GEM | XS2315802715 | 07/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XII DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E-R-R Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2315803440 | 07/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XII DESIGNATED ACTIVITY COMPANY | €229,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2315802392 | 07/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2315802558 | 07/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R-R Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | XS2315803101 | 07/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XII DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C-R-R Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | XS2315802988 | 07/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - GEM | XS1089499377 | 07/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XIII DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2326454589 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XIII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R-R Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2326456105 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA CLO XIII DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2034 - GEM | XS2326455636 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XIII DESIGNATED ACTIVITY COMPANY | €20,800,000 Class E-R-R Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2326456287 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XIII DESIGNATED ACTIVITY COMPANY | €23,200,000 Class D-R-R Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | XS2326456014 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2326454746 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XIII DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2326455396 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R-R Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | XS2326455552 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XIII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2030 - GEM | XS1136167415 | 15/Apr/2021 | Listed | 15/Oct/2030 |
| AVOCA CLO XVII DESIGNATED ACTIVITY COMPANY | €1,750,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS2051457450 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| AVOCA CLO XVII DESIGNATED ACTIVITY COMPANY | €13,750,000 Class F-R Deferrable Junior Floating Rate Notes due 2032 - GEM | XS2051459076 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| AVOCA CLO XVII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2032 - GEM | XS2434356171 | 09/Feb/2022 | Listed | 15/Oct/2032 |
| AVOCA CLO XVII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class E-R Deferrable Junior Floating Rate Notes due 2032 - GEM | XS2051458854 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| AVOCA CLO XVII DESIGNATED ACTIVITY COMPANY | €341,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2435599522 | 09/Feb/2022 | Listed | 15/Oct/2032 |
| AVOCA CLO XVII DESIGNATED ACTIVITY COMPANY | €341,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2437451102 | 09/Feb/2022 | Listed | 15/Oct/2032 |
| AVOCA CLO XVII DESIGNATED ACTIVITY COMPANY | €341,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2434355520 | 09/Feb/2022 | Listed | 15/Oct/2032 |
| AVOCA CLO XVII DESIGNATED ACTIVITY COMPANY | €35,530,000 Class D-R-R Deferrable Mezzanine Floating Rate Notes due 2032 - GEM | XS2434356338 | 09/Feb/2022 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA CLO XVII DESIGNATED ACTIVITY COMPANY | €37,750,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2032 - GEM | XS2434355793 | 09/Feb/2022 | Listed | 15/Oct/2032 |
| AVOCA CLO XVII DESIGNATED ACTIVITY COMPANY | €38,500,000 Class C-R-R Deferrable Mezzanine Floating Rate Notes due 2032 - GEM | XS2434356254 | 09/Feb/2022 | Listed | 15/Oct/2032 |
| AVOCA CLO XVII DESIGNATED ACTIVITY COMPANY | EUR 54950000 Subordinated Notes due 2032 - GEM | XS1506482899 | 08/Dec/2016 | Listed | 15/Oct/2032 |
| AVOCA CLO XX DESIGNATED ACTIVITY COMPANY | €11,250,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 - GEM | XS2417114803 | 13/Dec/2021 | Listed | 15/Jul/2032 |
| AVOCA CLO XX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F Deferrable Junior Floating Rate Notes due 2032 - GEM | XS1970749815 | 15/May/2019 | Listed | 15/Jul/2032 |
| AVOCA CLO XX DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - GEM | XS2417115289 | 13/Dec/2021 | Listed | 15/Jul/2032 |
| AVOCA CLO XX DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS1970745581 | 15/May/2019 | Listed | 15/Jul/2032 |
| AVOCA CLO XX DESIGNATED ACTIVITY COMPANY | €24,750,000 Class E Deferrable Junior Floating Rate Notes due 2032 - GEM | XS1970749732 | 15/May/2019 | Listed | 15/Jul/2032 |
| AVOCA CLO XX DESIGNATED ACTIVITY COMPANY | €25,875,000 Class D-R Deferrable Mezzanine Floating Rate Note 2032 - GEM | XS2417115529 | 13/Dec/2021 | Listed | 15/Jul/2032 |
| AVOCA CLO XX DESIGNATED ACTIVITY COMPANY | €267,750,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 - GEM | XS2417114712 | 13/Dec/2021 | Listed | 15/Jul/2032 |
| AVOCA CLO XX DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Deferrable Mezzanine Floating Rate due 2032 - GEM | XS2417115446 | 13/Dec/2021 | Listed | 15/Jul/2032 |
| AVOCA CLO XX DESIGNATED ACTIVITY COMPANY | €33,375,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - GEM | XS1970747447 | 15/May/2019 | Listed | 15/Jul/2032 |
| AVOCA CLO XX DESIGNATED ACTIVITY COMPANY | €35,800,000 Subordinated Notes due 2032 - GEM | XS1970750235 | 15/May/2019 | Listed | 15/Jul/2032 |
| AVOCA CLO XXI DESIGNATED ACTIVITY COMPANY | €12,500,000 Class F Deferrable Junior Floating Rate Notes due 2033 - GEM | XS2126168421 | 07/Apr/2020 | Listed | 15/Apr/2033 |
| AVOCA CLO XXI DESIGNATED ACTIVITY COMPANY | €123,000,000 Class A-1 Senior Secured Floating Rate Notes due 2033 - GEM | XS2126166722 | 07/Apr/2020 | Listed | 15/Apr/2033 |
| AVOCA CLO XXI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - GEM | XS2126167530 | 07/Apr/2020 | Listed | 15/Apr/2033 |
| AVOCA CLO XXI DESIGNATED ACTIVITY COMPANY | €156,000,000 Class A-2 Senior Secured Floating Rate Notes due 2033 - GEM | XS2126167027 | 07/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA CLO XXI DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2033 - GEM | XS2126166565 | 07/Apr/2020 | Listed | 15/Apr/2033 |
| AVOCA CLO XXI DESIGNATED ACTIVITY COMPANY | €23,750,000 Class E Deferrable Junior Floating Rate Notes due 2033 - GEM | XS2126168009 | 07/Apr/2020 | Listed | 15/Apr/2033 |
| AVOCA CLO XXI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2033 - GEM | XS2126167969 | 07/Apr/2020 | Listed | 15/Apr/2033 |
| AVOCA CLO XXI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - GEM | XS2126167373 | 07/Apr/2020 | Listed | 15/Apr/2033 |
| AVOCA CLO XXI DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2033 - GEM | XS2126167886 | 07/Apr/2020 | Listed | 15/Apr/2033 |
| AVOCA CLO XXI DESIGNATED ACTIVITY COMPANY | €35,600,000 Subordinated Notes due 2033 - GEM | XS2126168694 | 07/Apr/2020 | Listed | 15/Apr/2033 |
| AVOCA CLO XXII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Deferrable Junior Floating Rate Notes due 2035 - GEM | XS2296331981 | 09/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CLO XXII DESIGNATED ACTIVITY COMPANY | €16,500,000 Class E Deferrable Junior Floating Rate Notes due 2035 - GEM | XS2296331809 | 09/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CLO XXII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - GEM | XS2296330744 | 09/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CLO XXII DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2035 - GEM | XS2296330157 | 09/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CLO XXII DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D Deferrable Mezzanine Floating Rate Notes due 2035 - GEM | XS2296331551 | 09/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CLO XXII DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | XS2296330074 | 09/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CLO XXII DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2296330587 | 09/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CLO XXII DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2035 - GEM | XS2296331122 | 09/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CLO XXII DESIGNATED ACTIVITY COMPANY | €34,000,000 Subordinated Notes due 2035 - GEM | XS2296332013 | 09/Mar/2021 | Listed | 15/Apr/2035 |
| AVOCA CLO XXIII DESIGNATED ACTIVITY COMPANY | €1,600,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2336488171 | 01/Jun/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA CLO XXIII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2336489575 | 01/Jun/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XXIII DESIGNATED ACTIVITY COMPANY | €123,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2336488254 | 01/Jun/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XXIII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2336488767 | 01/Jun/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XXIII DESIGNATED ACTIVITY COMPANY | €21,500,000 Class E Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2336489492 | 01/Jun/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XXIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2336488684 | 01/Jun/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XXIII DESIGNATED ACTIVITY COMPANY | €25,600,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | XS2336488841 | 01/Jun/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XXIII DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | XS2336489229 | 01/Jun/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XXIII DESIGNATED ACTIVITY COMPANY | €32,300,000 Subordinated Notes due 2034 - GEM | XS2336489906 | 01/Jun/2021 | Listed | 15/Apr/2034 |
| AVOCA CLO XXIV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F-R Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2344781179 | 24/Jun/2021 | Listed | 15/Jul/2034 |
| AVOCA CLO XXIV DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - GEM | XS2344780528 | 24/Jun/2021 | Listed | 15/Jul/2034 |
| AVOCA CLO XXIV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class E-R Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2344780957 | 24/Jun/2021 | Listed | 15/Jul/2034 |
| AVOCA CLO XXIV DESIGNATED ACTIVITY COMPANY | €305,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2344780361 | 24/Jun/2021 | Listed | 15/Jul/2034 |
| AVOCA CLO XXIV DESIGNATED ACTIVITY COMPANY | €33,750,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | XS2344780791 | 24/Jun/2021 | Listed | 15/Jul/2034 |
| AVOCA CLO XXIV DESIGNATED ACTIVITY COMPANY | €33,750,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | XS2344781849 | 24/Jun/2021 | Listed | 15/Jul/2034 |
| AVOCA CLO XXIV DESIGNATED ACTIVITY COMPANY | €35,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2344780445 | 24/Jun/2021 | Listed | 15/Jul/2034 |
| AVOCA CLO XXIV DESIGNATED ACTIVITY COMPANY | €50,625,000 Subordinated Notes due 2034 - GEM | XS2167138937 | 12/May/2020 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA CLO XXIX DAC | €12,000,000 Class F Deferrable Junior Floating Rate Notes due 2037 - GEM | XS2756961889 | 15/Mar/2024 | Listed | 15/Apr/2037 |
| AVOCA CLO XXIX DAC | €18,000,000 Class E Deferrable Junior Floating Rate Notes due 2037 - GEM | XS2756961616 | 15/Mar/2024 | Listed | 15/Apr/2037 |
| AVOCA CLO XXIX DAC | €186,000,000 Class A Senior Secured Floating Rate Notes due 2037 - GEM | XS2756960485 | 15/Mar/2024 | Listed | 15/Apr/2037 |
| AVOCA CLO XXIX DAC | €23,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2037 - GEM | XS2756961293 | 15/Mar/2024 | Listed | 15/Apr/2037 |
| AVOCA CLO XXIX DAC | €26,500,000 Class D Deferrable Mezzanine Floating Rate Notes due 2037 - GEM | XS2756961459 | 15/Mar/2024 | Listed | 15/Apr/2037 |
| AVOCA CLO XXIX DAC | €30,850,000 Subordinated Notes due 2037 - GEM | XS2756962002 | 15/Mar/2024 | Listed | 15/Apr/2037 |
| AVOCA CLO XXIX DAC | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - GEM | XS2756960642 | 15/Mar/2024 | Listed | 15/Apr/2037 |
| AVOCA CLO XXV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2400441379 | 30/Nov/2021 | Listed | 15/Oct/2034 |
| AVOCA CLO XXV DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2400442005 | 30/Nov/2021 | Listed | 15/Oct/2034 |
| AVOCA CLO XXV DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Deferrable Junior Floating Rate Notes due 2034 - GEM | XS2400441965 | 30/Nov/2021 | Listed | 15/Oct/2034 |
| AVOCA CLO XXV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | XS2400441452 | 30/Nov/2021 | Listed | 15/Oct/2034 |
| AVOCA CLO XXV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2400440645 | 30/Nov/2021 | Listed | 15/Oct/2034 |
| AVOCA CLO XXV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | XS2400441536 | 30/Nov/2021 | Listed | 15/Oct/2034 |
| AVOCA CLO XXV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2400440728 | 30/Nov/2021 | Listed | 15/Oct/2034 |
| AVOCA CLO XXV DESIGNATED ACTIVITY COMPANY | €35,600,000 Subordinated Notes due 2034 - GEM | XS2400442187 | 30/Nov/2021 | Listed | 15/Oct/2034 |
| AVOCA CLO XXVI DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Deferrable Junior Floating Rate Notes due 2035 - GEM | XS2437856003 | 06/Apr/2022 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA CLO XXVI DESIGNATED ACTIVITY COMPANY | €17,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - GEM | XS2437855294 | 06/Apr/2022 | Listed | 15/Apr/2035 |
| AVOCA CLO XXVI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Deferrable Junior Floating Rate Notes due 2035 - GEM | XS2437855963 | 06/Apr/2022 | Listed | 15/Apr/2035 |
| AVOCA CLO XXVI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2437854990 | 06/Apr/2022 | Listed | 15/Apr/2035 |
| AVOCA CLO XXVI DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | XS2437854644 | 06/Apr/2022 | Listed | 15/Apr/2035 |
| AVOCA CLO XXVI DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2035 - GEM | XS2437855617 | 06/Apr/2022 | Listed | 15/Apr/2035 |
| AVOCA CLO XXVI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2035 - GEM | XS2437855450 | 06/Apr/2022 | Listed | 15/Apr/2035 |
| AVOCA CLO XXVI DESIGNATED ACTIVITY COMPANY | €31,700,000 Subordinated Notes due 2035 - GEM | XS2437856185 | 06/Apr/2022 | Listed | 15/Apr/2035 |
| AVOCA CLO XXVIII DAC | €13,900,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037 - GEM | XS2902695639 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| AVOCA CLO XXVIII DAC | €16,500,000 Class F-R Deferrable Junior Floating Rate Notes due 2037 - GEM | XS2902696363 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| AVOCA CLO XXVIII DAC | €24,750,000 Class E-R Deferrable Junior Floating Rate Notes due 2037 - GEM | XS2902696280 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| AVOCA CLO XXVIII DAC | €31,600,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2037 - GEM | XS2902695712 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| AVOCA CLO XXVIII DAC | €38,500,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2037 - GEM | XS2902695803 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| AVOCA CLO XXVIII DAC | €48,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2902695399 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| AVOCA CLO XXVIII DAC | €60,600,000 Subordinated Notes due 2037 - GEM | XS2553951810 | 12/Apr/2023 | Listed | 15/Oct/2037 |
| AVOCA CLO XXVIII DAC | Up to €341,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2902695043 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| AVOCA CLO XXX DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - GEM | XS2791003523 | 02/May/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA CLO XXX DAC | €11,000,000 Class F Deferrable Junior Floating Rate Notes due 2037 - GEM | XS2791004414 | 02/May/2024 | Listed | 15/Jul/2037 |
| AVOCA CLO XXX DAC | €19,000,000 Class E Deferrable Junior Floating Rate Notes due 2037 - GEM | XS2791004257 | 02/May/2024 | Listed | 15/Jul/2037 |
| AVOCA CLO XXX DAC | €198,000,000 Class A Senior Secured Floating Rate Notes due 2037 - GEM | XS2791003101 | 02/May/2024 | Listed | 15/Jul/2037 |
| AVOCA CLO XXX DAC | €22,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2037 - GEM | XS2791003879 | 02/May/2024 | Listed | 15/Jul/2037 |
| AVOCA CLO XXX DAC | €28,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2037 - GEM | XS2791004091 | 02/May/2024 | Listed | 15/Jul/2037 |
| AVOCA CLO XXX DAC | €31,700,000 Subordinated Notes due 2037 - GEM | XS2791004687 | 02/May/2024 | Listed | 15/Jul/2037 |
| AVOCA CLO XXX DAC | €36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - GEM | XS2791003366 | 02/May/2024 | Listed | 15/Jul/2037 |
| AVOCA CLO XXXI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - GEM | XS2868165841 | 06/Sep/2024 | Listed | 15/Jul/2038 |
| AVOCA CLO XXXI DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Deferrable Junior Floating Rate Notes due 2038 - GEM | XS2868166146 | 06/Sep/2024 | Listed | 15/Jul/2038 |
| AVOCA CLO XXXI DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Deferrable Junior Floating Rate Notes due 2038 - GEM | XS2868166229 | 06/Sep/2024 | Listed | 15/Jul/2038 |
| AVOCA CLO XXXI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2038 - GEM | XS2868165924 | 06/Sep/2024 | Listed | 15/Jul/2038 |
| AVOCA CLO XXXI DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2038 - GEM | XS2868165502 | 06/Sep/2024 | Listed | 15/Jul/2038 |
| AVOCA CLO XXXI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2038 - GEM | XS2868166062 | 06/Sep/2024 | Listed | 15/Jul/2038 |
| AVOCA CLO XXXI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - GEM | XS2868165767 | 06/Sep/2024 | Listed | 15/Jul/2038 |
| AVOCA CLO XXXI DESIGNATED ACTIVITY COMPANY | €36,100,000 Subordinated Notes due 2038 - GEM | XS2868166492 | 06/Sep/2024 | Listed | 15/Jul/2038 |
| AVOCA CLO XXXI DESIGNATED ACTIVITY COMPANY | €6,000,000 Class A-2 Senior Secured Floating Rate Notes due 2038 - GEM | XS2868165684 | 06/Sep/2024 | Listed | 15/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOCA STATIC CLO I DESIGNATED ACTIVITY COMPANY | €18,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | XS2677667623 | 21/Sep/2023 | Listed | 15/Oct/2030 |
| AVOCA STATIC CLO I DESIGNATED ACTIVITY COMPANY | €18,100,000 Class E Deferrable Junior Floating Rate Notes due 2030 - GEM | XS2677667979 | 21/Sep/2023 | Listed | 15/Oct/2030 |
| AVOCA STATIC CLO I DESIGNATED ACTIVITY COMPANY | €19,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | XS2677667466 | 21/Sep/2023 | Listed | 15/Oct/2030 |
| AVOCA STATIC CLO I DESIGNATED ACTIVITY COMPANY | €221,500,000 Class A Senior Secured Floating Rate Notes due 2030 - GEM | XS2677667037 | 21/Sep/2023 | Listed | 15/Oct/2030 |
| AVOCA STATIC CLO I DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B Senior Secured Floating Rate Notes due 2030 - GEM | XS2677667201 | 21/Sep/2023 | Listed | 15/Oct/2030 |
| AVOLON HOLDINGS FUNDING LIMITED | $1,000,000,000 4.250% Senior Notes due 2026 (REG S) - GEM | USG0686BAK55 | 23/Nov/2020 | Listed | 15/Apr/2026 |
| AVOLON HOLDINGS FUNDING LIMITED | $1,000,000,000 4.250% Senior Notes due 2026 (Rule 144A) - GEM | US05401AAL52 | 23/Nov/2020 | Listed | 15/Apr/2026 |
| AVOLON HOLDINGS FUNDING LIMITED | $1,000,000,000 5.750% Senior Notes due 2029 144A - GEM | US05401AAV35 | 15/May/2024 | Listed | 15/Nov/2029 |
| AVOLON HOLDINGS FUNDING LIMITED | $1,000,000,000 5.750% Senior Notes due 2029 REG S - GEM | USG0686BAT64 | 15/May/2024 | Listed | 15/Nov/2029 |
| AVOLON HOLDINGS FUNDING LIMITED | $1,100,000,000 2.875% Senior Notes due 2025 - (Rule 144A) - GEM | US05401AAH41 | 14/Jan/2020 | Listed | 15/Feb/2025 |
| AVOLON HOLDINGS FUNDING LIMITED | $1,100,000,000 2.875% Senior Notes due 2025 - GEM | USG0686BAG44 | 14/Jan/2020 | Listed | 15/Feb/2025 |
| AVOLON HOLDINGS FUNDING LIMITED | $1,150,000,000 5.750% Senior Notes due 2029 - GEM | USG0686BAS81 | 25/Jan/2024 | Listed | 01/Mar/2029 |
| AVOLON HOLDINGS FUNDING LIMITED | $1,150,000,000 5.750% Senior Notes due 2029 (Rule 144A) - GEM | US05401AAU51 | 25/Jan/2024 | Listed | 01/Mar/2029 |
| AVOLON HOLDINGS FUNDING LIMITED | $1,150,000,000 6.375% Senior Notes due 2028 - GEM | USG0686BAP43 | 04/May/2023 | Listed | 04/May/2028 |
| AVOLON HOLDINGS FUNDING LIMITED | $650,000,000 3.250% Senior Notes due 2027 - (Rule 144A) - GEM | US05401AAJ07 | 14/Jan/2020 | Listed | 15/Feb/2027 |
| AVOLON HOLDINGS FUNDING LIMITED | $650,000,000 3.250% Senior Notes due 2027 - GEM | USG0686BAH27 | 14/Jan/2020 | Listed | 15/Feb/2027 |
| AVOLON HOLDINGS FUNDING LIMITED | $650,000,000 5.500% Senior Notes due 2026 (144A) - GEM | US05401AAK79 | 29/Sep/2020 | Listed | 15/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVOLON HOLDINGS FUNDING LIMITED | $650,000,000 5.500% Senior Notes due 2026 (REG S) - GEM | USG0686BAJ82 | 29/Sep/2020 | Listed | 15/Jan/2026 |
| AVOLON HOLDINGS FUNDING LIMITED | $750,000,000 2.125% Senior Notes due 2026 - GEM | USG0686BAL39 | 21/Jan/2021 | Listed | 21/Feb/2026 |
| AVOLON HOLDINGS FUNDING LIMITED | $750,000,000 2.125% Senior Notes due 2026 (Rule 144A) - GEM | US05401AAM36 | 21/Jan/2021 | Listed | 21/Feb/2026 |
| AVOLON HOLDINGS FUNDING LIMITED | $750,000,000 2.750% Senior Notes due 2028 - GEM | USG0686BAM12 | 21/Jan/2021 | Listed | 21/Feb/2028 |
| AVOLON HOLDINGS FUNDING LIMITED | $750,000,000 2.750% Senior Notes due 2028 (Rule 144A) - GEM | US05401AAP66 | 21/Jan/2021 | Listed | 21/Feb/2028 |
| AVOLON HOLDINGS FUNDING LIMITED | $750,000,000 4.375% Senior Notes due 2026 - GEM | USG0686BAF60 | 16/Apr/2019 | Listed | 01/May/2026 |
| AVOLON HOLDINGS FUNDING LIMITED | $750,000,000 4.375% Senior Notes due 2026 (Rule 144A) - GEM | US05401AAG67 | 16/Apr/2019 | Listed | 01/May/2026 |
| AVOLON HOLDINGS FUNDING LIMITED | $750,000,000 6.375% Senior Notes due 2028 - 144A - GEM | US05401AAS06 | 04/May/2023 | Listed | 04/May/2028 |
| AVOLON HOLDINGS FUNDING LIMITED | 2.528% Senior Notes due November 2027 - (Rule 144A) - GEM | US05401AAR23 | 18/Aug/2021 | Listed | 18/Nov/2027 |
| AVOLON HOLDINGS FUNDING LIMITED | 2.528% Senior Notes due November 2027 - GEM | USG0686BAN94 | 18/Aug/2021 | Listed | 18/Nov/2027 |
| AVONDALE PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034(144A) - GEM | XS2374414352 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034(Reg S) - GEM | XS2374414279 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2373315758 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2373315832 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2373315675 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2373315329 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €244,000,000 Class A Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2373314785 | 08/Sep/2021 | Listed | 20/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AVONDALE PARK CLO DAC | €244,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2373314603 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2373315162 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034(144 A) - GEM | XS2373315089 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2373315592 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2373315246 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2373314868 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034(144 A) - GEM | XS2373314942 | 08/Sep/2021 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €36,053,000 Subordinated Notes due 2034(Reg S) - GEM | XS2178475674 | 10/Jun/2020 | Listed | 20/Sep/2034 |
| AVONDALE PARK CLO DAC | €36,053,000 Subordinated Notes due 2034(Rule 144a) - GEM | XS2178475757 | 10/Jun/2020 | Listed | 20/Sep/2034 |
| AXA IM EUROPEAN MIDDLE-MARKET DEBT DAC | Profit Participating Notes dated 6 December 2016 - GEM | IE000DXDMNO7 | 03/Aug/2022 | Listed | 31/Dec/2115 |
| AXA IM GLOBAL SECURED ASSETS DESIGNATED ACTIVITY COMPANY | EUR 5,000,000,000 Series A Note Due 2120 - GEM | IE0008H48WT1 | 01/Dec/2021 | Listed | 31/Dec/2120 |
| AXA IM GLOBAL SECURED ASSETS I DESIGNATED ACTIVITY COMPANY | Issue of GBP 550000000 Profit Participating Note Dated 22 October 2018 - GEM | IE000UCFA3E9 | 30/Jun/2022 | Listed | 22/Oct/2117 |
| AXA IM GLOBAL SECURED ASSETS II DESIGNATED ACTIVITY COMPANY | GBP 5,000,000,000 SERIES A NOTE DUE 2120 - GEM | IE00BKY4YB67 | 24/May/2021 | Listed | 31/Dec/2120 |
| AXA IM LOAN LIMITED | Profit Participating Note Dated 7 April 2010 - GEM | IE000ADDGTB1 | 03/Aug/2022 | Listed | 31/Dec/2109 |
| AXA IM PRIVATE FINANCING I DESIGNATED ACTIVITY COMPANY | Issue of Profit Participating Note Dated 11 September 2019 - GEM | IE0008CH4I27 | 14/Jul/2022 | Listed | 31/Dec/2118 |
| AXA IM SECURED FINANCE I DESIGNATED ACTIVITY COMPANY | Profit Participating Notes dated 22 February 2019 - GEM | IE000RM5AST4 | 14/Jul/2022 | Listed | 21/Dec/2118 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| AXA IM SENIOR FINANCING NPL I DESIGNATED ACTIVITY COMPANY | PROFIT PARTICIPATING NOTE DATED 15 JULY 2019 - GEM | IE000R43TJ64 | 14/Jul/2022 | Listed | 31/Dec/2118 |
| AXA LEVERAGED LOANS DESIGNATED ACTIVITY COMPANY | USD 5,000,000,000 Series A Note Due 2120 - GEM | IE000EZMGCQ1 | 24/Oct/2022 | Listed | 31/Dec/2120 |
| AXA LOGISTICS EUROPE MASTER S.C.A | €300,000,000 0.875 per cent. Notes due 2029 - GEM | XS2407019871 | 15/Nov/2021 | Listed | 15/Nov/2029 |
| AXA LOGISTICS EUROPE MASTER S.C.A | €500,000,000 0.375 per cent. Notes due 2026 - GEM | XS2407019798 | 15/Nov/2021 | Listed | 15/Nov/2026 |
| AYDEM YENILENEBILIR ENERJI A.S. | $750 million 7.75% Senior Secured Notes due 2027 - 144A - GEM | US054644AA72 | 02/Aug/2021 | Listed | 02/Feb/2027 |
| AYDEM YENILENEBILIR ENERJI A.S. | USD 1,227,739.58 7.75% Senior Secured Notes due 2027 - RegS - GEM | XS2368781477 | 02/Aug/2021 | Listed | 02/Feb/2027 |
| AZUL MASTER CREDIT CARDS DESIGNATED ACTIVITY COMPANY | Series 2020-1 - Issue of €224,700,000 Class A Notes due March 2034 - GEM | XS2208978341 | 23/Jul/2020 | Listed | 22/Mar/2034 |
| AZUL MASTER CREDIT CARDS DESIGNATED ACTIVITY COMPANY | Series 2020-1 - Issue of €48,800,000 Class C Notes due March 2034 - GEM | XS2208978770 | 23/Jul/2020 | Listed | 22/Mar/2034 |
| AZUL MASTER CREDIT CARDS DESIGNATED ACTIVITY COMPANY | Series 2023-1 - Issue of EUR231,600,000 Class A Notes due March 2037 - GEM | XS2643274660 | 24/Jul/2023 | Listed | 23/Mar/2037 |
| AZUL MASTER CREDIT CARDS DESIGNATED ACTIVITY COMPANY | Series 2023-1 - Issue of EUR48,400,000 Class C Notes due March 2037 - GEM | XS2643275717 | 24/Jul/2023 | Listed | 23/Mar/2037 |
| AZZURRA AEROPORTI S.P.A. | €300,000,000 2.625 per cent. Senior Secured Notes due 30 May 2027 - GEM | XS2208302179 | 30/Jul/2020 | Listed | 30/May/2027 |
| B&M CLO 2014-1, LTD | USD 19,250,000 Class C-R Deferrable Floating Rate Notes due 2026 (144A) - GEM | US05509RAQ83 | 24/Apr/2018 | Listed | 16/Apr/2026 |
| B&M CLO 2014-1, LTD | USD 19,250,000 Class C-R Deferrable Floating Rate Notes due 2026 (Reg S) - GEM | USG0701JAH61 | 24/Apr/2018 | Listed | 16/Apr/2026 |
| B&M CLO 2014-1, LTD | USD 250,000,000 Class A-1-R Floating Rate Notes due 2026 (144A) - GEM | US05509RAJ41 | 24/Apr/2018 | Listed | 16/Apr/2026 |
| B&M CLO 2014-1, LTD | USD 250,000,000 Class A-1-R Floating Rate Notes due 2026 (Reg S) - GEM | USG0701JAE31 | 24/Apr/2018 | Listed | 16/Apr/2026 |
| B&M CLO 2014-1, LTD | USD 3,280,000 Class E Deferrable Floating Rate Notes due 2026 - GEM | USG0702TAB64 | 14/May/2014 | Listed | 16/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| B&M CLO 2014-1, LTD | USD 33,500,000 Class B-R Deferrable Floating Rate Notes due 2026 (144A) - GEM | US05509RAN52 | 24/Apr/2018 | Listed | 16/Apr/2026 |
| B&M CLO 2014-1, LTD | USD 33,500,000 Class B-R Deferrable Floating Rate Notes due 2026 (Reg S) - GEM | USG0701JAG88 | 24/Apr/2018 | Listed | 16/Apr/2026 |
| B&M CLO 2014-1, LTD | USD 42250000 Subordinated Notes due 2026 - GEM | USG0702TAC48 | 14/May/2014 | Listed | 16/Apr/2026 |
| B&M CLO 2014-1, LTD | USD 48,500,000 Class A-2-R Floating Rate Notes due 2026 (144A) - GEM | US05509RAL96 | 24/Apr/2018 | Listed | 16/Apr/2026 |
| B&M CLO 2014-1, LTD | USD 48,500,000 Class A-2-R Floating Rate Notes due 2026 (Reg S) - GEM | USG0701JAF06 | 24/Apr/2018 | Listed | 16/Apr/2026 |
| BABSON CLO LTD. 2014-I | USD 25450000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG07011AG71 | 05/Apr/2017 | Listed | 20/Jul/2025 |
| BABSON CLO LTD. 2014-I | USD 29125000 Class D Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG07009AA48 | 19/Jun/2014 | Listed | 20/Jul/2025 |
| BABSON CLO LTD. 2014-I | USD 310000000 Class A-1-R Senior Secured Floating Rate Notes due 2025 - GEM | USG07011AE24 | 05/Apr/2017 | Listed | 20/Jul/2025 |
| BABSON CLO LTD. 2014-I | USD 33000000 Class C Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG07011AD41 | 19/Jun/2014 | Listed | 20/Jul/2025 |
| BABSON CLO LTD. 2014-I | USD 5525000 Class E Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG07009AB21 | 19/Jun/2014 | Listed | 20/Jul/2025 |
| BABSON CLO LTD. 2014-I | USD 64100000 Class A-2-R Senior Secured Floating Rate Notes due 2025 - GEM | USG07011AF98 | 05/Apr/2017 | Listed | 20/Jul/2025 |
| BABSON CLO LTD. 2014-III | USD 62500000 Subordinated Notes due 2026 - GEM | USG0701LAC21 | 24/Nov/2014 | Listed | 15/Jan/2026 |
| BAIN CAPITAL CREDIT CLO 2017-1, LIMITED | U.S.$18,725,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG0R77XAL39 | 25/May/2021 | Listed | 20/Jul/2030 |
| BAIN CAPITAL CREDIT CLO 2017-1, LIMITED | U.S.$18,725,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2030-(Rule 144A) - GEM | US05682QAW69 | 25/May/2021 | Listed | 20/Jul/2030 |
| BAIN CAPITAL CREDIT CLO 2017-1, LIMITED | U.S.$19,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - GEM | USG0R77XAJ82 | 25/May/2021 | Listed | 20/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL CREDIT CLO 2017-1, LIMITED | U.S.$19,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2030-(Rule 144A) - GEM | US05682QAS57 | 25/May/2021 | Listed | 20/Jul/2030 |
| BAIN CAPITAL CREDIT CLO 2017-1, LIMITED | U.S.$298,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - GEM | USG0R77XAH27 | 25/May/2021 | Listed | 20/Jul/2030 |
| BAIN CAPITAL CREDIT CLO 2017-1, LIMITED | U.S.$298,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2030-(Rule 144A) - GEM | US05682QAQ91 | 25/May/2021 | Listed | 20/Jul/2030 |
| BAIN CAPITAL CREDIT CLO 2017-1, LIMITED | U.S.$65,500,000 Class B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG0R77XAK55 | 25/May/2021 | Listed | 20/Jul/2030 |
| BAIN CAPITAL CREDIT CLO 2017-1, LIMITED | U.S.$65,500,000 Class B-R Senior Secured Floating Rate Notes due 2030-(Rule 144A) - GEM | US05682QAU04 | 25/May/2021 | Listed | 20/Jul/2030 |
| BAIN CAPITAL CREDIT CLO 2017-1, LIMITED | USD 28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG0R77XAG44 | 28/Jul/2017 | Listed | 20/Jul/2030 |
| BAIN CAPITAL CREDIT CLO 2017-1, LIMITED | USD 9,475,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG0R77XAF60 | 28/Jul/2017 | Listed | 20/Jul/2030 |
| BAIN CAPITAL CREDIT CLO 2019-2, LIMITED | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - 144A - GEM | US05682LAJ61 | 08/Oct/2021 | Listed | 17/Oct/2032 |
| BAIN CAPITAL CREDIT CLO 2019-2, LIMITED | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - GEM | USG0704LAE59 | 08/Oct/2021 | Listed | 17/Oct/2032 |
| BAIN CAPITAL CREDIT CLO 2019-3, LIMITED | U.S.$310,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US05683TAN90 | 14/Jan/2022 | Listed | 21/Oct/2034 |
| BAIN CAPITAL CREDIT CLO 2019-3, LIMITED | U.S.$310,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - GEM | USG0R798AG78 | 14/Jan/2022 | Listed | 21/Oct/2034 |
| BAIN CAPITAL CREDIT CLO 2019-3, LIMITED | U.S.$50,000,000 Subordinated Notes due 2032 - (Rule 144A) - GEM | US05683UAC09 | 08/Nov/2019 | Listed | 21/Oct/2032 |
| BAIN CAPITAL CREDIT CLO 2019-3, LIMITED | U.S.$50,000,000 Subordinated Notes due 2032 - GEM | USG0R799AB64 | 08/Nov/2019 | Listed | 21/Oct/2032 |
| BAIN CAPITAL CREDIT CLO 2023-1, LIMITED | U.S.$215,000,000 Class A-N Senior Secured Floating Rate Notes due 2036 - IAI - GEM | US05685NAB64 | 28/Mar/2023 | Listed | 16/Apr/2036 |
| BAIN CAPITAL CREDIT CLO 2023-1, LIMITED | U.S.$215,000,000 Class A-N Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG0704NAA93 | 28/Mar/2023 | Listed | 16/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL CREDIT CLO 2023-1, LIMITED | U.S.$215,000,000 Class A-N Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | US05685NAA81 | 28/Mar/2023 | Listed | 16/Apr/2036 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2326486193 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2326485625 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2326485971 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2326485542 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2326485898 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2326485468 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2326486789 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2326486433 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2326486607 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2326486359 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2326486516 | 20/Apr/2021 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2326486276 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2326487324 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2326487084 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2326487241 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2326486946 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2326487167 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2326486862 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS1890843235 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS1890843664 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 18900000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (144A) - GEM | XS1890840645 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 18900000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS1890842856 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 18900000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes (144A) - GEM | XS1890840058 | 20/Apr/2021 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 18900000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes (Reg S) - GEM | XS1890842005 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 18900000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes (144A) - GEM | XS1890839555 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 18900000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes (Reg S) - GEM | XS1890841536 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 18900000 M-1 Subordinated Notes due 2032 (144A) - GEM | XS1890843318 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 18900000 M-1 Subordinated Notes due 2032 (Reg S) - GEM | XS1890843748 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 18900000 M-2 Subordinated Notes due 2032 (144A) - GEM | XS1890843409 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 18900000 M-2 Subordinated Notes due 2032 (Reg S) - GEM | XS1890843821 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 22,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS1890843581 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 22,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS1890842930 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 29100000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (144A) - GEM | XS1890840561 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 29100000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS1890842427 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 29100000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes (144A) - GEM | XS1890839985 | 20/Apr/2021 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 29100000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes (Reg S) - GEM | XS1890841965 | 22/Mar/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 29100000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes (144A) - GEM | XS1890839472 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | EUR 29100000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 -CM Voting Notes (Reg S) - GEM | XS1890841452 | 20/Apr/2021 | Listed | 20/Jan/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €10,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2075850177 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €10,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032- (Rule 144A) - GEM | XS2075850250 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2075849914 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032- (Rule 144A) - GEM | XS2075850094 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2075849328 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes- (Rule 144A) - GEM | XS2075849757 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2075849591 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes- (Rule 144A) - GEM | XS2075849831 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS2075849245 | 05/Dec/2019 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes- (Rule 144A) - GEM | XS2075849674 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2075846654 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes- (Rule 144A) - GEM | XS2075846902 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2075846571 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Voting Notes- (Rule 144A) - GEM | XS2075846811 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2032 -Non-Voting Notes - GEM | XS2075846738 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2032 -Non-Voting Notes- (Rule 144A) - GEM | XS2075847033 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2075848783 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes- (Rule 144A) - GEM | XS2075849088 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS2075848601 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes- (Rule 144A) - GEM | XS2075848940 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032- Non-Voting Notes - GEM | XS2075848866 | 05/Dec/2019 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032- Non-Voting Notes- (Rule 144A) - GEM | XS2075849161 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €32,100,000 M-1 Subordinated Notes due 2032 - GEM | XS2075850334 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €32,100,000 M-1 Subordinated Notes due 2032- (Rule 144A) - GEM | XS2075850417 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2075847207 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes- (Rule 144A) - GEM | XS2075847546 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2075847116 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Senior Secured Floating Rate Notes due 2032 - Voting Notes- (Rule 144A) - GEM | XS2075847462 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Senior Secured Floating Rate Notes due 2032- Non-Voting Notes - GEM | XS2075847389 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Senior Secured Floating Rate Notes due 2032- Non-Voting Notes- (Rule 144A) - GEM | XS2075847629 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €500,000 M-2 Subordinated Notes due 2032 - GEM | XS2075850508 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €500,000 M-2 Subordinated Notes due 2032- (Rule 144A) - GEM | XS2075850680 | 05/Dec/2019 | Listed | 15/Apr/2032 |
| BAIN CAPITAL EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €29,400,000 M-1 Subordinated Notes due 2033 - GEM | XS2259204605 | 18/Dec/2020 | Listed | 24/Jan/2033 |
| BAIN CAPITAL EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €29,400,000 M-1 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2259204514 | 18/Dec/2020 | Listed | 24/Jan/2033 |
| BAIN CAPITAL EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €500,000 M-2 Subordinated Notes due 2033 - GEM | XS2259204860 | 18/Dec/2020 | Listed | 24/Jan/2033 |
| BAIN CAPITAL EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €500,000 M-2 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2259204787 | 18/Dec/2020 | Listed | 24/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2349448352 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2349448519 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2349448865 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2349449673 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2349447461 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2349447545 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2349449590 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2349448949 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €24,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2349448782 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €24,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2349448600 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2349447628 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2349447891 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2349448436 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2349449327 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2349448196 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2349448279 | 25/Jun/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €30,600,000 M-1 Class Subordinated Notes due 2034 (Rule 144A) - GEM | XS2349449087 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €30,600,000 M-1 Subordinated Notes due 2034 - GEM | XS2349449160 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €500,000 M-2 Class Subordinated Notes due 2034 (Rule 144A) - GEM | XS2349449244 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €500,000 M-2 Subordinated Notes due 2034 - GEM | XS2349449756 | 25/Jun/2021 | Listed | 15/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2393318402 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (144A) - GEM | XS2393318311 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €19,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2393319046 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €19,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2393319129 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €228,800,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2393317933 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €228,800,000 Class A Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2393318071 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €25,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2393318741 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €25,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2393318824 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €25,900,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2393318154 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €25,900,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2393318238 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €26,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2393318584 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €26,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2393318667 | 10/Nov/2021 | Listed | 17/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €36,000,000 Class M-1 Subordinated Notes due 2034 - GEM | XS2393319558 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €36,000,000 Class M-1 Subordinated Notes due 2034 (144A) - GEM | XS2393319632 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €500,000 Class M-2 Subordinated Notes due 2034 - GEM | XS2393319715 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €500,000 Class M-2 Subordinated Notes due 2034 (144A) - GEM | XS2393319806 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €9,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2393319392 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €9,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2393319475 | 10/Nov/2021 | Listed | 17/Jul/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2466396806 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2466397952 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2867294956 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2867294873 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €17,600,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2867294790 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €17,600,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2867294527 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X-R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2867293479 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X-R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2867293396 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €22,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2466397366 | 12/May/2022 | Listed | 19/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €22,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2466398257 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €24,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2466397101 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €24,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2466398331 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €253,150,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2466396988 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €253,150,000 Class A Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2466397879 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €257,300,000 Class A-R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2867293636 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €257,300,000 Class A-R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2867293552 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2867294287 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2867294105 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €27,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2867294444 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €27,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2867294360 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €28,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2466397283 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €28,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2466398174 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €33,200,000 Class M 1 Subordinated Notes due 2037 - GEM | XS2466397440 | 12/May/2022 | Listed | 19/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €33,200,000 Class M 1 Subordinated Notes due 2037 - Rule 144A - GEM | XS2466398414 | 12/May/2022 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €43,580,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | XS2466397010 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €43,580,000 Class B Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2466398091 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €45,600,000 Class B-R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2867293800 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €45,600,000 Class B-R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2867293719 | 28/Aug/2024 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €500,000 Class M-2 Notes due 2037 - GEM | XS2466397523 | 12/May/2022 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €500,000 Class M-2 Notes due 2037 - Rule 144A - GEM | XS2466398505 | 12/May/2022 | Listed | 19/Oct/2037 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €9,290,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2466397796 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €9,290,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2466398687 | 12/May/2022 | Listed | 19/Oct/2034 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 - Reg S - GEM | XS2747195670 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 - Rule 144A - GEM | XS2747195753 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2747196488 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038- Rule 144A - GEM | XS2747196561 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2747196215 | 02/Feb/2024 | Listed | 22/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2747196306 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2747195837 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2747195910 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2747195167 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2747195241 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2747196058 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2747196132 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2747195324 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2747195597 | 02/Feb/2024 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €45,000,000 Subordinated Notes due 2038 - Reg S - GEM | XS2502881589 | 07/Sep/2022 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €45,000,000 Subordinated Notes due 2038 - Rule 144A - GEM | XS2502881662 | 07/Sep/2022 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €500,000 Class M Notes due 2038 - Reg S - GEM | XS2502881316 | 07/Sep/2022 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2022-2 DESIGNATED ACTIVITY COMPANY | €500,000 Class M Notes due 2038 - Rule 144A - GEM | XS2502881407 | 07/Sep/2022 | Listed | 22/Jan/2038 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2643732477 | 26/Sep/2023 | Listed | 25/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2643732121 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2643731826 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2643732048 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2643730935 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Notes due 2037 - GEM | XS2643730851 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2643731669 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2643731404 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Subordinated Notes due 2037 - (Rule 144A) - GEM | XS2643732634 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Subordinated Notes due 2037 - GEM | XS2643732717 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2643731743 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2643731586 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €38,300,000 Class B Senior Secured Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2643731156 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €38,300,000 Class B Senior Secured Floating Rate Notes due 2037 - GEM | XS2643731073 | 26/Sep/2023 | Listed | 25/Oct/2037 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - (Regulation S) - GEM | XS2772094202 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - (Rule 144A) - GEM | XS2772095605 | 24/Apr/2024 | Listed | 24/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2024-1 DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2772094624 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2772095860 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2772094541 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2772095944 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2772093907 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2772095431 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2772094384 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2772095514 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2772095274 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2772094038 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €25,800,000 BCC Subordinated Notes due 2038 - (Regulation S) - GEM | XS2772095191 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €25,800,000 BCC Subordinated Notes due 2038 - (Rule 144A) - GEM | XS2772096165 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €25,800,000 Subordinated Notes due 2038 - (Regulation S) - GEM | XS2772094970 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €25,800,000 Subordinated Notes due 2038 - (Rule 144A) - GEM | XS2772096249 | 24/Apr/2024 | Listed | 24/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BAIN CAPITAL EURO CLO 2024-1 DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2772094467 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2772095787 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2772095357 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2772094111 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €500,000 Class M Notes due 2038 - (Regulation S) - GEM | XS2772094897 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BAIN CAPITAL EURO CLO 2024-1 DAC | €500,000 Class M Notes due 2038 - (Rule 144A) - GEM | XS2772096082 | 24/Apr/2024 | Listed | 24/Apr/2038 |
| BALL CORPORATION | €550,000,000 1.500% Notes due 2027 - GEM | XS2080318053 | 18/Nov/2019 | Listed | 15/Mar/2027 |
| BANCO BBVA PERÚ | Issue of US$300,000,000 Subordinated Notes due 2034 - GEM | USP07760AH74 | 07/Mar/2024 | Listed | 07/Jun/2034 |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | $1,000,000,000 Series 9 Non-Step-Up Non-Cumulative Contingent Convertible Perpetual Preferred Tier 1 Securities (the "Preferred Securities") - GEM | US05946KAG67 | 05/Sep/2019 | Listed | |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 11 €1,000,000,000 Non-Step-Up Non-Cumulative Contingent Convertible Perpetual Preferred Tier 1 Securities - GEM | XS2638924709 | 21/Jun/2023 | Listed | |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | Series 13 - €750,000,000 Non-Step-Up Non-Cumulative Contingent Convertible Perpetual Preferred Tier 1 Securities (the "Preferred Securities") - GEM | XS2840032762 | 13/Jun/2024 | Listed | |
| BANCO BILBAO VIZCAYA ARGENTARIA, S.A. | USD 1,000,000,000 non-step-up non-cumulative contingent convertible perpetual preferred tier 1 securities (the "Preferred Securities" ) - GEM | US05946KAF84 | 16/Nov/2017 | Listed | |
| BANCO COMERCIAL PORTUGUES S.A. | €400,000,000 Fixed Rate Reset Perpetual Temporary Write Down Additional Tier 1 Capital Notes - GEM | PTBCPKOM0004 | 18/Jan/2024 | Listed | 31/Dec/9999 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO COMERCIAL PORTUGUES S.A. | EUR 1,000,000,000 Floating Rate Covered Bonds due 23 April 2023 - GEM | PTBCS3OE0028 | 15/Apr/2019 | Listed | 22/Apr/2028 |
| BANCO DAYCOVAL S.A. | Series 3 - Issue of U.S.$ 450,000,000 4.250% Notes due 2024 - GEM | XS2092941330 | 13/Dec/2019 | Listed | 13/Dec/2024 |
| BANCO DE SABADELL, S.A. | €750,000,000 Perpetual Non-Cumulative Contingent Convertible Additional Tier 1 Preferred Securities - GEM | XS2389116307 | 19/Nov/2021 | Listed | |
| BANCO DE SABADELL, S.A. | EUR 400,000,000 Perpetual Non-Cumulative Contingent Convertible Additional Tier 1 Preferred Securities - GEM | XS1720572848 | 23/Nov/2017 | Listed | |
| BANCO DE SABADELL, S.A. | EUR 500,000,000 Perpetual Non-Cumulative Contingent Convertible Additional Tier 1 Preferred Securities - GEM | XS2310945048 | 15/Mar/2021 | Listed | |
| BANCO DE SABADELL, S.A. | Issue of EUR 500,000,000 Perpetual Non-Cumulative Contingent Convertible Additional Tier 1 Preferred Securities - GEM | XS2471862040 | 18/Jan/2023 | Listed | |
| BANCO DO ESTADO DO RIO GRANDE DO SUL SA | US$300,000,000 5.375% Subordinated Notes Due 2031 - Reg S - GEM | USP12445AC98 | 28/Jan/2021 | Listed | 28/Jan/2031 |
| BANCO DO ESTADO DO RIO GRANDE DO SUL SA | US$300,000,000 5.375% Subordinated Notes Due 2031 - Rule 144A - GEM | US05965BAB36 | 28/Jan/2021 | Listed | 28/Jan/2031 |
| BANCO INBURSA, S.A., INSTITUCIÓN DE BANCA MÚLTIPLE GRUPO FINANCIERO INBURSA | U.S.D 750,000,000 4.375% Senior Notes due 2027 - GEM | USP13296AM37 | 13/Apr/2017 | Listed | 11/Apr/2027 |
| BANCO NACIONAL DE COMERCIO EXTERIOR, SOCIEDAD NACIONAL DE CRÉDITO, INSTITUCIÓN DE BANCA DE DESARROLLO | US$500,000,000 2.720% Subordinated Preferred Capital Notes due 2031 (Reg S) - GEM | USP1451JAA18 | 11/Aug/2021 | Listed | 11/Aug/2031 |
| BANCO NACIONAL DE COMERCIO EXTERIOR, SOCIEDAD NACIONAL DE CRÉDITO, INSTITUCIÓN DE BANCA DE DESARROLLO | US$500,000,000 2.720% Subordinated Preferred Capital Notes due 2031 (Rule 144A) - GEM | US05973JAA88 | 11/Aug/2021 | Listed | 11/Aug/2031 |
| BANCO NACIONAL DE COMERCIO EXTERIOR, SOCIEDAD NACIONAL DE CRÉDITO, INSTITUCIÓN DE BANCA DE DESARROLLO | USD 1000000000 4.375% Notes due 2025 - GEM | USP14517AA73 | 15/Oct/2015 | Listed | 14/Oct/2025 |
| BANCO SANTANDER MÉXICO, S.A. INSTITUCIÓN DE BANCA MÚLTIPLE, GRUPO FINANCIERO SANTANDER MEXICO | U.S.$1,300,000,000 5.950% Tier 2 Subordinated Preferred Capital Notes due 2028 - 144A - GEM | US05969BAC72 | 13/Nov/2018 | Listed | 01/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER MÉXICO, S.A. INSTITUCIÓN DE BANCA MÚLTIPLE, GRUPO FINANCIERO SANTANDER MEXICO | U.S.$1,300,000,000 5.950% Tier 2 Subordinated Preferred Capital Notes due 2028 - Reg S - GEM | USP1507SAG23 | 13/Nov/2018 | Listed | 01/Oct/2028 |
| BANCO SANTANDER MÉXICO, S.A. INSTITUCIÓN DE BANCA MÚLTIPLE, GRUPO FINANCIERO SANTANDER MEXICO | U.S.$1,750,000,000 5.375% Senior Notes due 2025 - GEM | USP1507SAH06 | 08/May/2020 | Listed | 17/Apr/2025 |
| BANCO SANTANDER MÉXICO, S.A. INSTITUCIÓN DE BANCA MÚLTIPLE, GRUPO FINANCIERO SANTANDER MEXICO | U.S.$1,750,000,000 5.375% Senior Notes due 2025 (144A) - GEM | US05969BAD55 | 08/May/2020 | Listed | 17/Apr/2025 |
| BANCO SANTANDER TOTTA, S.A. | Castelo 2023-1 EUR 38,600,000 Credit Linked Notes due August 2037 - GEM | PTBSRAOM0006 | 13/Apr/2023 | Listed | 15/Aug/2037 |
| BANCO SANTANDER TOTTA, S.A. | EUR 100,800,000 Credit Linked Notes due January 2042 - GEM | PTBSP8OM0025 | 31/May/2022 | Listed | 31/Jan/2042 |
| BANCO SANTANDER TOTTA, S.A. | EUR 183,000,000 Credit Linked Notes due August 2037 - GEM | PTBSRBOM0039 | 26/Jul/2021 | Listed | 15/Aug/2037 |
| BANCO SANTANDER TOTTA, S.A. | Syntotta 4 EUR 103,000,000 Credit Linked Notes due 2043 - GEM | PTBSRPOM0009 | 03/Aug/2023 | Listed | 02/May/2043 |
| BANCO SANTANDER, S.A. | €1,000,000,000 3.625 per cent. Non-Step-Up Non-Cumulative Contingent Convertible Perpetual Preferred Tier 1 Securities - GEM | XS2388378981 | 21/Sep/2021 | Listed | |
| BANCO SANTANDER, S.A. | €1,500,000,000 4.375 per cent. Non-Step-Up Non-Cumulative Contingent Convertible Perpetual Preferred Tier 1 Securities - GEM | XS2102912966 | 14/Jan/2020 | Listed | |
| BANCO SANTANDER, S.A. | Bouqeron 2020-1 EUR 78,100,000 Class A Credit Linked Notes due 2040 - GEM | XS2273175070 | 22/Dec/2020 | Listed | 15/Aug/2040 |
| BANCO SANTANDER, S.A. | Bouqeron 2020-1 EUR 89,500,000 Class B Credit Linked Notes due 2040 - GEM | XS2273175666 | 22/Dec/2020 | Listed | 15/Aug/2040 |
| BANCO SANTANDER, S.A. | Bultaco 2021-1 EUR 291,600,000 Credit Linked Notes due 2027 - GEM | XS2419416719 | 21/Dec/2021 | Listed | 20/Dec/2027 |
| BANCO SANTANDER, S.A. | DUCATI 2024-1 EUR 347,400,000 CREDIT LINKED NOTES due 2030 - GEM | XS2779782965 | 21/Mar/2024 | Listed | 20/Jun/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANCO SANTANDER, S.A. | EUR 1,500,000,000 4.75 per cent. Non-Step-Up Non-Cumulative Contingent Convertible Perpetual Preferred Tier 1 Securities - GEM | XS1793250041 | 19/Mar/2018 | Listed | |
| BANCO SANTANDER, S.A. | EUR 120,000,000 Class A Partly-Paid Credit Linked Variable Funding Notes due 2050 - GEM | XS2560749074 | 14/Dec/2022 | Listed | 20/Sep/2050 |
| BANCO SANTANDER, S.A. | EUR 220,000,000 Class B Partly-Paid Credit Linked Variable Funding Notes due 2050 - GEM | XS2560750163 | 14/Dec/2022 | Listed | 20/Sep/2050 |
| BANCO SANTANDER, S.A. | EUR 45,200,000 Class A Credit Linked Notes due 2032 - GEM | XS2561083309 | 15/Dec/2022 | Listed | 19/Mar/2032 |
| BANCO SANTANDER, S.A. | EUR 67,900,000 Class B Credit Linked Notes due 2032 - GEM | XS2561083721 | 15/Dec/2022 | Listed | 19/Mar/2032 |
| BANCO SANTANDER, S.A. | Filemon 2023-1 EUR 10,000,000 Class A Credit Linked Notes due 2030 - GEM | XS2656536005 | 26/Jul/2023 | Listed | 26/Jul/2030 |
| BANCO SANTANDER, S.A. | Filemon 2023-1 EUR 40,000,000 Class B Credit Linked Notes due 2030 - GEM | XS2656536187 | 26/Jul/2023 | Listed | 26/Jul/2030 |
| BANCO VOTORANTIM S.A. | Series 141 - U.S. $500,000,000 4.375% Senior Notes Due 2025 144A - GEM | US05967CAF05 | 29/Jul/2020 | Listed | 29/Jul/2025 |
| BANCO VOTORANTIM S.A. | Series 141 - U.S. $500,000,000 4.375% Senior Notes Due 2025 Reg S - GEM | XS2210789934 | 29/Jul/2020 | Listed | 29/Jul/2025 |
| BANCO VOTORANTIM S.A. | Series 141 - US$100,000,000 4.375% Senior Notes due 2025 - GEM | XS2248457587 | 22/Oct/2020 | Listed | 29/Jul/2025 |
| BANCO VOTORANTIM S.A. | USD 300,000,000 8.250% Perpetual Non-Cumulative Subordinated (144A) Notes - GEM | US05967DAC56 | 07/Dec/2017 | Listed | |
| BANK OF IRELAND GROUP PLC | €168,789,000 Fixed Rate Reset Additional Tier 1 Perpetual Contingent Temporary Write-Down Securities - GEM | XS2178043530 | 19/May/2020 | Listed | |
| BANK OF IRELAND GROUP PLC | €600,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Contingent Temporary Write-Down Securities - GEM | XS2898168443 | 10/Sep/2024 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BANK OF IRELAND GROUP PLC | EUR 300,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Contingent Temporary Write-Down Securities - GEM | XS2226123573 | 01/Sep/2020 | Listed | |
| BANKINTER, S.A. | €350,000,000 Perpetual Non-Cumulative Contingent Convertible Additional Tier 1 Preferred Securities of €200,000 liquidation preference each - GEM | XS2199369070 | 17/Jul/2020 | Listed | |
| BANKINTER, S.A. | Issue of EUR 300,000,000 Perpetual Non-Cumulative Contingent Convertible Additional Tier 1 Preferred Securities - GEM | XS2585553097 | 15/Feb/2023 | Listed | |
| BANNA RMBS DESIGNATED ACTIVITY COMPANY | Class Z mortgage backed notes due December 2063 - GEM | XS2069318413 | 19/Nov/2019 | Listed | 30/Dec/2063 |
| BAPCO ENERGIES SUKUK LIMITED | Series 1 - Issue of U.S. $600,000,000 Certificates due 2029 (Reg S) - GEM | XS2328888149 | 08/Apr/2021 | Listed | 08/Apr/2029 |
| BAPCO ENERGIES SUKUK LIMITED | Series 1 - Issue of U.S. $600,000,000 Certificates due 2029 (Rule 144a) - GEM | US65526QAA85 | 08/Apr/2021 | Listed | 08/Apr/2029 |
| BAPCO ENERGIES SUKUK LIMITED | Series 2 - Issue of U.S. $750,000,000 Certificates due 2033 - GEM | XS2627125672 | 25/May/2023 | Listed | 25/May/2033 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | NX00425153 - USD 1,000,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638155643 | 25/Oct/2024 | Listed | 25/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Issue of GBP 3,000,000 Worst of Autocallable Notes due February 2027 - GEM | XS2171890390 | 02/Feb/2023 | Listed | 02/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | NX00403788 - USD 7,800,000 Super Tracker Notes linked to S&P 500 Index due July 2026 - GEM | XS2638138805 | 26/Jun/2024 | Listed | 10/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | NX00419233 - USD 2,100,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638151907 | 01/Oct/2024 | Listed | 02/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00411433 - USD 2,100,000 Worst-of Quanto Autocallable Notes due February 2025 - GEM | CH0551992545 | 08/Aug/2024 | Listed | 10/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000264518 - GBP 3,350,000 Equity Index Linked Notes due December 2025 - GEM | XS2170322379 | 15/Dec/2020 | Listed | 11/Dec/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000271082 - Issue of EUR 10,000,000 Interest Rate Notes due January 2029 - GEM | XS2170323427 | 22/Jan/2021 | Listed | 22/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000272462 - USD 3,000,000 Equity Index Linked Notes due February 2027 - GEM | XS2170323773 | 04/Feb/2021 | Listed | 03/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000281409 - Issue of GBP 4,000,000 Equity Index Linked Notes due April 2026 - GEM | XS2170328657 | 21/Mar/2024 | Listed | 16/Apr/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000285966 - Issue of EUR 7,000,000 Equity Index Linked Notes due 2025 - GEM | XS2170329895 | 21/Mar/2024 | Listed | 14/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000286652 - Issue of USD 11,000,000 Equity Linked Notes due April 2025 - GEM | XS2170329978 | 21/Mar/2024 | Listed | 30/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000287314 - Issue of GBP 2,000,000 Equity Index Linked Notes due May 2026 - GEM | XS2170330554 | 21/Mar/2024 | Listed | 26/May/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000292703 - Issue of GBP 4,000,000 Equity Linked Notes due July 2026 - GEM | XS2170333657 | 21/Mar/2024 | Listed | 23/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX000296380 - Issue of GBP 750,000 Equity Index Linked Notes due July 2025 - GEM | XS2170337724 | 21/Mar/2024 | Listed | 14/Jul/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00293592 - Issue of GBP 7,000,000 Equity Index Linked Notes due July 2026 (Tranche 2) - GEM | XS2170334382 | 21/Mar/2024 | Listed | 23/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00299232 - Issue of USD 1,000,000 Equity Linked Notes due August 2025 - GEM | XS2170339936 | 21/Mar/2024 | Listed | 04/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00300655 - Issue of USD 3,250,000 Equity Linked Notes due August 2026 - GEM | XS2170340439 | 21/Mar/2024 | Listed | 19/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00301634 - USD 2,500,000 Worst-of Quanto Autocallable Notes due August 2025 - GEM | XS2170340603 | 21/Mar/2024 | Listed | 25/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00301648 - Issue of USD 2,200,000 Equity Index Linked Notes due August 2026 - GEM | XS2170340785 | 21/Mar/2024 | Listed | 01/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00301649 - Issue of GBP 10,000,000 Equity Index Linked Notes due September 2026 - GEM | XS2170340868 | 21/Mar/2024 | Listed | 02/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00307974 - EUR 600,000 Equity Index Linked Notes due October 2026 - GEM | XS2170344183 | 13/Oct/2021 | Listed | 12/Oct/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00309992 - EUR 10,000,000 Autocallable Equity Index linked Notes due January 2032 - GEM | XS2170346394 | 05/Jan/2022 | Listed | 05/Jan/2032 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00310871 - EUR 20,000,000 Digital Notes due November 2026 - GEM | XS2170346717 | 09/Nov/2021 | Listed | 09/Nov/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00311333 - Issue of USD 1,000,000 Autocallable Notes due November 2026 - GEM | XS2170347103 | 21/Mar/2024 | Listed | 16/Nov/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00312501 - EUR 400,000 Autocallable Notes due November 2026 - GEM | XS2170347871 | 23/Nov/2021 | Listed | 23/Nov/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00312618 - Issue of GBP 2,250,000 Worst of Autocallable Equity Linked Notes due November 2024 - GEM | XS2170347954 | 21/Mar/2024 | Listed | 25/Nov/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00313836 - Issue of GBP 6,000,000 Worst of Issuer Callable Notes due December 2026 - GEM | XS2170348416 | 21/Mar/2024 | Listed | 17/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00315515 - Issue of GBP 2,500,000 Worst of Issuer Callable Notes due December 2026 - GEM | XS2170349570 | 21/Mar/2024 | Listed | 21/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00317086 - EUR 22,000,000 European Barrier Autocallable Note linked to EURO STOXX 50® Index due February 2025 - GEM | XS2170349901 | 04/Feb/2022 | Listed | 03/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00318817 - USD 2,000,000 Autocallable Notes due January 2026 - GEM | XS2170350743 | 03/Feb/2022 | Listed | 28/Jan/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00319987 - Issue of GBP 1,000,000 Worst-of European Barrier Autocallable Equity Linked Notes due February 2025 - GEM | XS2170351477 | 21/Mar/2024 | Listed | 04/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00321803 - Issue of USD 4,000,000 Worst of Issuer Callable Notes due February 2025 - GEM | XS2170352798 | 21/Mar/2024 | Listed | 14/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00322628 - Issue of USD 3,500,000 Worst-of Quanto Autocallable Reverse Convertible Notes due February 2025 - GEM | CH0551991489 | 21/Mar/2024 | Listed | 24/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00322648 - USD 4,000,000 Quanto Supertracker Notes linked to an Equally Weighted Basket of Indices due February 2027 - GEM | CH0551991497 | 21/Mar/2024 | Listed | 22/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00322896 - Issue of GBP 6,000,000 Callable Equity Index Linked Notes due March 2025 - GEM | XS2170353507 | 21/Mar/2024 | Listed | 03/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00323301 - EUR 1,000,000 Autocallable Notes due February 2025 - GEM | XS2170353846 | 21/Mar/2024 | Listed | 28/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00323566 - EUR 15,000,000 Autocallable Equity Index linked Notes due March 2025 - GEM | XS2170354224 | 02/Mar/2022 | Listed | 03/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00324419 - Issue of GBP 7,500,000 Callable Equity Index Linked Notes due March 2025 - GEM | XS2170396811 | 21/Mar/2024 | Listed | 17/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00324654 - GBP 7,000,000 Worst of American Barrier Quanto Autocallable Equity Index Linked Notes due March 2027 - GEM | XS2170396902 | 14/Mar/2022 | Listed | 10/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00324833 - Issue of GBP 8,000,000 Worst of Autocallable Notes due March 2028 (Tranche 2) - GEM | GB00B8SVSS41 | 21/Mar/2024 | Listed | 13/Mar/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00324854 - Issue of EUR 25,000,000 CMS20 Fixed to Floating Notes due March 2047 - GEM | XS2170397389 | 15/Mar/2022 | Listed | 11/Mar/2047 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00325166 - Issue of USD 5,050,000 Equity Index Linked Notes due March 2025 - GEM | XS2170397975 | 21/Mar/2024 | Listed | 17/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00325846 - Issue of EUR 15,000,000 Autocallable Equity Index linked Notes due March 2025 - GEM | XS2170398783 | 22/Mar/2022 | Listed | 21/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00326213 - Issue of USD 5,000,000 Worst of Issuer Callable Notes due March 2025 - GEM | XS2170399161 | 21/Mar/2024 | Listed | 24/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00326606 - Issue of EUR 19,500,000 Digital Notes due March 2027 - GEM | XS2170399757 | 25/Mar/2022 | Listed | 24/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00326607 - Issue of USD 500,000 Worst-of European Barrier Quanto Autocallable Equity Index Linked Notes due March 2026 - GEM | XS2170399831 | 21/Mar/2024 | Listed | 30/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00327032 - Issue of USD 4,500,000 Quanto Autocallable Reverse Convertible Notes due March 2025 - GEM | XS2170399914 | 21/Mar/2024 | Listed | 24/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00327161 - Issue of GBP 10,000,000 Worst-of American Barrier Quanto Autocallable Equity Index Linked Notes due April 2025 - GEM | XS2170400274 | 21/Mar/2024 | Listed | 14/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00327214 - EUR 18,000,000 Autocallable Equity Index linked Notes due April 2025 - GEM | XS2170400357 | 04/Apr/2022 | Listed | 04/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00327403 - EUR 15,000,000 Digital Notes due April 2025 - GEM | XS2170400514 | 01/Apr/2022 | Listed | 01/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00327933 - Issue of GBP 5,000,000 Worst-of European Barrier Quanto Autocallable Equity Index Linked Notes due April 2026 - GEM | XS2170401165 | 21/Mar/2024 | Listed | 08/Apr/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00328518 - EUR 31,000,000 Collared Floating Rate Notes due April 2025 - GEM | XS2170401595 | 20/Apr/2022 | Listed | 14/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00328628 - EUR 25,000,000 Equity Linked Notes due April 2025 - GEM | XS2170401751 | 28/Apr/2022 | Listed | 14/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00328847 - Issue of USD 3,000,000 Supertracker Notes due April 2025 - GEM | XS2170401918 | 21/Mar/2024 | Listed | 11/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00328938 - EUR 16,500,000 Index Linked Digital Notes due April 2025 - GEM | XS2170402213 | 22/Apr/2022 | Listed | 22/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00329396 - Issue of GBP 10,000,000 Worst-of American Barrier Quanto Issuer Callable Equity Index Linked Notes due April 2025 - GEM | XS2170402643 | 21/Mar/2024 | Listed | 28/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00329974 - EUR1,100,000 Autocallable Notes linked to EURO STOXX 50® Index due April 2027 - GEM | XS2170403021 | 29/Apr/2022 | Listed | 27/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00330258 - Issue of USD 15,000,000 Shark Capital Protected Note linked to Swiss Market Index (SMI) in quanto USD due April 2025 - GEM | CH0551991547 | 21/Mar/2024 | Listed | 22/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00330518 - Issue of USD 9,500,000 Super Tracker Notes linked to STOXX Europe 600Price Index EUR due May 2025 - GEM | XS2170403708 | 21/Mar/2024 | Listed | 05/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00330641 - EUR 4,500,000 Worst of Quanto Autocallable Equity Linked Notes due May 2028 - GEM | XS2170403880 | 26/May/2022 | Listed | 05/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00330766 - Issue of USD 1,400,000 Worst-of European Barrier Quanto Autocallable Notes linked to a Basket of Equity Indices due May 2026 - GEM | XS2170403963 | 21/Mar/2024 | Listed | 06/May/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00330820 - EUR 1,300,000 Floored Digital Notes due May 2025 - GEM | XS2170404185 | 23/May/2022 | Listed | 05/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00331838 - Issue of USD 4,000,000 Quanto Equity Index Linked Notes due July 2025 - GEM | XS2170405661 | 21/Mar/2024 | Listed | 21/Jul/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00332132 - EUR 2,800,000 Autocallable Notes due July 2025 - GEM | XS2170406552 | 21/Jul/2022 | Listed | 21/Jul/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00332496 - EUR 1,400,000 Autocallable Notes due July 2025 - GEM | XS2170407287 | 26/Jul/2022 | Listed | 28/Jul/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00332635 - EUR 1,400,000 Autocallable Notes due July 2025 - GEM | XS2170407360 | 28/Jul/2022 | Listed | 28/Jul/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333347 - USD 500,000 Autocallable Notes due August 2026 - GEM | XS2170408095 | 09/Aug/2022 | Listed | 10/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333637 - GBP 1,000,000 Autocallable Notes due August 2026 - GEM | XS2170408509 | 11/Aug/2022 | Listed | 11/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333638 - USD 1,000,000 Autocallable Notes due August 2026 - GEM | XS2170408681 | 11/Aug/2022 | Listed | 11/Aug/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333647 - USD 2,600,000 Worst of Autocallable Notes due August 2026 - GEM | XS2170408848 | 04/Aug/2022 | Listed | 11/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00333928 - USD 500,000 Super Tracker Notes linked to STXE 600 Utilities EUR due August 2025 - GEM | XS2170410075 | 12/Aug/2022 | Listed | 12/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00334300 - USD 1,000,000 Autocallable Notes due August 2026. - GEM | XS2170410828 | 22/Aug/2022 | Listed | 18/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00334652 - EUR 1,000,000 Autocallable Notes due August 2026 - GEM | XS2170411636 | 25/Aug/2022 | Listed | 24/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00334807 - GBP 1,000,000 Autocallable Notes due August 2026 - GEM | XS2170411719 | 25/Aug/2022 | Listed | 24/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00334853 - USD 1,000,000 Worst of Autocallable Notes due August 2027 - GEM | XS2170412360 | 17/Aug/2022 | Listed | 16/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00335190 - USD 2,000,000 Autocallable Notes due August 2025 - GEM | XS2170413251 | 26/Aug/2022 | Listed | 26/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00335233 - Issue of EUR 5,000,000 Equity Index Linked Notes due July 2027 - GEM | XS2170404938 | 21/Mar/2024 | Listed | 07/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00335259 - Issue of GBP 8,000,000 Worst-of American Barrier Quanto Issuer Callable Equity Index Linked Notes due September - GEM | XS2170413681 | 21/Mar/2024 | Listed | 06/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00335598 - Issue of USD 3,253,000 Fixed to Steepener Notes due August 2025 - GEM | CH0551991562 | 21/Mar/2024 | Listed | 29/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00335694 - USD 5,200,000 3-Year USD Collared Floater Notes due August 2025 - GEM | XS2171213452 | 21/Mar/2024 | Listed | 29/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00335825 - Issue of GBP 6,000,000 Autocallable Notes due September 2027 - GEM | XS2171213536 | 21/Mar/2024 | Listed | 02/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00337586 - Issue of GBP 1,500,000 Autocallable Notes due September 2026 - GEM | XS2171216471 | 13/Sep/2022 | Listed | 14/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00337606 - Issue of GBP 1,300,000 Autocallable Notes due September 2026 - GEM | XS2171216554 | 13/Sep/2022 | Listed | 14/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00337825 - Issue of USD 5,000,000 Quanto Equity Linked Notes linked to EURO STOXX 50 Index due September 2025 - GEM | XS2171216984 | 21/Mar/2024 | Listed | 15/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00338177 - Issue of GBP 1,500,000 Autocallable Notes due September 2026 - GEM | XS2171217529 | 16/Sep/2022 | Listed | 09/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00338180 - Issue of USD 1,000,000 Equity Linked Notes linked to STOXX Europe 600Price Index EUR due September 2025 - GEM | XS2171217875 | 21/Mar/2024 | Listed | 16/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00338275 - Issue of GBP 1,500,000 Autocallable Notes due September 2026 - GEM | XS2171218097 | 19/Sep/2022 | Listed | 21/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00338289 - Issue of GBP 5,000,000 Worst-of American Barrier Quanto Issuer Callable Equity Index Linked Notes due September - GEM | XS2171218170 | 21/Mar/2024 | Listed | 28/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00338754 - Issue of USD 436,000 Super Tracker Notes linked to MSCI WORLD due November 2024 - GEM | XS2171219145 | 21/Mar/2024 | Listed | 15/Nov/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00339988 - EUR 2,000,000 Collared Floating Rate Notes due November 2025 - GEM | XS2171221398 | 07/Nov/2022 | Listed | 04/Nov/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00340155 - Issue of USD 2,000,000 Quanto Equity Linked Notes linked to EURO STOXX 50 Index due September 2025 - GEM | XS2171221471 | 21/Mar/2024 | Listed | 30/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00340467 - Issue of USD 2,002,000 Super Tracker Notes linked to EURO STOXX 50 Index due November 2024 - GEM | XS2171221638 | 21/Mar/2024 | Listed | 15/Nov/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00341380 - EUR 2,000,000 Equity Linked Notes linked to the EURO STOXX 50® Index due October 2025 - GEM | XS2171223253 | 19/Oct/2022 | Listed | 20/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00341684 - Issue of EUR 500,000 Autocallable Notes due October 2026 - GEM | XS2171223501 | 13/Oct/2022 | Listed | 13/Oct/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00341707 - EUR 500,000 Autocallable Notes due October 2026 - GEM | XS2171223840 | 13/Oct/2022 | Listed | 13/Oct/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00341830 - Issue of GBP 6,000,000 Index Linked Digital Notes due October 2025 - GEM | XS2171224145 | 21/Mar/2024 | Listed | 14/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00341935 - Issue of EUR 1,500,000 Worst of Autocallable Notes due October 2027 - GEM | XS2171226785 | 13/Oct/2022 | Listed | 13/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00341943 - Issue of USD 4,000,000 Supertracker Notes linked to S&P 500 Index due September 2025 - GEM | CH0551991638 | 21/Mar/2024 | Listed | 09/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00341944 - Issue of USD 4,000,000 Supertracker Notes linked to S&P 500 Index due September 2025 - GEM | CH0551991646 | 21/Mar/2024 | Listed | 09/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00342218 - EUR 2,000,000 Worst of Autocallable Notes due October 2025 - GEM | XS2171227080 | 20/Oct/2022 | Listed | 20/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00342461 - Issue of CHF 10,000,000 Equity Linked Notes linked to Swiss Market Index (SMI) due October 2027 - GEM | XS2171227833 | 21/Mar/2024 | Listed | 18/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00342697 - Issue of USD 6,774,000 Floored Floater Notes due October 2025 (Tranche 2) - GEM | CH0551991661 | 21/Mar/2024 | Listed | 20/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00342701 - EUR 3,000,000 Equity Index Linked Notes due October 2025 - GEM | XS2171228054 | 31/Oct/2022 | Listed | 27/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00343280 - Issue of GBP 9,428,000 Autocallable Notes due November 2025 - GEM | XS2171877371 | 21/Mar/2024 | Listed | 04/Nov/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00344253 - EUR 60,000,000 Autocallable Notes linked to the EURO STOXX 50® Index due November 2024 - GEM | XS2171878692 | 22/Nov/2022 | Listed | 21/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00344255 - EUR 44,200,000 Autocallable Notes linked to the EURO STOXX 50® Index due November 2024 - GEM | XS2171878775 | 22/Nov/2022 | Listed | 21/Nov/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00344286 - EUR 210,000 Worst of Reverse Convertible Notes due November 2024 - GEM | XS2171878858 | 21/Nov/2022 | Listed | 21/Nov/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00344414 - Issue of USD 2,000,000 Worst of Reverse Convertible Notes due November 2024 - GEM | XS2171879153 | 23/Nov/2022 | Listed | 25/Nov/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00344420 - Issue of EUR 1,000,000 Collared Floating Rate Notes due November 2025 - GEM | XS2171879237 | 21/Mar/2024 | Listed | 24/Nov/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00344477 - GBP 20,000,000 Worst of Autocallable Notes due December 2025 - GEM | XS2171879310 | 21/Mar/2024 | Listed | 19/Dec/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00344546 - Issue of USD 1,959,000 Super Tracker Notes linked to S&P 500 Index due November 2024 - GEM | XS2171879401 | 21/Mar/2024 | Listed | 15/Nov/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00344668 - USD 1,500,000 Worst of Reverse Convertible Notes due November 2024 - GEM | XS2171879666 | 28/Nov/2022 | Listed | 29/Nov/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00344671 - USD 1,400,000 Worst of Reverse Convertible Notes due November 2024 - GEM | XS2171880086 | 28/Nov/2022 | Listed | 29/Nov/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345224 - Issue of EUR 1,714,000 European Barrier Autocallable Notes linked to the EURO STOXX 50® Index due May 2025 - GEM | XS2171880839 | 05/Dec/2022 | Listed | 30/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345385 - EUR 2,700,000 Autocallable Notes due December 2024 - GEM | XS2171881720 | 01/Dec/2022 | Listed | 02/Dec/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345430 - EUR 100,000,000 Autocallable Notes linked to the EURO STOXX 50® Index due December 2024 - GEM | XS2171881993 | 05/Dec/2022 | Listed | 05/Dec/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345434 - EUR 12,300,000 Autocallable Notes linked to the EURO STOXX 50® Index due December 2024 - GEM | XS2171882025 | 05/Dec/2022 | Listed | 05/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345484 - Issue of CHF 10,000,000 Reverse Convertible Notes due November 2026 - GEM | XS2171882298 | 21/Mar/2024 | Listed | 30/Nov/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345533 - EUR 2,000,000 Worst of Digital Notes due December 2025 - GEM | XS2171882371 | 29/Nov/2022 | Listed | 01/Dec/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345632 - Issue of GBP 3,000,000 Worst of Autocallable Notes due December 2026 - GEM | XS2443168245 | 21/Mar/2024 | Listed | 07/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345687 - Issue of EUR 2,600,000 Floored Floater Notes due December 2025 - GEM | XS2171882702 | 21/Mar/2024 | Listed | 08/Dec/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345810 - Issue of EUR 9,000,000 Worst-of Supertracker Notes linked to a Basket of Equity Indices due December 2025 - GEM | XS2171882967 | 13/Dec/2022 | Listed | 09/Dec/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345907 - Issue of EUR 30,000,000 Collared Floater Notes due December 2032 - GEM | XS2171883007 | 14/Dec/2022 | Listed | 12/Dec/2032 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00345921 - Issue of GBP 2,000,000 Autocallable Notes due September 2025 - GEM | XS2171883775 | 21/Mar/2024 | Listed | 12/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00346303 - Issue of USD 500,000 Worst of Autocallable Notes due December 2025 - GEM | XS2171884153 | 15/Dec/2022 | Listed | 15/Dec/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00346480 - Issue of USD 4,500,000 Equity Linked Notes linked to S&P 500 Index due December 2024 - GEM | XS2171884401 | 14/Dec/2022 | Listed | 12/Dec/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00346545 - Issue of EUR 1,000,000 Worst of Autocallable Notes due December 2024 - GEM | XS2171884583 | 13/Dec/2022 | Listed | 13/Dec/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00346554 - Issue of USD 5,000,000 Worst of Autocallable Notes due December 2025 - GEM | XS2171884823 | 21/Mar/2024 | Listed | 22/Dec/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00346693 - EUR 7,000,000 Collared Floating Rate Notes due December 2026 - GEM | XS2171885713 | 16/Dec/2022 | Listed | 16/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347006 - EUR 128,300,000 Autocallable Notes linked to the EURO STOXX 50® Index due December 2024 - GEM | XS2171885986 | 28/Dec/2022 | Listed | 27/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347007 - EUR 37,500,000 Autocallable Notes linked to the EURO STOXX 50® Index due December 2024 - GEM | XS2171886018 | 28/Dec/2022 | Listed | 27/Dec/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347079 - EUR 20,000,000 Fixed Rate Callable Notes due December 2036 - GEM | XS2171886281 | 23/Dec/2022 | Listed | 21/Dec/2036 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347208 - Issue of GBP 1,200,000 Reverse Convertible Notes due January 2025 - GEM | XS2171886448 | 21/Mar/2024 | Listed | 03/Jan/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347286 - Issue of EUR 1,300,000 Autocallable Notes due December 2024 - GEM | XS2171886877 | 29/Dec/2022 | Listed | 30/Dec/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00347521 - EUR 1,000,000 Autocallable Notes due January 2026 - GEM | XS2171887172 | 03/Jan/2023 | Listed | 02/Jan/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00348066 - Issue of EUR 3,381,000 2-Year EUR Step Up Notes due January 2025 - GEM | CH0551991687 | 21/Mar/2024 | Listed | 31/Jan/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00348456 - Issue of GBP 25,000,000 Equity Linked Notes due February 2026 - GEM | XS2171888063 | 21/Mar/2024 | Listed | 16/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349008 - USD 1,500,000 Worst of Autocallable Notes due January 2025 - GEM | XS2171888220 | 26/Jan/2023 | Listed | 27/Jan/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349015 - Issue of USD 5,200,000 Worst of Autocallable Notes due January 2028 - GEM | XS2171888493 | 21/Mar/2024 | Listed | 25/Jan/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349330 - Issue of GBP 5,000,000 Worst of Autocallable Notes due February 2026 - GEM | XS2171888659 | 21/Mar/2024 | Listed | 02/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349469 - EUR 3,800,000 Autocallable Notes due January 2026 - GEM | XS2171888733 | 27/Jan/2023 | Listed | 27/Jan/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349533 - Issue of GBP 5,000,000 Digital Index Linked Notes due January 2026 - GEM | XS2171888816 | 21/Mar/2024 | Listed | 30/Jan/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349536 - Issue of EUR 1,700,000 Autocallable Notes due January 2025 - GEM | XS2171888907 | 27/Jan/2023 | Listed | 27/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349590 - EUR 1,600,000 Autocallable Notes due January 2025 - GEM | XS2171889111 | 30/Jan/2023 | Listed | 30/Jan/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349603 - Issue of EUR 1,500,000 Autocallable Notes due January 2025 - GEM | XS2171889202 | 30/Jan/2023 | Listed | 30/Jan/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349619 - Issue of EUR 3,000,000 Autocallable Notes due January 2025 - GEM | XS2171889384 | 27/Jan/2023 | Listed | 27/Jan/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349620 - Issue of EUR 1,700,000 Autocallable Notes due January 2025 - GEM | XS2171889467 | 27/Jan/2023 | Listed | 27/Jan/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349624 - EUR 1,700,000 Autocallable Notes due January 2025 - GEM | XS2171889541 | 27/Jan/2023 | Listed | 27/Jan/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349811 - Issue of USD 10,000,000 Collared Floating Rate Notes due January 2038 - GEM | XS2171889970 | 25/Jan/2023 | Listed | 25/Jan/2038 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349947 - EUR 1,300,000 Super Tracker Notes linked to CAC 40® Index due January 2026 - GEM | XS2171890044 | 26/Jan/2023 | Listed | 26/Jan/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349952 - GBP 3,000,000 Worst of Autocallable Notes due February 2027 - GEM | XS2171890127 | 02/Feb/2023 | Listed | 02/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00349999 - USD 8,607,000 Autocallable Notes due February 2026 - GEM | XS2171890630 | 02/Feb/2023 | Listed | 03/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00350182 - Issue of EUR 1,500,000 Autocallable Notes due February 2025 - GEM | XS2171890986 | 01/Feb/2023 | Listed | 03/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00350202 - Issue of USD 2,772,000 Super Tracker Notes linked to S&P 500 Index due February 2025 - GEM | XS2171891109 | 03/Feb/2023 | Listed | 26/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00350251 - EUR 1,200,000 Autocallable Notes due February 2025 - GEM | XS2171891281 | 02/Feb/2023 | Listed | 03/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00350790 - Issue of GBP 6,000,000 Equity Linked Notes due February 2026 - GEM | XS2171891877 | 21/Mar/2024 | Listed | 27/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00350800 - Issue of GBP 11,986,000 Equity Linked Notes due March 2026 - GEM | XS2171891950 | 21/Mar/2024 | Listed | 16/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00351390 - EUR 600,000 Worst of Autocallable Notes due February 2026 - GEM | XS2171892172 | 08/Feb/2023 | Listed | 09/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00351959 - Issue of EUR 1,100,000 Autocallable Notes due February 2025 - GEM | XS2171892412 | 16/Feb/2023 | Listed | 17/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00351963 - Issue of GBP 1,800,000 Autocallable Notes due November 2025 - GEM | XS2171892503 | 21/Mar/2024 | Listed | 20/Nov/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00352076 - Issue of USD 1,000,000 Autocallable Notes due February 2027 - GEM | XS2171892768 | 22/Feb/2023 | Listed | 22/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00352321 - Issue of EUR 1,000,000 Digital Index Linked Notes due February 2026 - GEM | XS2470048583 | 21/Mar/2024 | Listed | 27/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00352327 - Issue of USD 3,778,000 3-Year USD Collared Fixed to Steepener Notes due February 2026 - GEM | CH0551991703 | 21/Mar/2024 | Listed | 17/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00352593 - Issue of USD 8,000,000 Quanto Knock-Out Notes linked to Hang Seng China Enterprise Index - GEM | CH0551991711 | 21/Mar/2024 | Listed | 24/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00352622 - Issue of GBP 10,000,000 Autocallable Notes due February 2029 - GEM | XS2470018164 | 21/Mar/2024 | Listed | 26/Feb/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00352628 - Issue of EUR 2,100,000 Autocallable Notes due February 2026 - GEM | XS2171893493 | 23/Feb/2023 | Listed | 23/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00352890 - Issue of USD 3,800,000 Digital Equity Linked Notes linked to S&P 500 Index due February 2025 - GEM | XS2171893733 | 21/Mar/2024 | Listed | 21/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00353092 - Issue of USD 2,100,000 Worst of Autocallable Notes due March 2027 - GEM | XS2171893907 | 21/Mar/2024 | Listed | 01/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00353483 - Issue of EUR 2,666,000 Autocallable Notes due September 2025 - GEM | XS2171894202 | 21/Mar/2024 | Listed | 02/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00353625 - Issue of GBP 3,500,000 Equity Linked Notes due March 2026 - GEM | XS2171894384 | 21/Mar/2024 | Listed | 03/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00353629 - EUR 3,000,000 Autocallable Notes due March 2026 - GEM | XS2171894467 | 02/Mar/2023 | Listed | 02/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00354359 - Issue of GBP 4,000,000 Digital Equity Index Linked Notes due March 2025 - GEM | XS2171895431 | 21/Mar/2024 | Listed | 10/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00354469 - Issue of GBP 2,000,000 Autocallable Notes due February 2025 - GEM | XS2171895514 | 21/Mar/2024 | Listed | 28/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00354588 - EUR 2,600,000 Autocallable Notes due March 2025 - GEM | XS2171895944 | 07/Mar/2023 | Listed | 07/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00354698 - Issue of EUR 2,000,000 Autocallable Notes due March 2026 - GEM | XS2171896082 | 21/Mar/2024 | Listed | 03/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00354996 - Issue of EUR 1,800,000 Autocallable Notes due March 2025 - GEM | XS2171896249 | 09/Mar/2023 | Listed | 10/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00355699 - Issue of GBP 10,000,000 Equity Linked Notes due April 2026 - GEM | XS2171896918 | 21/Mar/2024 | Listed | 20/Apr/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00355710 - USD 9,000,000 Equity Linked Notes linked to FTSE MIB INDEX due June 2025 - GEM | XS2171897056 | 10/Mar/2023 | Listed | 10/Jun/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00355860 - Issue of GBP 1,650,000 Worst of Autocallable Notes due March 2027 - GEM | XS2171897130 | 21/Mar/2024 | Listed | 22/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00355865 - Issue of EUR 1,450,000 3-Year EUR Hybrid Floored Floater Notes due March 2026 - GEM | CH0551991729 | 21/Mar/2024 | Listed | 13/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00356126 - Issue of GBP 1,500,000 Worst of Autocallable Notes due March 2027 - GEM | XS2171897304 | 21/Mar/2024 | Listed | 22/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00356127 - Issue of USD 2,400,000 Worst of Autocallable Notes due March 2027 - GEM | XS2171897486 | 21/Mar/2024 | Listed | 22/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00356273 - Issue of USD 4,000,000 Equity Linked Notes linked to S&P 500 Index due March 2026 - GEM | XS2171897569 | 21/Mar/2024 | Listed | 23/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00356865 - EUR 2,900,000 Autocallable Notes due March 2025 - GEM | XS2171898534 | 27/Mar/2023 | Listed | 27/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00357016 - Issue of EUR 1,200,000 Autocallable Notes due March 2025 - GEM | XS2171898880 | 28/Mar/2023 | Listed | 28/Mar/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00357390 - Issue of GBP 2,000,000 Worst of European Barrier Quanto Autocallable Notes linked to a Basket of Equity Indices due March 2026 - GEM | GB00B8SVSB73 | 21/Mar/2024 | Listed | 30/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00357467 - Issue of EUR 2,300,000 Worst of Autocallable Notes due April 2027 - GEM | XS2171899698 | 21/Mar/2024 | Listed | 05/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00357584 - Issue of USD 2,800,000 Worst of Autocallable Notes due April 2027 - GEM | XS2171899854 | 21/Mar/2024 | Listed | 05/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00357585 - Issue of USD 2,200,000 Worst of Autocallable Notes due April 2027 - GEM | XS2171899938 | 21/Mar/2024 | Listed | 05/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00358897 - Issue of USD 3,500,000 Worst of Autocallable Notes due April 2027 - GEM | XS2171900371 | 21/Mar/2024 | Listed | 12/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00358940 - EUR 1,800,000 Autocallable Notes due April 2025 - GEM | XS2171900454 | 06/Apr/2023 | Listed | 07/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00358941 - EUR 2,900,000 Autocallable Notes due April 2025 - GEM | XS2171900538 | 06/Apr/2023 | Listed | 07/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00358945 - Issue of USD 1,750,000 Worst of Autocallable Notes due April 2027 - GEM | XS2171900611 | 21/Mar/2024 | Listed | 12/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00359508 - Issue of USD 3,207,000 Super Tracker Notes linked to MSCI WORLD due December 2024 - GEM | XS2171901007 | 21/Mar/2024 | Listed | 31/Dec/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00359612 - Issue of USD 3,000,000 Worst of Autocallable Notes due April 2027 - GEM | XS2171901189 | 21/Mar/2024 | Listed | 12/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00359848 - Issue of USD 4,000,000 Worst of Autocallable Notes due April 2027 - GEM | XS2171901262 | 21/Mar/2024 | Listed | 19/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00359849 - Issue of USD 4,000,000 Worst of Autocallable Notes due April 2027 - GEM | XS2171901346 | 21/Mar/2024 | Listed | 19/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00360203 - Issue of GBP 4,350,000 Digital Notes due April 2025 - GEM | XS2171901429 | 21/Mar/2024 | Listed | 25/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00360221 - Issue of GBP 4,000,000 Worst of Autocallable Notes due April 2027 - GEM | XS2171901692 | 21/Mar/2024 | Listed | 26/Apr/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00360902 - Issue of USD 4,500,000 Worst of Autocallable Notes due May 2027 - GEM | XS2171901932 | 21/Mar/2024 | Listed | 03/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00360906 - Issue of USD 2,000,000 Worst of Autocallable Notes due May 2025 - GEM | XS2171902070 | 21/Mar/2024 | Listed | 02/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00360960 - Issue of USD 4,500,000 Worst of Autocallable Notes due May 2027 - GEM | XS2171902237 | 21/Mar/2024 | Listed | 03/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00360961 - Issue of USD 4,500,000 Worst of Autocallable Notes due May 2027 - GEM | XS2171902310 | 21/Mar/2024 | Listed | 03/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361095 - Issue of USD 2,000,000 Worst of Autocallable Notes due May 2027 - GEM | XS2171902401 | 21/Mar/2024 | Listed | 03/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361291 - Issue of USD 2,000,000 Equity Linked Notes linked to S&P 500 Index - GEM | CH0551991778 | 21/Mar/2024 | Listed | 28/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361308 - USD 5,000,000 Equity Linked Notes linked to SPDR GOLD SHARES due May 2025 - GEM | XS2171903045 | 05/May/2023 | Listed | 05/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361366 - Issue of USD 2,000,000 Digital Notes due April 2025 - GEM | XS2171903391 | 21/Mar/2024 | Listed | 28/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361444 - Issue of USD 2,100,000 Worst of Autocallable Notes due May 2027 - GEM | XS2171903474 | 21/Mar/2024 | Listed | 10/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361467 - Issue of USD 2,100,000 Worst of Autocallable Notes due May 2027 - GEM | XS2171903557 | 21/Mar/2024 | Listed | 10/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361686 - Issue of USD 2,500,000 Equity Linked Notes linked to SPDR GOLD SHARES due May 2025 - GEM | CH0551991786 | 21/Mar/2024 | Listed | 09/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361687 - Issue of USD 3,500,000 Equity Linked Notes linked to SPDR GOLD SHARES due May 2025 - GEM | CH0551991794 | 21/Mar/2024 | Listed | 09/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361690 - Issue of EUR 1,530,000 2-Year EUR Hybrid Collared Floater Notes due May 2025 (Tranche 2) - GEM | CH0551991802 | 21/Mar/2024 | Listed | 05/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361750 - Issue of USD 3,000,000 Twin Win Capital Protected Note linked to SPDR GOLD SHARES due May 2025 - GEM | XS2171903714 | 21/Mar/2024 | Listed | 02/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361751 - Issue of USD 3,000,000 Twin Win Capital Protected Note linked to SPDR GOLD SHARES due May 2025 - GEM | XS2171903805 | 21/Mar/2024 | Listed | 02/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00361883 - Issue of USD 2,500,000 Worst of Autocallable Notes due May 2027 - GEM | XS2171904100 | 21/Mar/2024 | Listed | 10/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362105 - Issue of USD 2,200,000 Worst of Autocallable Notes due May 2027 - GEM | XS2171904365 | 21/Mar/2024 | Listed | 11/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362138 - Issue of EUR 2,000,000 Equity Index Linked Notes due May 2025 - GEM | XS2171904449 | 21/Mar/2024 | Listed | 05/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362139 - Issue of CHF 4,000,000 Equity Index Linked Notes due May 2025 - GEM | XS2171904522 | 21/Mar/2024 | Listed | 05/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362436 - Issue of EUR 1,909,000 Autocallable Notes due November 2025 - GEM | XS2171904951 | 21/Mar/2024 | Listed | 17/Nov/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362437 - Issue of GBP 3,020,000 Autocallable Notes due November 2024 - GEM | XS2171905099 | 21/Mar/2024 | Listed | 18/Nov/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362457 - Issue of EUR 500,000 Autocallable Notes due November 2024 - GEM | XS2171905255 | 21/Mar/2024 | Listed | 18/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362537 - Issue of USD 2,200,000 Worst of Autocallable Notes due May 2027 - GEM | XS2171905412 | 21/Mar/2024 | Listed | 17/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362621 - Issue of USD 2,200,000 Worst of Autocallable Notes due May 2027 - GEM | XS2171905503 | 21/Mar/2024 | Listed | 17/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362631 - Issue of USD 5,100,000 Equity Linked Notes linked to MSCI ACWI due May 2028 - GEM | XS2171905685 | 21/Mar/2024 | Listed | 17/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00362869 - Issue of USD 3,088,000 Super Tracker Notes linked to MSCI WORLD due November 2024 - GEM | XS2171905925 | 21/Mar/2024 | Listed | 15/Nov/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00363072 - Issue of USD 6,870,000 Equity Linked Notes due June 2026 - GEM | XS2171906063 | 21/Mar/2024 | Listed | 15/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00364363 - Issue of USD 2,750,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171906659 | 21/Mar/2024 | Listed | 01/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00364872 - Issue of GBP 1,984,000 Autocallable Notes due March 2026 - GEM | XS2171907038 | 21/Mar/2024 | Listed | 06/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365033 - Issue of GBP 1,380,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171907111 | 21/Mar/2024 | Listed | 07/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365240 - Issue of USD 5,000,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171907467 | 21/Mar/2024 | Listed | 07/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365250 - Issue of USD 1,900,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171907541 | 21/Mar/2024 | Listed | 07/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365267 - USD 1,000,000 Autocallable Notes due June 2027 - GEM | XS2171907624 | 08/Jun/2023 | Listed | 08/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365656 - Issue of EUR 2,200,000 Worst-of Quanto Reverse Convertible Notes due December 2024 - GEM | CH0551991828 | 21/Mar/2024 | Listed | 13/Dec/2024 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365657 - Issue of USD 1,650,000 Worst-of Quanto Reverse Convertible Notes due December 2024 - GEM | CH0551991836 | 21/Mar/2024 | Listed | 13/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00365763 - Issue of EUR 2,000,000 Autocallable Notes due June 2029 - GEM | XS2171908432 | 13/Jun/2023 | Listed | 13/Jun/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366265 - Issue of USD 2,000,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171908788 | 21/Mar/2024 | Listed | 16/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366288 - EUR 7,000,000 Collared Floating Rate Notes due June 2028 - GEM | XS2171908861 | 14/Jun/2023 | Listed | 14/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366527 - Issue of USD 5,000,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171908945 | 21/Mar/2024 | Listed | 21/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366599 - Issue of USD 1,750,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171909166 | 21/Mar/2024 | Listed | 21/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366671 - Issue of GBP 2,000,000 Worst of Autocallable Notes due June 2025 - GEM | XS2171909240 | 21/Mar/2024 | Listed | 16/Jun/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366673 - Issue of EUR 2,000,000 Worst-of Quanto Autocallable Notes due June 2025 - GEM | CH0551991877 | 21/Mar/2024 | Listed | 16/Jun/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366675 - Issue of USD 2,000,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171909323 | 21/Mar/2024 | Listed | 21/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366677 - Issue of USD 2,000,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171909596 | 21/Mar/2024 | Listed | 21/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366738 - Issue of GBP 4,000,000 Digital Notes due June 2026 - GEM | XS2171909752 | 21/Mar/2024 | Listed | 22/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366739 - Issue of USD 1,000,000 Digital Notes due June 2026 - GEM | XS2171909836 | 21/Mar/2024 | Listed | 22/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366834 - Issue of USD 3,500,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171909919 | 21/Mar/2024 | Listed | 23/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366896 - Issue of USD 4,000,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171910099 | 21/Mar/2024 | Listed | 23/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366901 - Issue of USD 2,300,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171910172 | 21/Mar/2024 | Listed | 23/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00366965 - Issue of GBP 1,800,000 Equity Linked Notes due June 2026 - GEM | XS2171910255 | 21/Mar/2024 | Listed | 23/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00367258 - Issue of USD 1,500,000 Worst of Autocallable Notes due June 2027 - GEM | XS2171910503 | 21/Mar/2024 | Listed | 28/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00367764 - Issue of USD 2,000,000 Autocallable Notes due July 2027 - GEM | XS2171910685 | 06/Jul/2023 | Listed | 06/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00367906 - Issue of USD 2,500,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171910768 | 21/Mar/2024 | Listed | 06/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00367967 - Issue of USD 3,500,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171910842 | 21/Mar/2024 | Listed | 06/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00367968 - Issue of USD 4,000,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171910925 | 21/Mar/2024 | Listed | 06/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00368017 - Issue of USD 4,838,000 Autocallable Notes due January 2026 - GEM | XS2171911220 | 21/Mar/2024 | Listed | 05/Jan/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00368219 - Issue of USD 2,500,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171911493 | 21/Mar/2024 | Listed | 06/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00368220 - Issue of USD 2,500,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171911576 | 21/Mar/2024 | Listed | 06/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00368320 - Issue of EUR 2,559,000 Autocallable Notes due January 2025 - GEM | XS2171911816 | 21/Mar/2024 | Listed | 06/Jan/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00368478 - Issue of USD 3,375,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171911907 | 21/Mar/2024 | Listed | 12/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00368480 - Issue of USD 3,375,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171912038 | 21/Mar/2024 | Listed | 12/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00368481 - Issue of USD 2,375,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171912111 | 21/Mar/2024 | Listed | 12/Jul/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00368917 - Issue of USD 1,900,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171912202 | 21/Mar/2024 | Listed | 06/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00368920 - Issue of USD 1,900,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171912384 | 21/Mar/2024 | Listed | 06/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369209 - Issue of GBP 2,600,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171912624 | 21/Mar/2024 | Listed | 13/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369210 - Issue of GBP 3,600,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171912897 | 21/Mar/2024 | Listed | 13/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369211 - Issue of GBP 1,600,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171912970 | 21/Mar/2024 | Listed | 13/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369239 - Issue of USD 1,500,000 Worst-of Quanto Reverse Convertible Notes due January 2025 - GEM | CH0551991919 | 21/Mar/2024 | Listed | 14/Jan/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369356 - Issue of GBP 1,600,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171913192 | 21/Mar/2024 | Listed | 13/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369409 - Issue of USD 3,500,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171913275 | 21/Mar/2024 | Listed | 19/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369729 - Issue of USD 2,000,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171913606 | 21/Mar/2024 | Listed | 19/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369730 - Issue of USD 2,000,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171913788 | 21/Mar/2024 | Listed | 12/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369748 - Issue of GBP 1,782,000 Autocallable Notes due July 2025 - GEM | XS2171913861 | 21/Mar/2024 | Listed | 21/Jul/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369817 - Issue of GBP 5,200,000 Autocallable Notes due July 2028 - GEM | XS2517456179 | 21/Mar/2024 | Listed | 13/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369857 - Issue of GBP 1,500,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171913945 | 21/Mar/2024 | Listed | 20/Jul/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369879 - Issue of USD 6,000,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171914083 | 21/Mar/2024 | Listed | 20/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369880 - Issue of USD 3,200,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171914166 | 21/Mar/2024 | Listed | 20/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00369972 - Issue of GBP 1,500,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171914240 | 21/Mar/2024 | Listed | 21/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00370369 - Issue of GBP 6,000,000 Equity Index Linked Notes due August 2026 - GEM | XS2171914596 | 21/Mar/2024 | Listed | 11/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00370482 - Issue of USD 1,000,000 Worst of Autocallable Notes due July 2027 - GEM | XS2171914679 | 21/Mar/2024 | Listed | 27/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00370656 - Issue of EUR 2,190,000 Autocallable Notes due July 2026 - GEM | XS2171914752 | 21/Mar/2024 | Listed | 31/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00370674 - Issue of GBP 3,000,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171914836 | 21/Mar/2024 | Listed | 02/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00370984 - Issue of USD 2,000,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171915130 | 21/Mar/2024 | Listed | 02/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00370997 - Issue of GBP 3,000,000 Autocallable Notes due September 2028 - GEM | XS2542324590 | 21/Mar/2024 | Listed | 07/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00371105 - Issue of USD 2,500,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171915213 | 21/Mar/2024 | Listed | 03/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00371114 - Issue of USD 2,500,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171915304 | 21/Mar/2024 | Listed | 03/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00371115 - Issue of USD 2,500,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171915486 | 21/Mar/2024 | Listed | 03/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00371132 - Issue of USD 3,593,000 Autocallable Notes due February 2026 - GEM | XS2171915569 | 21/Mar/2024 | Listed | 03/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00371133 - Issue of USD 2,017,000 Autocallable Notes due May 2025 - GEM | XS2171915643 | 21/Mar/2024 | Listed | 05/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00371397 - Issue of USD 2,000,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171915999 | 21/Mar/2024 | Listed | 09/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00371398 - Issue of USD 2,000,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171916021 | 21/Mar/2024 | Listed | 09/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00371399 - Issue of USD 2,000,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171916294 | 21/Mar/2024 | Listed | 09/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00371739 - Issue of GBP 19,991,000 Reverse Convertible Notes due August 2028 - GEM | XS2171916377 | 09/Aug/2023 | Listed | 09/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00371810 - Issue of USD 2,300,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171916450 | 21/Mar/2024 | Listed | 09/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372029 - Issue of USD 2,020,000 3-Year USD Floored Fixed to Steepener Notes due August 2026 - GEM | CH0551991950 | 21/Mar/2024 | Listed | 10/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372332 - Issue of GBP 4,000,000 Digital Notes due August 2026 - GEM | XS2171916617 | 21/Mar/2024 | Listed | 14/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372333 - Issue of USD 4,060,000 Super Tracker Notes linked to S&P 500 Index due October 2025 - GEM | XS2171916708 | 21/Mar/2024 | Listed | 06/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372609 - Issue of USD 3,100,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171916963 | 21/Mar/2024 | Listed | 16/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372610 - Issue of USD 3,300,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171917003 | 21/Mar/2024 | Listed | 16/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372620 - Issue of GBP 1,000,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171917185 | 21/Mar/2024 | Listed | 16/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372634 - Issue of USD 2,000,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171917342 | 21/Mar/2024 | Listed | 16/Aug/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372635 - Issue of USD 2,000,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171917425 | 21/Mar/2024 | Listed | 16/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372636 - Issue of USD 2,000,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171917698 | 21/Mar/2024 | Listed | 16/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372639 - Issue of USD 2,800,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171917771 | 21/Mar/2024 | Listed | 16/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372640 - Issue of USD 2,400,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171917854 | 21/Mar/2024 | Listed | 16/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372780 - Issue of USD 3,600,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171918076 | 21/Mar/2024 | Listed | 17/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00372913 - Issue of GBP 2,000,000 Worst of Autocallable Notes due August 2028 - GEM | XS2171918233 | 21/Mar/2024 | Listed | 18/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00373141 - Issue of GBP 2,250,000 Worst of Autocallable Notes due August 2028 - GEM | XS2171918316 | 21/Mar/2024 | Listed | 15/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00373348 - Issue of USD 7,000,000 Digital Notes due August 2025 - GEM | XS2171918407 | 21/Mar/2024 | Listed | 25/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00373399 - Issue of GBP 12,477,000 Worst of Quanto Autocallable Notes due September 2026 - GEM | XS2171918589 | 18/Sep/2023 | Listed | 14/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00373549 - Issue of USD 1,650,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171918662 | 21/Mar/2024 | Listed | 25/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00373689 - Issue of USD 6,500,000 Worst of Autocallable Notes due August 2027 - GEM | XS2171918829 | 21/Mar/2024 | Listed | 30/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374090 - Issue of USD 2,000,000 Worst of Autocallable Notes due August 2028 - GEM | XS2171919470 | 21/Mar/2024 | Listed | 30/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374118 - Issue of EUR 2,795,000 Autocallable Notes due May 2025 - GEM | XS2171919553 | 21/Mar/2024 | Listed | 30/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374207 - Issue of GBP 2,020,000 Autocallable Notes due March 2026 - GEM | XS2171919637 | 21/Mar/2024 | Listed | 04/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374271 - Issue of USD 7,879,000 Autocallable Notes due June 2026 - GEM | XS2171919710 | 21/Mar/2024 | Listed | 01/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374468 - Issue of USD 3,400,000 Worst of Autocallable Notes due September 2027 - GEM | XS2171919983 | 21/Mar/2024 | Listed | 07/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374519 - EUR 2,500,000 Worst of Autocallable Notes due September 2029 - GEM | XS2171920056 | 05/Sep/2023 | Listed | 05/Sep/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374520 - EUR 2,500,000 Equity Linked Notes due September 2029 - GEM | XS2171920130 | 05/Sep/2023 | Listed | 05/Sep/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374521 - EUR 1,500,000 Worst of Autocallable Notes due September 2029 - GEM | XS2171920213 | 05/Sep/2023 | Listed | 05/Sep/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374612 - Issue of USD 3,805,000 Quanto Super Tracker Notes due August 2025 - GEM | CH0551992008 | 21/Mar/2024 | Listed | 29/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374753 - Issue of USD 125,000,000 Super Tracker Notes linked to UBS GROUP AG-REG due September 2026 - GEM | XS2171920486 | 21/Mar/2024 | Listed | 08/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374852 - Issue of EUR 4,183,000 Autocallable Notes due June 2025 - GEM | XS2171920569 | 21/Mar/2024 | Listed | 09/Jun/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00374909 - Issue of USD 4,000,000 Quanto Equity Linked Notes linked to CSI Smallcap 500 Index due September 2025 - GEM | XS2171920726 | 21/Mar/2024 | Listed | 05/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00375456 - Issue of GBP 1,000,000 Worst of Autocallable Notes due September 2026 - GEM | XS2171921294 | 21/Mar/2024 | Listed | 15/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00375705 - Issue of USD 1,500,000 Quanto Equity Linked Notes linked to CSI Smallcap 500 Index due September 2025 - GEM | XS2171921377 | 21/Mar/2024 | Listed | 15/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00375785 - Issue of USD 3,000,000 Worst of Autocallable Notes due September 2027 - GEM | XS2171921450 | 21/Mar/2024 | Listed | 20/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00375786 - Issue of GBP 2,500,000 Worst of Autocallable Notes due September 2027 - GEM | XS2171921534 | 21/Mar/2024 | Listed | 20/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00375787 - Issue of USD 2,500,000 Worst of Autocallable Notes due September 2027 - GEM | XS2171921617 | 21/Mar/2024 | Listed | 20/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00375899 - Issue of USD 5,000,000 Worst of Autocallable Notes due September 2027 - GEM | XS2171921880 | 21/Mar/2024 | Listed | 21/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00375998 - Issue of USD 1,175,000 Fixed to Steepener Notes due September 2028 - GEM | CH0551992057 | 21/Mar/2024 | Listed | 13/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376162 - USD 2,250,000 Worst of Autocallable Notes due September 2028 - GEM | XS2171921963 | 18/Sep/2023 | Listed | 18/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376284 - Issue of GBP 2,500,000 Digital Notes due September 2025 - GEM | XS2171922003 | 26/Sep/2023 | Listed | 26/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376398 - Issue of USD 2,000,000 Worst of Autocallable Notes due September 2027 - GEM | XS2171922185 | 21/Mar/2024 | Listed | 27/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376424 - Issue of USD 800,000 Worst of Autocallable Notes due September 2028 - GEM | XS2171922268 | 20/Sep/2023 | Listed | 20/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376659 - USD 7,000,000 Worst of Autocallable Notes due September 2026 - GEM | XS2171922425 | 26/Sep/2023 | Listed | 24/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376712 - Issue of EUR 3,210,000 Autocallable Notes due July 2026 - GEM | XS2171922698 | 21/Mar/2024 | Listed | 02/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376732 - Issue of GBP 3,000,000 Worst of Autocallable Notes due October 2027 - GEM | XS2171922771 | 21/Mar/2024 | Listed | 04/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376845 - Issue of USD 5,000,000 Worst of Autocallable Notes due October 2027 - GEM | XS2171922854 | 21/Mar/2024 | Listed | 04/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376848 - Issue of USD 2,000,000 Autocallable Notes due October 2027 - GEM | XS2171922938 | 03/Oct/2023 | Listed | 04/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376926 - Issue of USD 5,000,000 Worst of Autocallable Notes due October 2027 - GEM | XS2171923159 | 21/Mar/2024 | Listed | 04/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376990 - Issue of GBP 5,000,000 Worst of Autocallable Notes due October 2026 - GEM | XS2171923233 | 10/Oct/2023 | Listed | 05/Oct/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00376991 - GBP 5,000,000 Worst of Autocallable Notes due October 2028 - GEM | XS2171923316 | 05/Oct/2023 | Listed | 05/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377030 - Issue of USD 5,500,000 Worst of Autocallable Notes due October 2027 - GEM | XS2171923407 | 21/Mar/2024 | Listed | 05/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377143 - GBP 1,000,000 Autocallable Notes due October 2027 - GEM | XS2171923589 | 06/Oct/2023 | Listed | 06/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377186 - Issue of GBP 1,500,000 Worst of Autocallable Notes due October 2027 - GEM | XS2171923662 | 21/Mar/2024 | Listed | 06/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377562 - Issue of 2,000 Quanto Autocallable Capped Bonus Certificates linked to an Equally –Weighted Basket of Shares due April 2025 - GEM | CH0551992081 | 13/Oct/2023 | Listed | 14/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377808 - Issue of CHF 2,245,000 Super Tracker Notes linked to Swiss Market Index (SMI® ) due April 2025 - GEM | XS2638118526 | 05/Oct/2023 | Listed | 07/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377823 - Issue of GBP 10,000,000 Worst of Autocallable Notes due October 2026 - GEM | XS2638118955 | 21/Mar/2024 | Listed | 13/Oct/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377829 - Issue of USD 50,000,000 Capital Protected Note linked to S&P Index due April 2025 - GEM | CH0551992099 | 21/Mar/2024 | Listed | 07/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377834 - Issue of USD 2,500,000 Worst of Autocallable Notes due October 2027 - GEM | XS2638119094 | 21/Mar/2024 | Listed | 13/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00377942 - Issue of USD 3,000,000 Worst of Autocallable Notes due October 2027 - GEM | XS2638119250 | 21/Mar/2024 | Listed | 18/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00378312 - EUR 1,300,000 Autocallable Notes due October 2025 - GEM | XS2638119508 | 17/Oct/2023 | Listed | 17/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00378324 - Issue of GBP 1,850,000 Autocallable Notes due January 2026 - GEM | XS2638119680 | 21/Mar/2024 | Listed | 19/Jan/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00378387 - Issue of USD 3,300,000 Digital Notes due October 2026 - GEM | XS2638119763 | 21/Mar/2024 | Listed | 20/Oct/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00378502 - Issue of USD 500,000 Autocallable Notes due October 2027 - GEM | XS2638119847 | 21/Mar/2024 | Listed | 25/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00378771 - Issue of USD 2,000,000 Worst of Autocallable Notes due October 2027 - GEM | XS2638119920 | 21/Mar/2024 | Listed | 19/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00378773 - Issue of USD 2,000,000 Worst of Autocallable Notes due October 2027 - GEM | XS2638120001 | 21/Mar/2024 | Listed | 19/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00378836 - Issue of GBP 3,600,000 Digital Notes due October 2025 - GEM | XS2638120183 | 21/Mar/2024 | Listed | 27/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00378996 - Issue of GBP 1,950,000 Worst of Autocallable Notes due November 2027 - GEM | XS2638120266 | 21/Mar/2024 | Listed | 01/Nov/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00379001 - Issue of USD 3,150,000 Autocallable Notes due October 2029 - GEM | XS2638120340 | 21/Mar/2024 | Listed | 30/Oct/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00379113 - Issue of USD 3,500,000 Worst of Autocallable Notes due November 2027 - GEM | XS2638120696 | 21/Mar/2024 | Listed | 01/Nov/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00379398 - Issue of GBP 2,000,000 Digital Notes due November 2026 - GEM | XS2638120936 | 21/Mar/2024 | Listed | 03/Nov/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00379934 - Issue of USD 3,000,000 Digital Notes due May 2025 - GEM | XS2638121074 | 21/Mar/2024 | Listed | 12/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00379940 - Issue of USD 6,781,000 Autocallable Notes due November 2026 - GEM | XS2638121157 | 21/Mar/2024 | Listed | 10/Nov/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00380321 - Issue of USD 2,500,000 Worst of Autocallable Notes due November 2028 - GEM | XS2638121231 | 21/Mar/2024 | Listed | 09/Nov/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00380412 - Issue of USD 1,925,000 Worst of Reverse Convertible Notes due May 2025 - GEM | XS2638121587 | 21/Mar/2024 | Listed | 16/May/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00380582 - GBP 18,000,000 Digital Notes due November 2026 - GEM | XS2638121660 | 13/Dec/2023 | Listed | 23/May/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00380878 - Issue of USD 1,750,000 Worst of Autocallable Notes due November 2027 - GEM | XS2638121827 | 13/Dec/2023 | Listed | 29/Nov/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00380880 - USD 1,750,000 Worst of Autocallable Notes due November 2027 - GEM | XS2638122049 | 13/Dec/2023 | Listed | 29/Nov/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00380956 - USD 2,000,000 Worst of Autocallable Notes due November 2027 - GEM | XS2638122395 | 13/Dec/2023 | Listed | 29/Nov/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00381011 - GBP 1,000,000 Digital Notes due November 2025 - GEM | XS2638122478 | 13/Dec/2023 | Listed | 28/Nov/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00381728 - GBP 1,750,000 Worst of Autocallable Notes due December 2027 - GEM | XS2638122809 | 06/Dec/2023 | Listed | 06/Dec/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00381958 - EUR 2,790,000 Autocallable Notes due December 2026 - GEM | XS2638122981 | 11/Dec/2023 | Listed | 11/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00382473 - EUR 4,500,000 Worst of Reverse Convertible Notes due December 2026 - GEM | XS2638123526 | 15/Dec/2023 | Listed | 15/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00382526 - GBP 1,300,000 Autocallable Notes due June 2029 - GEM | XS2638123799 | 18/Dec/2023 | Listed | 08/Jun/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00382581 - Issue of USD 8,766,000 Autocallable Notes due June 2026 - GEM | XS2638123955 | 18/Dec/2023 | Listed | 18/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00382937 - Issue of GBP 20,000,000 Reverse Convertible Notes due December 2028 - GEM | XS2638124177 | 22/Dec/2023 | Listed | 22/Dec/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00383394 - USD 12,000,000 Super Tracker Notes linked to S&P 500 Index due October 2025 - GEM | XS2638124250 | 02/Jan/2024 | Listed | 31/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00383527 - Issue of USD 2,000,000 Autocallable Notes due January 2028 - GEM | XS2638124334 | 04/Jan/2024 | Listed | 04/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00383756 - Issue of AUD 200,000 Callable Fixed Rate Note due 2044 - - GEM | XS2638124763 | 09/Jan/2024 | Listed | 11/Jan/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00383953 - Issue of USD 1,500,000 Equity Linked Notes due January 2025 - GEM | XS2638124920 | 12/Jan/2024 | Listed | 13/Jan/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00384113 - USD 1,970,000 Super Tracker Notes linked to S&P 500 Index due March 2026 - GEM | XS2638125067 | 17/Jan/2024 | Listed | 13/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00384181 - GBP 5,000,000 Worst of Autocallable Notes due February 2027 - GEM | XS2638125141 | 01/Feb/2024 | Listed | 01/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00384576 - USD 2,000,000 Autocallable Notes due January 2028 - GEM | XS2638125224 | 18/Jan/2024 | Listed | 18/Jan/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00384910 - Series NX00384910 USD 3,100,000 Worst of Autocallable Notes due January 2028 - GEM | XS2638125497 | 23/Jan/2024 | Listed | 19/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00384919 - Issue of USD 2,250,000 Worst of Autocallable Notes due January 2029 - GEM | XS2638125570 | 23/Jan/2024 | Listed | 23/Jan/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00385127 - Issue of USD 1,950,000 Worst of Autocallable Notes due January 2028 - GEM | XS2638125653 | 23/Jan/2024 | Listed | 24/Jan/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00385479 - EUR 1,400,000 Worst-of Equity Linked Notes due January 2026 - GEM | XS2638125810 | 18/Jan/2024 | Listed | 19/Jan/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00385562 - Series NX00385562 GBP 6,032,000 Autocallable Notes due January 2026 - GEM | XS2638125901 | 25/Jan/2024 | Listed | 26/Jan/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00385569 - Issue of USD 3,646,000 Super Tracker Notes linked to S&P 500 Index due October 2025 - GEM | XS2638126032 | 26/Jan/2024 | Listed | 06/Oct/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00386562 - Issue of USD 3,000,000 Autocallable Notes due February 2028 - GEM | XS2638126206 | 02/Feb/2024 | Listed | 02/Feb/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00387344 - USD 2,250,000 Worst of Autocallable Notes due February 2029 - GEM | XS2638126461 | 09/Feb/2024 | Listed | 09/Feb/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00387458 - USD 2,000,000 Autocallable Notes due November 2027 - GEM | XS2638126545 | 12/Feb/2024 | Listed | 12/Nov/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00387479 - Issue of USD 2,000,000 Worst of Autocallable Notes due February 2028 - GEM | XS2638126628 | 12/Feb/2024 | Listed | 14/Feb/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00387573 - Issue of USD 1,000,000 Worst of Autocallable Notes due August 2025 - GEM | XS2638126974 | 07/Feb/2024 | Listed | 06/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00388273 - GBP 2,500,000 Worst of Digital Notes due February 2027 - GEM | XS2638127279 | 19/Feb/2024 | Listed | 19/Feb/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00388399 - USD 1,800,000 Worst of Autocallable Notes due February 2028 - GEM | XS2638127352 | 21/Feb/2024 | Listed | 22/Feb/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00388530 - USD 2,100,000 Worst of Autocallable Notes due February 2029 - GEM | XS2638127436 | 22/Feb/2024 | Listed | 22/Feb/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00388727 - USD 3,000,000 Worst of Autocallable Notes due February 2028 - GEM | XS2638127519 | 23/Feb/2024 | Listed | 23/Feb/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00389019 - EUR 2,597,000 Autocallable Notes due March 2027 - GEM | XS2638127600 | 27/Feb/2024 | Listed | 01/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00389076 - GBP 2,350,000 Equity Index Linked Notes due February 2029 - GEM | XS2638127782 | 26/Feb/2024 | Listed | 21/Feb/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00389164 - GBP 2,350,000 Equity Index Linked Notes due February 2029 - GEM | XS2638127865 | 21/Feb/2024 | Listed | 21/Feb/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00389573 - GBP 15,000,000 Equity Index Linked Notes due April 2029 - GEM | XS2638127949 | 04/Apr/2024 | Listed | 03/Apr/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00389707 - USD 18,810,000 Autocallable Notes due September 2026 - GEM | XS2638128087 | 01/Mar/2024 | Listed | 01/Sep/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00389992 - USD 3,046,000 Autocallable Notes due March 2026 - GEM | XS2638128327 | 05/Mar/2024 | Listed | 05/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00390231 - USD 9,331,000 Super Tracker Notes linked to S&P 500 Index due July 2026 - GEM | XS2638128590 | 06/Mar/2024 | Listed | 09/Jul/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00390371 - USD 3,000,000 Worst of Autocallable Notes due March 2028 - GEM | XS2638128673 | 07/Mar/2024 | Listed | 07/Mar/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00391267 - Issue of GBP 2,000,000 Worst of Autocallable Notes due March 2029 - GEM | XS2638129218 | 06/Mar/2024 | Listed | 06/Mar/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00391767 - GBP 4,000,000 Digital Notes due March 2026 - GEM | XS2638129648 | 11/Mar/2024 | Listed | 11/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00391930 - Issue of GBP 50,000,000 Digital Notes due March 2027 - GEM | XS2638129721 | 12/Mar/2024 | Listed | 12/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00392340 - USD 2,550,000 Worst of Autocallable Notes due March 2029 - GEM | XS2638129994 | 21/Mar/2024 | Listed | 21/Mar/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00392726 - CHF 8,000,000 Super Tracker Notes linked to Swiss Market Index (SMI® ) due June 2025 - GEM | XS2638130067 | 18/Mar/2024 | Listed | 18/Jun/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00392847 - USD 2,254,000 Super Tracker Notes linked to EURO STOXX 50® Index due August 2026 - GEM | XS2638130141 | 26/Mar/2024 | Listed | 11/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00393727 - USD 4,000,000 Worst of Autocallable Notes due March 2027 - GEM | XS2638130737 | 25/Mar/2024 | Listed | 25/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00393915 - Issue of USD 3,000,000 Worst of Autocallable Notes due April 2028 - GEM | XS2638130810 | 04/Apr/2024 | Listed | 03/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00393916 - USD 3,000,000 Worst of Autocallable Notes due April 2028 - GEM | XS2638130901 | 02/Apr/2024 | Listed | 03/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00394004 - USD 4,000,000 Autocallable Notes due April 2028 - GEM | XS2638131115 | 03/Apr/2024 | Listed | 03/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00394037 - Issue of GBP 30,000,000 Equity Index Linked Notes due May 2029 - GEM | XS2638131206 | 07/May/2024 | Listed | 03/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00394067 - USD 2,000,000 Worst of Autocallable Notes due April 2028 - GEM | XS2638131388 | 03/Apr/2024 | Listed | 03/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00394068 - USD 2,000,000 Worst of Autocallable Notes due April 2028 - GEM | XS2638131461 | 03/Apr/2024 | Listed | 03/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00394749 - USD 2,250,000 Worst of Autocallable Notes due April 2028 - GEM | XS2638131891 | 09/Apr/2024 | Listed | 10/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00394750 - Issue of USD 2,250,000 Worst of Autocallable Notes due April 2028 - GEM | XS2638131974 | 09/Apr/2024 | Listed | 10/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00394751 - USD 2,250,000 Worst of Autocallable Notes due April 2028 - GEM | XS2638132196 | 09/Apr/2024 | Listed | 04/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00395973 - Issue of EUR 2,441,000 Autocallable Notes due January 2027 - GEM | XS2638132782 | 23/Apr/2024 | Listed | 25/Jan/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00395976 - USD 3,550,000 Super Tracker Notes linked to S&P 500 Index due December 2025 - GEM | XS2638132865 | 23/Apr/2024 | Listed | 22/Dec/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00396376 - USD 2,500,000 Worst of Autocallable Notes due April 2028 - GEM | XS2638133160 | 26/Apr/2024 | Listed | 26/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00396377 - USD 2,500,000 Worst of Autocallable Notes due April 2028 - GEM | XS2638133244 | 26/Apr/2024 | Listed | 26/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00396399 - USD 6,547,000 Super Tracker Notes linked to S&P 500 Index due February 2026 - GEM | XS2638133327 | 26/Apr/2024 | Listed | 10/Feb/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00396828 - Issue of USD 1,250,000 Worst of Autocallable Notes due May 2028 - GEM | XS2638133830 | 01/May/2024 | Listed | 01/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00396829 - Issue of USD 2,250,000 Worst of Autocallable Notes due May 2028 - GEM | XS2638133913 | 01/May/2024 | Listed | 01/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00396830 - USD 3,250,000 Worst of Autocallable Notes due May 2028 - GEM | XS2638134051 | 01/May/2024 | Listed | 31/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00397104 - GBP 500,000 Autocallable Notes due April 2029 - GEM | XS2638134218 | 26/Apr/2024 | Listed | 26/Apr/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00397599 - Issue of USD 13,722,000 Autocallable Notes due November 2026 - GEM | XS2638134721 | 09/May/2024 | Listed | 09/Nov/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00397731 - Issue of EUR 25,000,000 6-Year EUR Fixed Rate Callable Notes - GEM | XS2638134994 | 26/Apr/2024 | Listed | 06/May/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00398291 - Issue of USD 1,000,000 Worst of Autocallable Notes due May 2028 - GEM | XS2638135298 | 16/May/2024 | Listed | 16/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00398292 - Issue of USD 3,000,000 Worst of Autocallable Notes due May 2028 - GEM | XS2638135371 | 16/May/2024 | Listed | 16/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00398767 - USD 500,000 Worst of Autocallable Notes due May 2027 - GEM | XS2638135702 | 14/May/2024 | Listed | 14/May/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00399180 - USD 6,500,000 Worst of Autocallable Notes due May 2028 - GEM | XS2638135967 | 23/May/2024 | Listed | 23/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00399298 - Issue of USD 3,500,000 Worst of Autocallable Notes due May 2028 - GEM | XS2638136189 | 27/May/2024 | Listed | 24/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00399771 - EUR 5,000,000 Worst of Autocallable Notes due May 2026 - GEM | XS2638136262 | 28/May/2024 | Listed | 28/May/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00399772 - Issue of USD 3,000,000 Worst of Autocallable Notes due May 2026 - GEM | XS2638136346 | 29/May/2024 | Listed | 29/May/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00399956 - Issue of USD 2,500,000 Worst of Autocallable Notes due May 2028 - GEM | XS2638136429 | 29/May/2024 | Listed | 30/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00400221 - USD 12,000,000 Worst-of Autocallable Notes due November 2025 - GEM | CH0551992271 | 31/May/2024 | Listed | 28/Nov/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00400315 - Issue of EUR 1,560,000 Worst of Issuer Callable Notes due August 2025 - GEM | XS2638136775 | 27/May/2024 | Listed | 25/Aug/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00400368 - USD 3,500,000 Worst of Autocallable Notes due June 2028 - GEM | XS2638136932 | 03/Jun/2024 | Listed | 05/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00400369 - USD 2,500,000 Worst of Autocallable Notes due June 2028 - GEM | XS2638137070 | 03/Jun/2024 | Listed | 05/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00400711 - EUR 2,000,000 Digital Notes due June 2027 - GEM | XS2638137310 | 05/Jun/2024 | Listed | 07/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00401133 - USD 2,100,000 Worst of Autocallable Notes due June 2028 - GEM | XS2638137583 | 10/Jun/2024 | Listed | 08/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00401391 - USD 1,700,000 Worst of Autocallable Notes due June 2028 - GEM | XS2638137666 | 11/Jun/2024 | Listed | 12/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00401595 - EUR 10,998,000 Autocallable Notes due December 2026 - GEM | XS2638137740 | 12/Jun/2024 | Listed | 14/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00401633 - GBP 4,412,000 Autocallable Notes due March 2027 - GEM | XS2638137823 | 12/Jun/2024 | Listed | 12/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00401816 - USD 4,000,000 Worst of Autocallable Notes due June 2028 - GEM | XS2638138045 | 13/Jun/2024 | Listed | 13/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00402104 - Issue of USD 3,000,000 Worst of Autocallable Notes due June 2028 - GEM | XS2638138391 | 14/Jun/2024 | Listed | 14/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00403369 - USD 4,000,000 Autocallable Notes due June 2028 - GEM | XS2638138631 | 25/Jun/2024 | Listed | 26/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00403468 - GBP 4,175,000 Autocallable Notes due June 2027 - GEM | XS2638138714 | 25/Jun/2024 | Listed | 24/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00404045 - USD 2,000,000 Worst of Autocallable Notes due June 2028 - GEM | XS2638138987 | 27/Jun/2024 | Listed | 27/Jun/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00404619 - USD 4,250,000 Digital Notes due June 2026 - GEM | XS2638139282 | 28/Jun/2024 | Listed | 29/Jun/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00405564 - USD 2,000,000 Autocallable Notes due July 2029 - GEM | XS2638139449 | 09/Jul/2024 | Listed | 09/Jul/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00405698 - USD 2,250,000 Worst of Autocallable Notes due July 2028 - GEM | XS2638139795 | 08/Jul/2024 | Listed | 05/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00405863 - USD 2,200,000 Worst of Autocallable Notes due July 2028 - GEM | XS2638139951 | 09/Jul/2024 | Listed | 10/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00405946 - USD 2,000,000 Worst of Autocallable Notes due July 2028 - GEM | XS2638140025 | 09/Jul/2024 | Listed | 10/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00406227 - USD 2,100,000 Worst of Autocallable Notes due July 2028 - GEM | XS2638140454 | 10/Jul/2024 | Listed | 10/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00406366 - USD 2,073,000 Equity Linked Notes linked to Hang Seng China Enterprises Index due August 2027 - GEM | XS2638140538 | 12/Jul/2024 | Listed | 02/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00406623 - GBP 20,000,000 Equity Index Linked Notes due August 2029 - GEM | XS2638140611 | 26/Jul/2024 | Listed | 09/Aug/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00406648 - CAD 1,000,000 Worst of Autocallable Notes due July 2027 - GEM | XS2638140884 | 12/Jul/2024 | Listed | 12/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00406776 - USD 1,635,000 Super Tracker Notes linked to S&P 500 Index due July 2027 - GEM | XS2638140967 | 05/Jul/2024 | Listed | 06/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00407336 - USD 2,000,000 Worst of Autocallable Notes due July 2028 - GEM | XS2638141189 | 17/Jul/2024 | Listed | 17/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00407951 - Issue of USD 2,000,000 Worst of Autocallable Notes due July 2028 - GEM | XS2638141692 | 18/Jul/2024 | Listed | 18/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00408688 - EUR 5,179,000 Autocallable Notes due October 2027 - GEM | XS2638141858 | 23/Jul/2024 | Listed | 25/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00408787 - USD 5,260,000 Worst of Autocallable Notes due July 2028 - GEM | XS2638141932 | 23/Jul/2024 | Listed | 24/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00408932 - Issue of GBP 2,000,000 Worst of Autocallable Notes due July 2028 - GEM | XS2638142070 | 25/Jul/2024 | Listed | 24/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00408939 - USD 4,000,000 Worst of Autocallable Notes due July 2028 - GEM | XS2638142153 | 25/Jul/2024 | Listed | 24/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00409269 - GBP 3,509,000 Autocallable Notes due July 2027 - GEM | XS2638142310 | 29/Jul/2024 | Listed | 26/Jul/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00409507 - USD 2,500,000 Worst of Autocallable Notes due July 2029 - GEM | XS2638142583 | 19/Jul/2024 | Listed | 19/Jul/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00409510 - Issue of GBP 1,000,000 Worst of Autocallable Notes due July 2028 - GEM | XS2638142666 | 26/Jul/2024 | Listed | 26/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00409602 - GBP 16,000,000 Equity Index Linked Notes due October 2029 - GEM | XS2638142740 | 07/Oct/2024 | Listed | 04/Oct/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00409603 - USD 15,280,000 Equity Index Linked Notes due October 2029 - GEM | XS2638142823 | 07/Oct/2024 | Listed | 04/Oct/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00409679 - USD 2,500,000 Worst of Autocallable Notes due July 2028 - GEM | XS2638143128 | 29/Jul/2024 | Listed | 31/Jul/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00410324 - GBP 2,100,000 Worst of Autocallable Notes due August 2028 - GEM | XS2638143474 | 01/Aug/2024 | Listed | 01/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00410346 - USD 1,350,000 Worst of Autocallable Notes due August 2029 - GEM | XS2638143557 | 29/Jul/2024 | Listed | 01/Aug/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00410347 - USD 1,250,000 Worst of Autocallable Notes due August 2029 - GEM | XS2638143631 | 25/Jul/2024 | Listed | 01/Aug/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00410367 - USD 3,500,000 Worst of Autocallable Notes due August 2028 - GEM | XS2638143805 | 01/Aug/2024 | Listed | 01/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00411432 - USD 2,100,000 Worst-of Quanto Autocallable Notes due February 2025 - GEM | CH0551992537 | 08/Aug/2024 | Listed | 10/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00411434 - USD 2,100,000 Worst-of Autocallable Notes due February 2025 - GEM | CH0551992552 | 08/Aug/2024 | Listed | 10/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00411435 - USD 2,100,000 Worst-of Autocallable Notes due February 2025 - GEM | CH0551992560 | 17/Oct/2024 | Listed | 10/Feb/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00411445 - EUR 1,000,000 Worst of Autocallable Notes due August 2028 - GEM | XS2638144282 | 08/Aug/2024 | Listed | 08/Aug/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00411618 - EUR 1,900,000 Worst of Issuer Callable Notes due August 2027 - GEM | XS2638144365 | 08/Aug/2024 | Listed | 09/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00411888 - GBP 6,000,000 Equity Index Linked Notes due August 2027 - GEM | XS2638144449 | 12/Aug/2024 | Listed | 09/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00412204 - USD 3,000,000 Equity Index Linked Notes due March 2029 - GEM | XS2638144522 | 14/Aug/2024 | Listed | 14/Mar/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00412391 - Issue of USD 3,530,000 Autocallable Notes due November 2026 - GEM | XS2638144795 | 13/Aug/2024 | Listed | 13/Nov/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00412765 - Issue of USD 2,100,000 Worst of Autocallable Notes due August 2028 - GEM | XS2638145172 | 15/Aug/2024 | Listed | 15/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00413330 - USD 3,500,000 Worst of Autocallable Notes due August 2028 - GEM | XS2638145503 | 19/Aug/2024 | Listed | 21/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00413332 - Issue of GBP 1,000,000 Worst of Autocallable Notes due August 2028 - GEM | XS2638145685 | 19/Aug/2024 | Listed | 21/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00413368 - GBP 4,680,000 Autocallable Notes due August 2026 - GEM | XS2638145768 | 19/Aug/2024 | Listed | 19/Aug/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00413512 - USD 2,500,000 Worst of Autocallable Notes due August 2029 - GEM | XS2638145842 | 13/Aug/2024 | Listed | 20/Aug/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00413538 - Issue of USD 2,000,000 Equity Index Linked Notes due August 2030 - GEM | XS2638145925 | 21/Aug/2024 | Listed | 20/Aug/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00413540 - EUR 2,500,000 Equity Index Linked Notes due August 2030 - GEM | XS2638146063 | 21/Aug/2024 | Listed | 20/Aug/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00413839 - GBP 5,870,000 Equity Index Linked Notes due September 2029 - GEM | XS2638146147 | 09/Sep/2024 | Listed | 24/Sep/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00414071 - GBP 2,500,000 Digital Notes due August 2027 - GEM | XS2638146493 | 22/Aug/2024 | Listed | 23/Aug/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00414135 - USD 2,000,000 Worst of Autocallable Notes due August 2028 - GEM | XS2638146576 | 22/Aug/2024 | Listed | 22/Aug/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00414248 - USD 3,250,000 Worst of Autocallable Notes due August 2028 - GEM | XS2638146659 | 23/Aug/2024 | Listed | 23/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00414451 - GBP 2,000,000 Worst of Autocallable Notes due August 2028 - GEM | XS2638146733 | 27/Aug/2024 | Listed | 29/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00414733 - USD 6,074,000 Autocallable Notes due May 2026 - GEM | XS2638146816 | 28/Aug/2024 | Listed | 28/May/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00414735 - Issue of USD 4,865,000 Autocallable Notes due May 2026 - GEM | XS2638146907 | 28/Aug/2024 | Listed | 28/May/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00414913 - Issue of USD 1,800,000 Worst of Autocallable Notes due August 2028 - GEM | XS2638147202 | 29/Aug/2024 | Listed | 29/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00415022 - USD 2,100,000 Worst of Autocallable Notes due August 2028 - GEM | XS2638147467 | 30/Aug/2024 | Listed | 30/Aug/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00415230 - GBP 2,020,000 Autocallable Notes due September 2027 - GEM | XS2638147541 | 03/Sep/2024 | Listed | 03/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00415574 - USD 7,024,000 Autocallable Notes due June 2027 - GEM | XS2638147897 | 04/Sep/2024 | Listed | 04/Jun/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00415577 - USD 2,761,000 Autocallable Notes due March 2027 - GEM | XS2638147970 | 04/Sep/2024 | Listed | 08/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00415971 - USD 7,000,000 Autocallable Notes due March 2026 - GEM | XS2638148192 | 06/Sep/2024 | Listed | 09/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00416075 - USD 2,000,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638148432 | 06/Sep/2024 | Listed | 06/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00416076 - USD 3,250,000 Digital Notes due September 2027 - GEM | XS2638148515 | 06/Sep/2024 | Listed | 07/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00416473 - USD 3,000,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638148788 | 10/Sep/2024 | Listed | 11/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00416494 - USD 3,000,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638148861 | 10/Sep/2024 | Listed | 11/Sep/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00416862 - USD 4,200,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638148945 | 12/Sep/2024 | Listed | 12/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00416864 - USD 2,000,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638149083 | 12/Sep/2024 | Listed | 12/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417033 - Issue of USD 4,000,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638149166 | 17/Sep/2024 | Listed | 18/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417034 - USD 4,000,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638149240 | 16/Sep/2024 | Listed | 18/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417133 - EUR 25,000,000 Digital Notes due March 2026 - GEM | XS2838243900 | 01/Oct/2024 | Listed | 31/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417245 - GBP 2,500,000 Worst of Digital Notes due September 2027 - GEM | XS2638149679 | 17/Sep/2024 | Listed | 17/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417246 - GBP 2,500,000 Worst of Digital Notes due September 2028 - GEM | XS2638149752 | 17/Sep/2024 | Listed | 18/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417251 - USD 2,000,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638149836 | 17/Sep/2024 | Listed | 18/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417281 - GBP 4,541,000 Autocallable Notes due March 2027 - GEM | XS2638149919 | 17/Sep/2024 | Listed | 17/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417608 - Issue of USD 5,000,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638150099 | 19/Sep/2024 | Listed | 19/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417746 - Issue of USD 2,500,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638150255 | 20/Sep/2024 | Listed | 20/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00417756 - GBP 2,500,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638150339 | 20/Sep/2024 | Listed | 20/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00418023 - EUR 4,200,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638150685 | 16/Sep/2024 | Listed | 18/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00418026 - GBP 2,500,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638150768 | 16/Sep/2024 | Listed | 18/Sep/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00418261 - EUR 1,300,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638150842 | 17/Sep/2024 | Listed | 18/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00418400 - USD 2,000,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638150925 | 25/Sep/2024 | Listed | 25/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00418635 - EUR 1,000,000 Digital Notes due March 2026 - GEM | XS2854046062 | 26/Sep/2024 | Listed | 26/Mar/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00418775 - Issue of GBP 1,900,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638151220 | 26/Sep/2024 | Listed | 26/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00418776 - GBP 1,900,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638151493 | 26/Sep/2024 | Listed | 26/Sep/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00419138 - Issue of USD 25,430,000 Super Tracker Notes linked to S&P 500 Index due December 2026 - GEM | XS2638151733 | 30/Sep/2024 | Listed | 17/Dec/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00419232 - USD 2,100,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638151816 | 01/Oct/2024 | Listed | 02/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00419234 - USD 2,100,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638152038 | 01/Oct/2024 | Listed | 02/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00419340 - GBP 17,000,000 Equity Index Linked Notes due November 2029 - GEM | XS2638152111 | 30/Oct/2024 | Listed | 08/Nov/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00419996 - USD 2,000,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638152624 | 04/Oct/2024 | Listed | 04/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00420124 - USD 3,000,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638153275 | 04/Oct/2024 | Listed | 04/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00420243 - GBP 3,000,000 Worst of Autocallable Notes due October 2029 - GEM | XS2860588412 | 01/Oct/2024 | Listed | 01/Oct/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00420421 - GBP 2,000,000 Digital Notes due September 2027 - GEM | XS2638153358 | 01/Oct/2024 | Listed | 30/Sep/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00421050 - USD 5,700,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638153432 | 09/Oct/2024 | Listed | 10/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00421609 - USD 2,000,000 Equity Linked Notes due April 2026 - GEM | XS2638153515 | 08/Oct/2024 | Listed | 07/Apr/2026 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00422181 - USD 1,500,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638153861 | 15/Oct/2024 | Listed | 16/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00422340 - GBP 300,000 Autocallable Notes due October 2027 - GEM | XS2638154083 | 15/Oct/2024 | Listed | 15/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00422963 - USD 5,000,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638154323 | 18/Oct/2024 | Listed | 18/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00423112 - GBP 4,200,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638154679 | 18/Oct/2024 | Listed | 18/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00423113 - GBP 3,000,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638154752 | 18/Oct/2024 | Listed | 18/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00423114 - GBP 3,000,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638154836 | 18/Oct/2024 | Listed | 18/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00423115 - USD 2,000,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638154919 | 18/Oct/2024 | Listed | 18/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00423440 - USD 2,000,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638155056 | 18/Oct/2024 | Listed | 18/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00424362 - USD 1,835,000 Worst of Autocallable Notes due October 2027 - GEM | XS2638155213 | 23/Oct/2024 | Listed | 25/Oct/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00425033 - USD 3,000,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638155486 | 25/Oct/2024 | Listed | 25/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00425149 - GBP 4,250,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638155569 | 24/Oct/2024 | Listed | 24/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00425156 - EUR 1,850,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638155726 | 24/Oct/2024 | Listed | 24/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00425423 - USD 2,200,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638155999 | 25/Oct/2024 | Listed | 25/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00425525 - GBP 2,000,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638156021 | 28/Oct/2024 | Listed | 30/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00425872 - USD 2,250,000 Worst of Autocallable Notes due October 2028 - GEM | XS2638156377 | 22/Oct/2024 | Listed | 23/Oct/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00426864 - USD 2,000,000 Worst of Autocallable Notes due November 2028 - GEM | XS2638156617 | 01/Nov/2024 | Listed | 01/Nov/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00426909 - USD 2,000,000 Worst of Autocallable Notes due November 2028 - GEM | XS2638156708 | 01/Nov/2024 | Listed | 01/Nov/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00427067 - USD 25,000,000 Fixed Rate Credit Linked Notes due January 2030 - GEM | XS2876302717 | 04/Nov/2024 | Listed | 08/Jan/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00427537 - USD 6,000,000 Worst of Autocallable Notes due November 2028 - GEM | XS2638156963 | 05/Nov/2024 | Listed | 06/Nov/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00427981 - USD 2,500,000 Worst of Autocallable Notes due November 2028 - GEM | XS2638157003 | 06/Nov/2024 | Listed | 06/Nov/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00428114 - USD 3,150,000 Autocallable Notes due November 2030 - GEM | XS2638157185 | 08/Nov/2024 | Listed | 08/Nov/2030 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00428336 - GBP 4,500,000 Digital Notes due November 2027 - GEM | XS2638157342 | 08/Nov/2024 | Listed | 08/Nov/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00429365 - GBP 2,000,000 Worst of Autocallable Notes due November 2028 - GEM | XS2638157698 | 13/Nov/2024 | Listed | 13/Nov/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00429804 - USD 1,000,000 Worst of Autocallable Notes due November 2028 - GEM | XS2638157854 | 15/Nov/2024 | Listed | 15/Nov/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00429893 - HKD 675,000,000 Fixed Coupon Notes due November 2029 - GEM | HK0001081907 | 11/Nov/2024 | Listed | 12/Nov/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series NX00430323 - USD 4,500,000 Worst of Autocallable Notes due November 2029 - GEM | XS2638158407 | 14/Nov/2024 | Listed | 14/Nov/2029 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series Series NX00345913 - USD 1,500,000 Autocallable Notes due December 2025 - GEM | XS2171883262 | 12/Dec/2022 | Listed | 12/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series: NX00329856 - USD 4,000,000 Equity Linked Index Notes due April 2025 - GEM | XS2170402999 | 21/Mar/2024 | Listed | 21/Apr/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series: NX00336110 - USD 2,000,000 Equity Linked Notes linked to NIKKEI 225 Index due September 2025 - GEM | XS2171213965 | 21/Mar/2024 | Listed | 02/Sep/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series: NX00342567 - Issue of EUR 3,000,000 Index Linked Digital Notes due November 2025 - GEM | XS2171227916 | 18/Nov/2022 | Listed | 25/Nov/2025 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series: NX00393918 - USD 2,000,000 Worst of Autocallable Notes due April 2028 - GEM | XS2638131032 | 02/Apr/2024 | Listed | 03/Apr/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series: NX00394318 - USD 1,500,000 Worst of Digital Notes due March 2027 - GEM | XS2638131545 | 02/Apr/2024 | Listed | 29/Mar/2027 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series: NX00396826 - USD 1,250,000 Worst of Autocallable Notes due May 2028 - GEM | XS2638133756 | 01/May/2024 | Listed | 01/May/2028 |
| BARCLAYS BANK IRELAND PUBLIC LIMITED COMPANY | Series: NX00418761 - GBP 2,500,000 Worst of Autocallable Notes due September 2028 - GEM | XS2638151147 | 26/Sep/2024 | Listed | 26/Sep/2028 |
| BARCLAYS BANK PLC | Series NX000258292 - EUR 5,000,000 Interest Rate Notes due August 2034 - GEM | XS2149683802 | 24/Sep/2020 | Listed | 07/Aug/2034 |
| BARCLAYS BANK PLC | NX00400828 - GBP 4,000,000 Worst of Autocallable Notes due June 2029 - GEM | XS2777261814 | 07/Jun/2024 | Listed | 07/Jun/2029 |
| BARCLAYS BANK PLC | NX00401041 - Issue of GBP 4,000,000 Digital Notes due May 2029 - GEM | XS2777278628 | 14/Jun/2024 | Listed | 31/May/2029 |
| BARCLAYS BANK PLC | NX00401265 - USD 60,000,000 5-Year USD Collared Floater Notes due June 2029 - GEM | XS2777634606 | 05/Jun/2024 | Listed | 04/Jun/2029 |
| BARCLAYS BANK PLC | NX00401982 - EUR 300,000 Autocallable Notes due June 2029 - GEM | XS2786469044 | 14/Jun/2024 | Listed | 14/Sep/2029 |
| BARCLAYS BANK PLC | NX00428601 - EUR 9,100,000 - GEM | XS2881293398 | 11/Nov/2024 | Listed | 11/Nov/2027 |
| BARCLAYS BANK PLC | NX00430583 - HKD 100,000,000 Fixed Coupon Notes due November 2027 - GEM | XS2885740147 | 14/Nov/2024 | Listed | 14/Nov/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00421981 - EUR 2,000,000 Digital Notes due April 2026 - GEM | XS2862537680 | 11/Oct/2024 | Listed | 10/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00422334 - EUR 500,000 Autocallable Notes due October 2027 - GEM | XS2862571432 | 15/Oct/2024 | Listed | 15/Oct/2027 |
| BARCLAYS BANK PLC | Series NX00424032 - HKD 400,000,000 Fixed Coupon Notes due October 2029 - GEM | XS2674386334 | 15/Oct/2024 | Listed | 15/Oct/2029 |
| BARCLAYS BANK PLC | Series 228803 - Issue of CNY 1,167,000,000 Fixed Coupon Callable Notes due 30 May 2025 - GEM | XS1945718440 | 30/May/2019 | Listed | 30/May/2025 |
| BARCLAYS BANK PLC | Series 234420 - CNY 635,000,000 7Y Fixed Coupon Callable Notes due 24 September 2026 - GEM | XS1998623166 | 24/Sep/2019 | Listed | 24/Sep/2026 |
| BARCLAYS BANK PLC | Series 235449 - ZAR 500,000,000 7Y Fixed Coupon Callable Notes due 9 October 2026 - GEM | XS2019492110 | 09/Oct/2019 | Listed | 09/Oct/2026 |
| BARCLAYS BANK PLC | Series NX000197548 - EUR 2,500,000 Index Linked Notes due 14 July 2025 - GEM | XS1583475980 | 14/Jul/2017 | Listed | 14/Jul/2025 |
| BARCLAYS BANK PLC | Series NX000209124 - Issue of USD 50,000,000 Zero Coupon Notes due 29 January 2048 - GEM | XS1683925165 | 29/Jan/2018 | Listed | 29/Jan/2048 |
| BARCLAYS BANK PLC | Series NX000209210 - INR2,850,000,000 FX Linked Note s due 31 January 2025 - GEM | XS1683924861 | 06/Jul/2020 | Listed | 31/Jan/2025 |
| BARCLAYS BANK PLC | Series NX000209316 - Issue of USD USD 50,000,000 Zero Coupon Notes due 31 January 2048 - GEM | XS1683931726 | 31/Jan/2018 | Listed | 31/Jan/2048 |
| BARCLAYS BANK PLC | Series NX000210106 - Issue of USD 40,000,000 Zero Coupon Notes due 12 February 2048 - GEM | XS1683988247 | 12/Feb/2018 | Listed | 12/Feb/2048 |
| BARCLAYS BANK PLC | Series NX000210193 - Issue of USD 20,000,000 Zero Coupon Notes due 13 February 2048 - GEM | XS1714472088 | 13/Feb/2018 | Listed | 13/Feb/2048 |
| BARCLAYS BANK PLC | Series NX000210382 - Issue of USD 30,000,000Zero Coupon Notes due 21st February 2048 - GEM | XS1714482129 | 21/Feb/2018 | Listed | 21/Feb/2048 |
| BARCLAYS BANK PLC | Series NX000211970 - Issue of AUD 55,000,000 Zero Coupon Notes due 15th March 2048 - GEM | XS1731564131 | 15/Mar/2018 | Listed | 15/Mar/2048 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000212316 - Issue of USD 60,000,000 Zero Coupon Notes due 09th April 2048 - GEM | XS1731586373 | 09/Apr/2018 | Listed | 09/Apr/2048 |
| BARCLAYS BANK PLC | Series NX000214282 - Issue of USD 30,000,000 Interest Rate Linked Notes due 5 June 2028 - GEM | XS1771111470 | 05/Jun/2018 | Listed | 05/Jun/2028 |
| BARCLAYS BANK PLC | Series NX000216287 - Issue of AUD 20,000,000 Zero Coupon Notes due 19th July 2033 - GEM | XS1787823639 | 19/Jul/2018 | Listed | 19/Jul/2033 |
| BARCLAYS BANK PLC | Series NX000216834 - Issue of AUD 30,000,000 Zero Coupon Notes due 27th July 2033 - GEM | XS1812281480 | 27/Jul/2018 | Listed | 27/Jul/2033 |
| BARCLAYS BANK PLC | Series NX000220835 - 250 Fund Linked Warrants due September 2026 - GEM | GB00B983DR13 | 23/Jul/2019 | Listed | 02/Sep/2026 |
| BARCLAYS BANK PLC | Series NX000221106 - Issue of USD 50,000,000 Interest Rate Notes due 1 November 2028 - GEM | XS1850797751 | 01/Nov/2018 | Listed | 01/Nov/2028 |
| BARCLAYS BANK PLC | Series NX000221124 - Issue of USD 5,000,000 Zero Coupon Notes due 13 November 2048 - GEM | XS1850799708 | 13/Nov/2018 | Listed | 13/Nov/2048 |
| BARCLAYS BANK PLC | Series NX000221730 - Issue of USD 8,500,000 Equity Index Linked Notes due 15 November 2024 - GEM | GB00B8SVVZ21 | 15/Nov/2018 | Listed | 15/Nov/2024 |
| BARCLAYS BANK PLC | Series NX000225442 - Issue of USD 25,000,000 Zero Coupon Notes due 13 March 2049 - GEM | XS1913987266 | 13/Mar/2019 | Listed | 13/Mar/2049 |
| BARCLAYS BANK PLC | Series NX000225577 - Issue of USD 10,000,000 Interest Rate Notes due 14 March 2026 - GEM | XS1913994981 | 14/Mar/2019 | Listed | 14/Mar/2026 |
| BARCLAYS BANK PLC | Series NX000226073 - Issue of USD 50,000,000 Interest Rate Notes due 02 April 2029 - GEM | XS1931191743 | 02/Apr/2019 | Listed | 02/Apr/2029 |
| BARCLAYS BANK PLC | Series NX000226925 - Issue of USD 20,000,000 Zero Coupon Notes due 17 April 2049 - GEM | XS1931299868 | 17/Apr/2019 | Listed | 17/Apr/2049 |
| BARCLAYS BANK PLC | Series NX000227078 - Issue of EUR 2,475,000 Interest Rate Notes due 14 April 2025 - GEM | XS1931314170 | 12/Apr/2019 | Listed | 14/Apr/2025 |
| BARCLAYS BANK PLC | Series NX000227093 - Issue of USD 50,000,000 Interest Rate Notes due 23 April 2029 - GEM | XS1931316464 | 23/Apr/2019 | Listed | 23/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000227229 - Issue of USD 30,000,000 Zero Coupon Notes due 17 April 2049 - GEM | XS1931335092 | 17/Apr/2019 | Listed | 17/Apr/2049 |
| BARCLAYS BANK PLC | Series NX000227290 - Issue of USD 10,000,000 Floating Rate Credit Linked Notes due 20 June 2026 - GEM | XS1931343195 | 24/Apr/2019 | Listed | 20/Jun/2026 |
| BARCLAYS BANK PLC | Series NX000227627 - GBP 12,250,000 Equity Index Linked Notes due 02 June 2025 - GEM | GB00B8SVVR47 | 29/Apr/2019 | Listed | 02/Jun/2025 |
| BARCLAYS BANK PLC | Series NX000227797 - Issue of USD 40,000,000 Zero Coupon Notes due 29 April 2049 - GEM | XS1945666623 | 29/Apr/2019 | Listed | 29/Apr/2049 |
| BARCLAYS BANK PLC | Series NX000228139 - Issue of NZD 10,000,000 Interest Rate Notes due 03 May 2029 - GEM | XS1945688783 | 07/May/2019 | Listed | 03/May/2029 |
| BARCLAYS BANK PLC | Series NX000228341 - Issue of EUR 3,000,000 Interest Rate Notes due 08 May 2025 - GEM | XS1945698584 | 08/May/2019 | Listed | 08/May/2025 |
| BARCLAYS BANK PLC | Series NX000228399 - Issue of USD 25,000,000 Interest Rate Notes due 16 May 2029 - GEM | XS1945700406 | 16/May/2019 | Listed | 16/May/2029 |
| BARCLAYS BANK PLC | Series NX000228609 - Issue of USD 25,000,000 Interest Rate Notes due 21 May 2029 - GEM | XS1945708722 | 21/May/2019 | Listed | 21/May/2029 |
| BARCLAYS BANK PLC | Series NX000228694 - Issue of USD 50,000,000 Interest Rate Notes due 22 May 2029 - GEM | XS1945713649 | 22/May/2019 | Listed | 22/May/2029 |
| BARCLAYS BANK PLC | Series NX000229582 - EUR 2,500,000 Equity Index Linked Notes due July 2025 - GEM | XS1945771092 | 12/Jul/2019 | Listed | 14/Jul/2025 |
| BARCLAYS BANK PLC | Series NX000230234 - Issue of EUR 8,000,000 Interest Rate Notes due June 2034 - GEM | XS1962240922 | 26/Jun/2019 | Listed | 26/Jun/2034 |
| BARCLAYS BANK PLC | Series NX000230409 - Issue of EUR 30,000,000 Equity Linked Notes due April 2027 - GEM | XS1962251457 | 18/Jun/2019 | Listed | 05/Apr/2027 |
| BARCLAYS BANK PLC | Series NX000230715 - USD 80,000,000 Zero Coupon Notes due July 2049 - GEM | XS1962270085 | 03/Jul/2019 | Listed | 03/Jul/2049 |
| BARCLAYS BANK PLC | Series NX000231083 - USD 50,000,000 Zero Coupon Notes due July 2049 - GEM | XS1962292568 | 01/Jul/2019 | Listed | 01/Jul/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000231098 - USD 10,000,000 Interest Rate Notes due July 2034 - GEM | XS1962293889 | 05/Jul/2019 | Listed | 05/Jul/2034 |
| BARCLAYS BANK PLC | Series NX000231180 - AUD 40,000,000 Zero Coupon Notes due July 2049 - GEM | XS1962298680 | 03/Jul/2019 | Listed | 03/Jul/2049 |
| BARCLAYS BANK PLC | Series NX000231707 - USD 40,000,000 Interest Rate Notes due July 2029 - GEM | XS1984729217 | 12/Jul/2019 | Listed | 12/Jul/2029 |
| BARCLAYS BANK PLC | Series NX000231915 - USD 30,000,000 Zero Coupon Notes due July 2049 - GEM | XS1984741931 | 19/Jul/2019 | Listed | 19/Jul/2049 |
| BARCLAYS BANK PLC | Series NX000232010 - USD 10,000,000 Interest Rate Notes due July 2034. - GEM | XS1984747979 | 19/Jul/2019 | Listed | 19/Jul/2034 |
| BARCLAYS BANK PLC | Series NX000232047 - USD 20,000,000 Zero Coupon Notes due July 2049 - GEM | XS1984750841 | 26/Jul/2019 | Listed | 26/Jul/2049 |
| BARCLAYS BANK PLC | Series NX000232197 - USD 50,000,000 Zero Coupon Notes due July 2049 - GEM | XS1984760303 | 26/Aug/2019 | Listed | 30/Jul/2049 |
| BARCLAYS BANK PLC | Series NX000232538 - AUD 20,000,000 Zero Coupon Notes due July 2049 - GEM | XS1984782026 | 31/Jul/2019 | Listed | 31/Jul/2049 |
| BARCLAYS BANK PLC | Series NX000233096 - USD 100,000,000 Interest Rate Notes due August 2029 - GEM | XS1984818077 | 27/Aug/2019 | Listed | 27/Aug/2029 |
| BARCLAYS BANK PLC | Series NX000233781 - USD 50,000,000 Interest Rate Notes due September 2029 - GEM | XS1998587007 | 06/Sep/2019 | Listed | 05/Sep/2029 |
| BARCLAYS BANK PLC | Series NX000233784 - USD 50,000,000 Interest rate Notes due September 2029. - GEM | XS1998587346 | 06/Sep/2019 | Listed | 06/Sep/2029 |
| BARCLAYS BANK PLC | Series NX000234252 - USD 70,000,000 Zero Coupon Notes due September 2049 - GEM | XS1998613100 | 20/Sep/2019 | Listed | 19/Sep/2049 |
| BARCLAYS BANK PLC | Series NX000234253 - USD 12,000,000 Zero Coupon Notes due September 2049 - GEM | XS1998613282 | 19/Sep/2019 | Listed | 20/Sep/2049 |
| BARCLAYS BANK PLC | Series NX000234423 - USD 60,000,000 Interest Rate Notes due September 2029 - GEM | XS1998623323 | 24/Sep/2019 | Listed | 24/Sep/2029 |
| BARCLAYS BANK PLC | Series NX000234814 - EUR 5,000,000 Interest Rate Notes due October 2031 - GEM | XS1998647421 | 14/Oct/2019 | Listed | 11/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000234815 - EUR 25,000,000 Interest Rate Notes due October 2031 - GEM | XS1998647694 | 14/Oct/2019 | Listed | 11/Oct/2031 |
| BARCLAYS BANK PLC | Series NX000236187 - GBP 6,000,000 Equity Index Linked Notes due October 2025 - GEM | GB00B8SVVM91 | 23/Oct/2019 | Listed | 23/Oct/2025 |
| BARCLAYS BANK PLC | Series NX000236293 - SGD 8,500,000 Fixed Rate Credit Linked Notes due December 2024 - GEM | XS2019531388 | 25/Oct/2019 | Listed | 20/Dec/2024 |
| BARCLAYS BANK PLC | Series NX000236514 - Issue of USD 25,000,000 Interest Rate Notes due October 2029 - GEM | XS2019541429 | 30/Oct/2019 | Listed | 29/Oct/2029 |
| BARCLAYS BANK PLC | Series NX000236515 - USD 25,000,000 Interest Rate Notes due October 2029 - GEM | XS2019541692 | 30/Oct/2019 | Listed | 29/Oct/2029 |
| BARCLAYS BANK PLC | Series NX000236581 - Issue of USD 25,000,000 Interest Rate Notes due October 2029. - GEM | XS2019545685 | 30/Oct/2019 | Listed | 30/Oct/2029 |
| BARCLAYS BANK PLC | Series NX000237078 - USD 1,930,000 Interest Rate Notes due December 2024 - GEM | XS2019569354 | 16/Dec/2019 | Listed | 16/Dec/2024 |
| BARCLAYS BANK PLC | Series NX000237157 - EUR 24,000,000 Interest Rate Notes due October 2025 - GEM | XS2019574354 | 31/Oct/2019 | Listed | 30/Oct/2025 |
| BARCLAYS BANK PLC | Series NX000239789 - AUD 20,000,000 Interest Rate Notes due December 2044 - GEM | XS2047363671 | 13/Dec/2019 | Listed | 13/Dec/2044 |
| BARCLAYS BANK PLC | Series NX000240126 - AUD 30,000,000 Zero Coupon Notes due December 2049 - GEM | XS2047384164 | 11/Dec/2019 | Listed | 11/Dec/2049 |
| BARCLAYS BANK PLC | Series NX000240759 - USD 10,000,000 Interest Rate Notes due December 2029 - GEM | XS2047421974 | 20/Dec/2019 | Listed | 20/Dec/2029 |
| BARCLAYS BANK PLC | Series NX000242017 - Issue of AUD 40 000,000 Zero Coupon Notes due January 2050 - GEM | XS2054852012 | 16/Jan/2020 | Listed | 16/Jan/2050 |
| BARCLAYS BANK PLC | Series NX000242345 - Issue of USD 50,000,000 Zero Coupon Notes due January 2050 - GEM | XS2054870857 | 31/Jan/2020 | Listed | 31/Jan/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000244514 - Issue of RUB300,000,000 Fixed Rate Notes due 10 February 2027 - GEM | XS2064035780 | 05/Mar/2020 | Listed | 10/Feb/2027 |
| BARCLAYS BANK PLC | Series NX000248355 - GBP 8,220,000 Equity Index Linked Notes due March 2025 - GEM | XS2076020358 | 31/Mar/2020 | Listed | 27/Mar/2025 |
| BARCLAYS BANK PLC | Series NX000248758 - Issue of USD 100,000,000 Zero Coupon Notes due April 2050 - GEM | XS2088197988 | 08/Apr/2020 | Listed | 08/Apr/2050 |
| BARCLAYS BANK PLC | Series NX000248917 - Issue of USD 25,000,000 Interest Rate Notes due April 2030 - GEM | XS2088207290 | 14/Apr/2020 | Listed | 14/Apr/2030 |
| BARCLAYS BANK PLC | Series NX000248918 - Issue of USD 25,000,000 Interest Rate Notes due April 2030. - GEM | XS2088207373 | 15/Apr/2020 | Listed | 14/Apr/2030 |
| BARCLAYS BANK PLC | Series NX000248923 - Issue of USD 30,000,000 Zero Coupon Notes due April 2050 - GEM | XS2088207704 | 14/Apr/2020 | Listed | 14/Apr/2050 |
| BARCLAYS BANK PLC | Series NX000248972 - USD 75 000,000 Zero Coupon Notes due April 2050 - GEM | XS2088210591 | 14/Apr/2020 | Listed | 14/Apr/2050 |
| BARCLAYS BANK PLC | Series NX000248973 - Issue of USD 75,000,000 Zero Coupon Notes due April 2050 - GEM | XS2088210674 | 15/Apr/2020 | Listed | 15/Apr/2050 |
| BARCLAYS BANK PLC | Series NX000249048 - Issue of CNH 35,000,000 Interest Rate Notes due April 2025 - GEM | XS2088216523 | 14/Apr/2020 | Listed | 14/Apr/2025 |
| BARCLAYS BANK PLC | Series NX000249049 - Issue of USD 25,000,000 Interest Rate Notes due April 2030 - GEM | XS2088216796 | 15/Apr/2020 | Listed | 15/Apr/2030 |
| BARCLAYS BANK PLC | Series NX000249050 - CNH 300,000,000 Interest Rate Notes due April 2025 - GEM | XS2088216879 | 14/Apr/2020 | Listed | 14/Apr/2025 |
| BARCLAYS BANK PLC | Series NX000249052 - Issue of USD 25,000,000 Interest Rate Notes due April 2030 - GEM | XS2088216952 | 15/Apr/2020 | Listed | 15/Apr/2030 |
| BARCLAYS BANK PLC | Series NX000249307 - Issue of USD 60,000,000 Zero Coupon Notes due April 2050 - GEM | XS2088235408 | 14/Apr/2020 | Listed | 14/Apr/2050 |
| BARCLAYS BANK PLC | Series NX000249368 - Issue of USD 60,000,000 Zero Coupon Notes due April 2050 - GEM | XS2088240077 | 15/Apr/2020 | Listed | 15/Apr/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000249466 - Issue of USD 50,000,000 Zero Coupon Notes due April 2047 - GEM | XS2088246199 | 16/Apr/2020 | Listed | 16/Apr/2047 |
| BARCLAYS BANK PLC | Series NX000249566 - Issue of USD 25,000,000 Interest Rate Notes due 28 April 2030. - GEM | XS2088251942 | 28/Apr/2020 | Listed | 28/Apr/2030 |
| BARCLAYS BANK PLC | Series NX000249574 - GBP 2,000,000 Equity Index Linked Notes due April 2025 - GEM | XS2088252593 | 18/May/2020 | Listed | 28/Apr/2025 |
| BARCLAYS BANK PLC | Series NX000249837 - Issue of USD 50,000,000 Interest Rate Notes due April 2030 - GEM | XS2088270496 | 29/Apr/2020 | Listed | 29/Apr/2030 |
| BARCLAYS BANK PLC | Series NX000249935 - USD 50,000,000 Interest Rate Notes due May 2030 - GEM | XS2088278044 | 04/May/2020 | Listed | 04/May/2030 |
| BARCLAYS BANK PLC | Series NX000250408 - Issue of AUD 30,000,000 Zero Coupon Notes due May 2050 - GEM | XS2111128679 | 05/May/2020 | Listed | 05/May/2050 |
| BARCLAYS BANK PLC | Series NX000250589 - Issue of USD 20,000,000 Interest Rate Notes due May 2027 - GEM | XS2111138470 | 08/May/2020 | Listed | 07/May/2027 |
| BARCLAYS BANK PLC | Series NX000250779 - GBP 1,000,000 Equity Linked Notes due May 2025 - GEM | XS2111147463 | 15/Sep/2020 | Listed | 19/May/2025 |
| BARCLAYS BANK PLC | Series NX000250928 - Issue of USD 25,000,000 Interest Rate Notes due May 2030 - GEM | XS2111155052 | 14/May/2020 | Listed | 13/May/2030 |
| BARCLAYS BANK PLC | Series NX000251304 - Issue of GBP 588,000 Equity Index Linked Notes due June 2026 - GEM | XS2111177023 | 24/Sep/2020 | Listed | 26/Jun/2026 |
| BARCLAYS BANK PLC | Series NX000252105 - Issue of USD 30,000,000 Zero Coupon Notes due May 2050 - GEM | XS2112033589 | 28/May/2020 | Listed | 28/May/2050 |
| BARCLAYS BANK PLC | Series NX000252321 - Issue of EUR 5,000,000 Equity Linked Notes due June 2025 - GEM | XS2124648721 | 19/Jun/2020 | Listed | 18/Jun/2025 |
| BARCLAYS BANK PLC | Series NX000252488 - Issue of GBP 4,000,000 Equity Index Linked Notes due June 2026 - GEM | XS2124658951 | 09/Jun/2020 | Listed | 09/Jun/2026 |
| BARCLAYS BANK PLC | Series NX000253124 - USD 20,000,000 Zero Coupon Notes due June 2045 - GEM | XS2124697934 | 17/Jun/2020 | Listed | 17/Jun/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000253467 - Issue of USD 50,000,000 Zero Coupon Notes due June 2050 - GEM | XS2124720777 | 15/Jun/2020 | Listed | 15/Jun/2050 |
| BARCLAYS BANK PLC | Series NX000254578 - USD 50,000,000 Zero Coupon Notes due June 2050. - GEM | XS2124727863 | 17/Jun/2020 | Listed | 16/Jun/2050 |
| BARCLAYS BANK PLC | Series NX000254903 - Issue of EUR 30,000,000 Equity Index Linked Notes due June 2025 - GEM | XS2124746657 | 08/Jul/2020 | Listed | 24/Jun/2025 |
| BARCLAYS BANK PLC | Series NX000255053 - Issue of USD 50,000,000 Zero Coupon Notes due June 2050 - GEM | XS2142491625 | 23/Jun/2020 | Listed | 22/Jun/2050 |
| BARCLAYS BANK PLC | Series NX000255271 - Issue of USD 50,000,000 Zero Coupon Notes due June 2050. - GEM | XS2142508378 | 24/Sep/2020 | Listed | 22/Jun/2050 |
| BARCLAYS BANK PLC | Series NX000255427 - Issue of EUR 2,800,000 Equity Index Linked Notes due June 2025 - GEM | XS2142516553 | 24/Sep/2020 | Listed | 26/Jun/2050 |
| BARCLAYS BANK PLC | Series NX000255554 - Issue of USD 50,000,000 Zero Coupon Notes due 24 June 2050 - GEM | XS2142524656 | 25/Jun/2020 | Listed | 24/Jun/2050 |
| BARCLAYS BANK PLC | Series NX000255681 - Issue of USD 50,000,000 Zero Coupon Notes due June 2050 - GEM | XS2142530547 | 29/Jun/2020 | Listed | 29/Jun/2050 |
| BARCLAYS BANK PLC | Series NX000255698 - Issue of USD 50,000,000 Zero Coupon Notes due July 2050 - GEM | XS2142531511 | 02/Jul/2020 | Listed | 02/Jul/2050 |
| BARCLAYS BANK PLC | Series NX000255863 - Issue of EUR 657,000 Equity Linked Notes due June 2025. - GEM | XS2142542559 | 26/Jun/2020 | Listed | 26/Jun/2025 |
| BARCLAYS BANK PLC | Series NX000256048 - CZK 495,000,000 Securities due June 2025 under the Global Structured Securities Programme - GEM | XS2142553168 | 01/Jul/2020 | Listed | 30/Jun/2025 |
| BARCLAYS BANK PLC | Series NX000256120 - Issue of USD 20,000,000 Zero Coupon Notes due July 2045 - GEM | XS2142557821 | 09/Jul/2020 | Listed | 08/Jul/2045 |
| BARCLAYS BANK PLC | Series NX000256568 - Issue of USD 30,000,000 Interest Rate Linked Notes due July 2030 - GEM | XS2142583314 | 14/Jul/2020 | Listed | 14/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000256651 - Issue of EUR 25,000,000 Interest Rate Notes due July 2025 - GEM | XS2142588974 | 21/Jul/2020 | Listed | 21/Jul/2025 |
| BARCLAYS BANK PLC | Series NX000257197 - TRY18,000,000 Fixed Rate Notes due 22 July 2030 - GEM | XS2149615986 | 21/Jul/2020 | Listed | 22/Jul/2030 |
| BARCLAYS BANK PLC | Series NX000257278 - Issue of USD 50,000,000 Zero Coupon Notes due July 2050. - GEM | XS2149621448 | 21/Jul/2020 | Listed | 21/Jul/2050 |
| BARCLAYS BANK PLC | Series NX000257696 - Issue of USD 50,000,000 Zero Coupon Notes due July 2050 . - GEM | XS2149649613 | 28/Jul/2020 | Listed | 28/Jul/2050 |
| BARCLAYS BANK PLC | Series NX000258377 - Issue of EUR 5,000,000 Interest Rate Notes due September 2025 - GEM | XS2149690179 | 31/Aug/2020 | Listed | 01/Sep/2025 |
| BARCLAYS BANK PLC | Series NX000258540 - Issue of USD 2,500,000 Equity Linked Notes due August 2025 - GEM | XS2160754631 | 14/Aug/2020 | Listed | 13/Aug/2025 |
| BARCLAYS BANK PLC | Series NX000259248 - CNY 100,000,000 Interest Rate Notes due September 2027 - GEM | XS2160797010 | 02/Sep/2020 | Listed | 02/Sep/2027 |
| BARCLAYS BANK PLC | Series NX000259973 - Issue of GBP 2,000,000 Equity Linked Notes due September 2025 - GEM | XS2161072173 | 16/Sep/2020 | Listed | 11/Sep/2025 |
| BARCLAYS BANK PLC | Series NX000261232 - EUR 1,500,000 Equity Index Linked Notes due October 2025 - GEM | XS2173794665 | 07/Oct/2020 | Listed | 07/Oct/2025 |
| BARCLAYS BANK PLC | Series NX000263534 - USD 20,000,000 Interest Rate Notes due October 2030 - GEM | XS2184485931 | 16/Oct/2020 | Listed | 16/Oct/2030 |
| BARCLAYS BANK PLC | Series NX000264836 - 12,200 Equity Linked Warrants due November 2025 - GEM | GB00B8SVPB68 | 05/Nov/2020 | Listed | 04/Nov/2025 |
| BARCLAYS BANK PLC | Series NX000264915 - USD 20,000,000 Interest Rate Credit Linked Notes due December 2030 - GEM | XS2187008458 | 19/Nov/2020 | Listed | 20/Dec/2030 |
| BARCLAYS BANK PLC | Series NX000265651 - USD 20,000,000 Interest Rate Notes due November 2030 - GEM | XS2194320623 | 16/Nov/2020 | Listed | 16/Nov/2030 |
| BARCLAYS BANK PLC | Series NX000268402 - Equity Index Linked Notes due June 2027 - GEM | GB00B8SVTS16 | 04/Dec/2020 | Listed | 01/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000269071 - EUR 1,500,000 Equity Index Linked Notes due December 2030 - GEM | XS2219515819 | 29/Dec/2020 | Listed | 30/Dec/2030 |
| BARCLAYS BANK PLC | Series NX000271410 - GBP 901,368 Equity Index Linked Notes due March 2027 - GEM | XS2223898953 | 16/Mar/2021 | Listed | 12/Mar/2027 |
| BARCLAYS BANK PLC | Series NX000272151 - USD 50,000,000 Interest Rate Linked Notes due February 2031 - GEM | XS2234153182 | 02/Feb/2021 | Listed | 02/Feb/2031 |
| BARCLAYS BANK PLC | Series NX000272319 - USD 20,000,000 Contingent Rate Credit linked Notes due December 2030 - GEM | XS2234165947 | 27/Jan/2021 | Listed | 20/Dec/2030 |
| BARCLAYS BANK PLC | Series NX000272529 - TRY 60,000,000 Fixed Rate Credit Linked Notes due December 2025 - GEM | XS2234181399 | 08/Feb/2021 | Listed | 20/Dec/2025 |
| BARCLAYS BANK PLC | Series NX000272856 - USD 100,000,000 Zero Coupon Notes due February 2051 - GEM | XS2234876618 | 08/Feb/2021 | Listed | 05/Feb/2051 |
| BARCLAYS BANK PLC | Series NX000274543 - Issue of USD 10,000,000 Zero Coupon Notes due February 2036 - GEM | XS2236871138 | 17/Feb/2021 | Listed | 17/Feb/2036 |
| BARCLAYS BANK PLC | Series NX000274848 - USD 20,000,000 Contingent Rate Credit linked Notes due December 2030. - GEM | XS2237759001 | 17/Feb/2021 | Listed | 20/Dec/2030 |
| BARCLAYS BANK PLC | Series NX000275676 - EUR 15,000,000 Interest Rate Linked Notes due March 2033 - GEM | XS2238045517 | 05/Mar/2021 | Listed | 02/Mar/2033 |
| BARCLAYS BANK PLC | Series NX000275853 - USD 85,000,000 Zero Coupon Notes due February 2051 - GEM | XS2238059575 | 26/Feb/2021 | Listed | 25/Feb/2051 |
| BARCLAYS BANK PLC | Series NX000278315 - AUD 20,000,000 Zero Coupon Notes due March 2036 - GEM | XS2253517838 | 11/Mar/2021 | Listed | 11/Mar/2036 |
| BARCLAYS BANK PLC | Series NX000278949 - USD 10,000,000 Zero Coupon Notes due March 2036 - GEM | XS2253564913 | 23/Mar/2021 | Listed | 23/Mar/2036 |
| BARCLAYS BANK PLC | Series NX000279128 - USD 50,000,000 Interest Rate Linked Notes due March 2031 - GEM | XS2253578624 | 24/Mar/2021 | Listed | 24/Mar/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000279342 - USD 50,000,000 Interest Rate Linked Notes, due March 2031 - GEM | XS2253594746 | 26/Mar/2021 | Listed | 25/Mar/2031 |
| BARCLAYS BANK PLC | Series NX000279372 - AUD 15,000,000 Interest Rate Notes fixed 2.55 per cent due March 2031 - GEM | XS2260795054 | 18/Mar/2021 | Listed | 18/Mar/2031 |
| BARCLAYS BANK PLC | Series NX000279381 - USD 55,000,000 30Y Fixed Coupon Callable Notes due 26 March 2051 - GEM | XS2260795567 | 26/Mar/2021 | Listed | 26/Mar/2051 |
| BARCLAYS BANK PLC | Series NX000279631 - USD 50,000,000 Interest Rate Linked Notes due March 2031. - GEM | XS2261522291 | 26/Mar/2021 | Listed | 26/Mar/2031 |
| BARCLAYS BANK PLC | Series NX000280564 - TRY 1,316,000,000 Zero Coupon Notes due 30 April 2031 - GEM | XS2261577196 | 21/Mar/2024 | Listed | 30/Apr/2031 |
| BARCLAYS BANK PLC | Series NX000280914 - Issue of AUD 12,000,000 Interest Rate Notes due March 2031 - GEM | XS2261598606 | 26/Mar/2021 | Listed | 26/Mar/2031 |
| BARCLAYS BANK PLC | Series NX000281402 - AUD 10,000,000 Interest Rate Notes due March 2031 - GEM | XS2267220411 | 30/Mar/2021 | Listed | 30/Mar/2031 |
| BARCLAYS BANK PLC | Series NX000282091 - NZD 10,000,000 Interest Rate Notes due April 2031 - GEM | XS2267258650 | 06/Apr/2021 | Listed | 06/Apr/2031 |
| BARCLAYS BANK PLC | Series NX000282108 - USD 45,000,000 30Y Fixed Coupon Callable Notes due 9 April 2051 - GEM | XS2267259625 | 09/Apr/2021 | Listed | 09/Apr/2051 |
| BARCLAYS BANK PLC | Series NX000282276 - NZD 14,000,000 Interest Rate Notes due April 2031 - GEM | XS2267268881 | 06/Apr/2021 | Listed | 06/Apr/2031 |
| BARCLAYS BANK PLC | Series NX000282784 - AUD 6,000,000 Interest Rate Notes due April 2031 - GEM | XS2267295850 | 14/Apr/2021 | Listed | 14/Apr/2031 |
| BARCLAYS BANK PLC | Series NX000283377 - USD 20,000,000 Interest Rate Notes due April 2031 - GEM | XS2269441254 | 15/Apr/2021 | Listed | 14/Apr/2031 |
| BARCLAYS BANK PLC | Series NX000285139 - USD 25,000,000 Interest Rate Linked Notes due April 2031 - GEM | XS2269540238 | 29/Apr/2021 | Listed | 29/Apr/2031 |
| BARCLAYS BANK PLC | Series NX000285381 - NZD 15,000,000 Interest Rate Notes due April 2036 - GEM | XS2271040664 | 23/Apr/2021 | Listed | 23/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000285958 - USD 25,000,000 Interest Rate Linked Notes due May 2031 - GEM | XS2271074481 | 06/May/2021 | Listed | 05/May/2031 |
| BARCLAYS BANK PLC | Series NX000286502 - USD 25,000,000 Interest Rate Linked Notes due May 2031. - GEM | XS2271406824 | 07/May/2021 | Listed | 07/May/2031 |
| BARCLAYS BANK PLC | Series NX000287886 - AUD 12,000,000 Zero Coupon Notes due May 2036 - GEM | XS2272175881 | 11/May/2021 | Listed | 11/May/2036 |
| BARCLAYS BANK PLC | Series NX000287912 - AUD 12,000,000 Interest Rate Notes due May 2031 - GEM | XS2272177234 | 12/May/2021 | Listed | 11/May/2031 |
| BARCLAYS BANK PLC | Series NX000288140 - NZD 60,000,000 Interest Rate Notes due May 2036 - GEM | XS2272388526 | 19/May/2021 | Listed | 19/May/2036 |
| BARCLAYS BANK PLC | Series NX000289354 - USD 10,000,000 Zero Coupon Notes due May 2036 - GEM | XS2275512247 | 20/May/2021 | Listed | 19/May/2036 |
| BARCLAYS BANK PLC | Series NX000289370 - USD 25,000,000 Interest Rate Linked Notes due May 2031. - GEM | XS2275744378 | 27/May/2021 | Listed | 27/May/2031 |
| BARCLAYS BANK PLC | Series NX000289371 - USD 25,000,000 Interest Rate Linked Notes due May 2031. - GEM | XS2275744451 | 27/May/2021 | Listed | 27/May/2031 |
| BARCLAYS BANK PLC | Series NX000290168 - AUD 12,000,000 Zero Coupon Callable Notes due May 2036 - GEM | XS2277289901 | 26/May/2021 | Listed | 26/May/2036 |
| BARCLAYS BANK PLC | Series NX000290441 - USD 25,000,000 Interest Rate Linked Notes due June 2031 - GEM | XS2277311762 | 03/Jun/2021 | Listed | 03/Jun/2031 |
| BARCLAYS BANK PLC | Series NX000291952 - USD 80,000,000 Interest Rate Linked Notes due June 2041 - GEM | XS2279144914 | 10/Jun/2021 | Listed | 10/Jun/2041 |
| BARCLAYS BANK PLC | Series NX000292906 - USD 2,000,000 Fixed Rate Credit Linked Notes due June 2026 - GEM | XS2285492588 | 16/Jul/2021 | Listed | 20/Jun/2026 |
| BARCLAYS BANK PLC | Series NX000294157 - USD 25,000,000 Interest Rate Linked Notes due July 2031 - GEM | XS2287047414 | 06/Jul/2021 | Listed | 06/Jul/2031 |
| BARCLAYS BANK PLC | Series NX000294695 - USD 15,000,000 Interest Rate Notes due June 2031 - GEM | XS2287093871 | 25/Jun/2021 | Listed | 25/Jun/2031 |
| BARCLAYS BANK PLC | Series NX000295356 - AUD 25,000,000 Interest Rate Notes due June 2031 - GEM | XS2289997848 | 30/Jun/2021 | Listed | 30/Jun/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX000297036 - USD 25,000,000 Interest Rate Linked Notes due July 2031 - GEM | XS2290690630 | 20/Jul/2021 | Listed | 20/Jul/2031 |
| BARCLAYS BANK PLC | Series NX000298269 - AUD 12,000,000 Zero Coupon Callable Notes due July 2036 - GEM | XS2293224510 | 21/Jul/2021 | Listed | 21/Jul/2036 |
| BARCLAYS BANK PLC | Series NX000301107 - USD 25,000,000 Interest Rate Linked Notes due 25 August 2031 - GEM | XS2299355425 | 25/Aug/2021 | Listed | 25/Aug/2031 |
| BARCLAYS BANK PLC | Series NX000301252 - USD 25,000,000 Interest Rate Linked Notes due August 2031 - GEM | XS2299368329 | 20/Aug/2021 | Listed | 20/Aug/2031 |
| BARCLAYS BANK PLC | Series NX000304080 - EUR 8,000,000 Fixed Rate Credit Linked Notes due December 2027 - GEM | XS2302170415 | 21/Sep/2021 | Listed | 20/Dec/2027 |
| BARCLAYS BANK PLC | Series NX000304083 - EUR 7,000,000 Fixed Rate Credit Linked Notes due December 2027 - GEM | XS2302170688 | 17/Sep/2021 | Listed | 20/Dec/2027 |
| BARCLAYS BANK PLC | Series NX000306942 - USD 2,400,000 Fixed Rate Credit Linked Notes due June 2026 - GEM | XS2305965571 | 06/Oct/2021 | Listed | 20/Jun/2026 |
| BARCLAYS BANK PLC | Series NX000307068 - USD 5,500,000 Fixed Rate Credit Linked Notes due December 2026 - GEM | XS2305973328 | 07/Oct/2021 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX000307343 - USD 1,000,000 Fixed Rate Credit Linked Notes due December 2026 - GEM | XS2310468447 | 12/Oct/2021 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX000307357 - AUD 13,000,000 Zero Coupon Callable Notes due October 2036 - GEM | XS2310469171 | 05/Oct/2021 | Listed | 05/Oct/2036 |
| BARCLAYS BANK PLC | Series NX000307595 - USD 500,000 Fixed Rate Credit Linked Notes due December 2026 - GEM | XS2310487587 | 13/Oct/2021 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX000349870 - USD 100,000,000 Callable Inverse Floater Notes due 31 January 2028 - GEM | XS2463292495 | 03/Feb/2023 | Listed | 31/Jan/2028 |
| BARCLAYS BANK PLC | Series NX00187480 - Issue of EURE 2,500,000 Autocallable Notes due 06th January 2025 - GEM | XS1471986718 | 04/Jan/2017 | Listed | 06/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00193983 - Issue of EUR 3,000,000 Autocallable Notes due 19 May 2025 - GEM | XS1555613436 | 18/May/2017 | Listed | 19/May/2025 |
| BARCLAYS BANK PLC | Series NX00194551 - Issue of EUR 3,600,000 Autocallable Notes due 30 May 2025 - GEM | XS1556070925 | 31/May/2017 | Listed | 30/May/2025 |
| BARCLAYS BANK PLC | Series NX00194720 - Issue of EUR 5,000,000 Autocallable Notes due 02 June 2025 - GEM | XS1556081021 | 02/Jun/2017 | Listed | 02/Jun/2025 |
| BARCLAYS BANK PLC | Series NX00194722 - Issue of EUR 4,000,000 Autocallable Notes due 02 June 2027 - GEM | XS1556081294 | 02/Jun/2017 | Listed | 02/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00195547 - Issue of EUR 2,900,000 Autocallable Notes due 16 June 2025 - GEM | XS1556971056 | 14/Jun/2017 | Listed | 16/Jun/2025 |
| BARCLAYS BANK PLC | Series NX00196159 - EUR 3,500,000 Autocallable Notes due 03 July 2025 - GEM | XS1570710332 | 03/Jul/2017 | Listed | 03/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00196398 - Issue of EUR 2,800,000 Autocallable Notes due 30 June 2025 - GEM | XS1570728110 | 29/Jun/2017 | Listed | 30/Jun/2025 |
| BARCLAYS BANK PLC | Series NX00199325 - EUR 2,900,000 Autocallable Notes due 18th August 2025 - GEM | XS1599620249 | 17/Aug/2017 | Listed | 18/Aug/2025 |
| BARCLAYS BANK PLC | Series NX00200694 - Issue of EUR 3,300,000 Autocallable Notes due 22 September 2025 - GEM | XS1620523578 | 20/Sep/2017 | Listed | 22/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00202260 - Issue of EUR 5,000,000 Autocallable Notes due 13 October 2025 - GEM | XS1620616588 | 13/Oct/2017 | Listed | 13/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00202500 - Issue of EUR 2,500,000 Autocallable Notes due 20 October 2025 - GEM | XS1620630498 | 19/Oct/2017 | Listed | 20/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00202849 - Issue of EUR 3,000,000 Autocallable Notes due 27 October 2025 - GEM | XS1641327736 | 25/Oct/2017 | Listed | 27/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00209231 - Issue of EUR 4,000,000 Autocallable Notes due 06 February 2026 - GEM | XS1683925751 | 06/Feb/2018 | Listed | 06/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00210072 - Issue of EUR 3,000,000 Autocallable Notes due 16 February 2026 - GEM | XS1683985730 | 16/Feb/2018 | Listed | 16/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00210286 - Issue of EUR 5,000,000 Autocallable Notes due 20th February 2026 - GEM | XS1714475776 | 20/Feb/2018 | Listed | 20/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00210511 - Issue of USD 3,200,000 Autocallable Notes due 23rd February 2026 - GEM | XS1714490064 | 23/Feb/2018 | Listed | 23/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00210832 - Issue of EUR 3,000,000 Autocallable Notes due 27 February 2026 - GEM | XS1714511323 | 28/Feb/2018 | Listed | 27/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00217901 - Issue of EUR 2,800,000 Autocallable Notes due 24 August 2026 - GEM | XS1812357058 | 23/Aug/2018 | Listed | 24/Aug/2026 |
| BARCLAYS BANK PLC | Series NX00219484 - Issue of USD 4,000,000 Worst of Autocallable Notes due 28 September 2026 - GEM | XS1828601077 | 27/Sep/2018 | Listed | 28/Sep/2026 |
| BARCLAYS BANK PLC | Series NX00222336 - Issue of EUR 3,000,000 Autocallable Notes due 11 December 2028 - GEM | XS1874514265 | 10/Dec/2018 | Listed | 11/Dec/2028 |
| BARCLAYS BANK PLC | Series NX00222770 - Issue of USD 2,220,000 Worst of Quanto Autocallable Barrier Reverse Convertible Notes due 24 December 2024 - GEM | CH0440245055 | 24/Dec/2018 | Listed | 24/Dec/2024 |
| BARCLAYS BANK PLC | Series NX00222771 - Issue of USD 2,000,000 Worst of Quanto Autocallable Barrier Reverse Convertible Notes due 24 December 2024 - GEM | CH0440245063 | 24/Dec/2018 | Listed | 24/Dec/2024 |
| BARCLAYS BANK PLC | Series NX00225773 - Issue of EUR 2,400,000 Autocallable Notes due 30 March 2027 - GEM | XS1914006744 | 26/Mar/2019 | Listed | 30/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00225775 - Issue of EUR 30,000,000 Autocallable Notes due 16 April 2027 - GEM | XS1914006827 | 16/Apr/2019 | Listed | 16/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00226101 - Issue of EUR 2,400,000 Autocallable Notes due 2 April 2027 - GEM | XS1931194416 | 02/Apr/2019 | Listed | 02/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00226349 - Issue of EUR 2,800,000 Autocallable Notes due 5 April 2027 - GEM | XS1931228339 | 05/Apr/2019 | Listed | 05/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00226428 - Issue of EUR 3,000,000 Autocallable Notes due 09 April 2029 - GEM | XS1931239534 | 08/Apr/2019 | Listed | 09/Apr/2029 |
| BARCLAYS BANK PLC | Series NX00227253 - Issue of EUR 30,000,000 Autocallable Notes due 26 April 2027 - GEM | XS1931337460 | 26/Apr/2019 | Listed | 26/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00227964 - Issue of USD 3,000,000 Autocallable Notes due 10 May 2027 - GEM | XS1945677745 | 08/May/2019 | Listed | 10/May/2027 |
| BARCLAYS BANK PLC | Series NX00227977 - Issue of USD 34,000,000 Autocallable Notes due 10 May 2027 - GEM | XS1945678396 | 08/May/2019 | Listed | 10/May/2027 |
| BARCLAYS BANK PLC | Series NX00228153 - Issue of EUR 30,000,000 Autocallable Notes due 13 May 2027 - GEM | XS1945690094 | 13/May/2019 | Listed | 13/May/2027 |
| BARCLAYS BANK PLC | Series NX00229460 - Issue of EUR 2,600,000 Autocallable Notes due 04 June 2026 - GEM | XS1945762349 | 04/Jun/2019 | Listed | 04/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00230070 - Issue of EUR 3,000,000 Autocallable Notes due 14 June 2027 - GEM | XS1962230535 | 14/Jun/2019 | Listed | 14/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00230438 - EUR 30,000,000 Autocallable Notes due July 2027 - GEM | XS1962254121 | 10/Jul/2019 | Listed | 12/Jul/2027 |
| BARCLAYS BANK PLC | Series NX00230597 - CHF 300,000 Quanto Autocallable Barrier Reverse Convertible Notes due June 2027 - GEM | CH0477364282 | 28/Jun/2019 | Listed | 28/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00232236 - EUR 3,100,000 Autocallable Notes due July 2027 - GEM | XS1984762184 | 31/Jul/2019 | Listed | 30/Jul/2027 |
| BARCLAYS BANK PLC | Series NX00232295 - USD 3,400,000 Autocallable Notes due August 2027 - GEM | XS1984765799 | 01/Aug/2019 | Listed | 02/Aug/2027 |
| BARCLAYS BANK PLC | Series NX00238113 - EUR 500,000 Super Tracker Notes linked to ESTX SD 30 (EUR) Pr due November 2024 - GEM | XS2033424032 | 15/Nov/2019 | Listed | 15/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00238664 - EUR 800,000 Super Tracker Notes linked to ESTX SD 30 (EUR) Pr due November 2024 - GEM | XS2033454880 | 22/Nov/2019 | Listed | 22/Nov/2024 |
| BARCLAYS BANK PLC | Series NX00246453 - Issue of EUR 1,000,000 Autocallable Barrier Reverse Convertible Notes due February 2025 - GEM | CH0525622590 | 27/Feb/2020 | Listed | 27/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00247974 - Issue of EUR 1,000,000 Worst-of Quanto Autocallable Barrier Reverse Convertible Notes due March 2025 - GEM | CH0525626450 | 16/Mar/2020 | Listed | 17/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00248596 - Issue of EUR 4,000,000 Autocallable Notes due April 2025 - GEM | XS2076315402 | 01/Apr/2020 | Listed | 01/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00248919 - Issue of EUR 30,000,000 Autocallable Notes due April 2025 - GEM | XS2088207456 | 15/Apr/2020 | Listed | 15/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00248921 - EUR 30,000,000 Autocallable Notes due April 2025 - GEM | XS2088207613 | 27/Apr/2020 | Listed | 28/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00252560 - USD 50,000,000 Zero Coupon Notes due June 2050 - GEM | XS2124663878 | 05/Jun/2020 | Listed | 04/Jun/2050 |
| BARCLAYS BANK PLC | Series NX00252604 - EUR 2,000,000 Worst of Autocallable Notes due June 2025 - GEM | XS2124666467 | 04/Jun/2020 | Listed | 04/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00255953 - EUR 30,000,000 Autocallable Notes due July 2025 - GEM | XS2142547780 | 06/Jul/2020 | Listed | 07/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00256295 - Issue of EUR 30,000,000 Autocallable Notes due July 2025 - GEM | XS2142567119 | 09/Jul/2020 | Listed | 09/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00256626 - GBP 1,900,000 Autocallable Notes due July 2026 - GEM | XS2142587653 | 14/Jul/2020 | Listed | 14/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00257498 - EUR 35,000,000 Autocallable Notes due July 2025. - GEM | XS2149636479 | 20/Aug/2020 | Listed | 23/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00257609 - EUR 30,000,000 Autocallable Notes due 24 July 2025 - GEM | XS2149643921 | 21/Aug/2020 | Listed | 24/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00261840 - EUR 30,000,000 Autocallable Notes due October 2025 - GEM | XS2173831293 | 15/Oct/2020 | Listed | 15/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00263565 - EUR 30,000,000 Autocallable Notes due October 2025. - GEM | XS2184488521 | 06/Nov/2020 | Listed | 16/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00264069 - EUR 2,500,000 Autocallable Notes due October 2025 - GEM | XS2186943739 | 30/Oct/2020 | Listed | 30/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00264070 - EUR 2,500,000 Autocallable Notes due October 2025. - GEM | XS2186943812 | 30/Oct/2020 | Listed | 30/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00264299 - USD 3,000,000 Autocallable Notes due November 2025 - GEM | XS2186963844 | 03/Nov/2020 | Listed | 03/Nov/2025 |
| BARCLAYS BANK PLC | Series NX00264830 - EUR 30,000,000 Autocallable Notes due November 2025 - GEM | XS2187002501 | 30/Nov/2020 | Listed | 14/Nov/2025 |
| BARCLAYS BANK PLC | Series NX00264914 - EUR 2,400,000 Autocallable Notes due November 2025 - GEM | XS2187008375 | 12/Nov/2020 | Listed | 12/Nov/2025 |
| BARCLAYS BANK PLC | Series NX00265015 - EUR 30,000,000 Autocallable Notes due November 2025 - GEM | XS2187017368 | 26/Nov/2020 | Listed | 12/Nov/2025 |
| BARCLAYS BANK PLC | Series NX00268828 - EUR 800,000 Autocallable Notes due December 2025 - GEM | XS2202444076 | 17/Dec/2020 | Listed | 17/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00271562 - EUR 1,200,000 Worst of Quanto Autocallable Barrier Reverse Convertible Notes due February 2025 - GEM | CH0583213076 | 01/Feb/2021 | Listed | 03/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00272540 - EUR 1,158,000 Quanto Autocallable Barrier Reverse Convertible Notes due February 2026 - GEM | CH0583214694 | 04/Feb/2021 | Listed | 04/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00272706 - EUR 1,158,000 Autocallable Barrier Reverse Convertible Notes due February 2026 - GEM | CH0595776870 | 04/Feb/2021 | Listed | 04/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00272747 - EUR 5,500,000 Autocallable Notes due January 2026 - GEM | XS2234869167 | 29/Jan/2021 | Listed | 29/Jan/2026 |
| BARCLAYS BANK PLC | Series NX00273369 - EUR 1,000,000 Digital Notes due February 2031 - GEM | XS2236786450 | 12/Feb/2021 | Listed | 05/Feb/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00273462 - EUR 6,000,000 Autocallable Notes due February 2025 - GEM | XS2236793829 | 03/Feb/2021 | Listed | 03/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00273995 - EUR 3,200,000 Autocallable Notes due February 2026 - GEM | XS2236832403 | 05/Feb/2021 | Listed | 05/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00274092 - USD 300,000 Autocallable Notes due February 2026 - GEM | XS2236838517 | 05/Feb/2021 | Listed | 05/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00274600 - USD 2,280,000 Autocallable Barrier Reverse Convertible Notes due February 2026 - GEM | CH0595780138 | 10/Feb/2021 | Listed | 10/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00275455 - EUR 2,200,000 Autocallable Notes due February 2026. - GEM | XS2237801134 | 18/Feb/2021 | Listed | 25/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00275460 - EUR 2,200,000 Autocallable Notes due February 2026 - GEM | XS2237801480 | 18/Feb/2021 | Listed | 18/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00276524 - EUR 2,200,000 Autocallable Notes due March 2026 - GEM | XS2251002098 | 01/Mar/2021 | Listed | 02/Mar/2026 |
| BARCLAYS BANK PLC | Series NX00279648 - EUR 30,000,000 Autocallable Notes due April 2026 - GEM | XS2261522887 | 09/Apr/2021 | Listed | 09/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00280609 - EUR 2,300,000 Autocallable Notes due April 2027 - GEM | XS2261580901 | 30/Apr/2021 | Listed | 30/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00281349 - EUR 2,400,000 Autocallable Notes due March 2026 - GEM | XS2267216732 | 29/Mar/2021 | Listed | 30/Mar/2026 |
| BARCLAYS BANK PLC | Series NX00281442 - EUR 2,200,000 Autocallable Notes, due March 2026 - GEM | XS2267222201 | 30/Mar/2021 | Listed | 30/Mar/2026 |
| BARCLAYS BANK PLC | Series NX00286427 - Series NX00286427 EUR 1,700,000 Worst of Autocallable Notes due May 2026 - GEM | XS2271102019 | 15/Jan/2024 | Listed | 06/May/2026 |
| BARCLAYS BANK PLC | Series NX00286933 - EUR 2,363,000 Autocallable Notes due May 2026 - GEM | XS2272102497 | 04/May/2021 | Listed | 04/May/2026 |
| BARCLAYS BANK PLC | Series NX00287488 - EUR 30,000,000 Autocallable Notes due May 2026 - GEM | XS2272145116 | 21/May/2021 | Listed | 07/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00287671 - EUR 179,000 Autocallable Notes due May 2026 - GEM | XS2272160008 | 07/May/2021 | Listed | 07/May/2026 |
| BARCLAYS BANK PLC | Series NX00288913 - EUR 30,000,000 Autocallable Notes, due May 2026 - GEM | XS2275476005 | 09/Jun/2021 | Listed | 25/May/2026 |
| BARCLAYS BANK PLC | Series NX00290190 - EUR 30,000,000 Autocallable Notes due May 2026. - GEM | XS2277292012 | 23/Jun/2021 | Listed | 26/May/2026 |
| BARCLAYS BANK PLC | Series NX00290703 - EUR 30,000,000 Autocallable Notes due May 2026. - GEM | XS2277332685 | 25/Jun/2021 | Listed | 28/May/2026 |
| BARCLAYS BANK PLC | Series NX00290787 - EUR 2,397,000 Autocallable Notes due May 2026 - GEM | XS2277340274 | 28/May/2021 | Listed | 28/May/2026 |
| BARCLAYS BANK PLC | Series NX00295109 - EUR 33,000,000 Autocallable Notes due June 2026 - GEM | XS2287131044 | 27/Jul/2021 | Listed | 29/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00296204 - EUR 3,040,000 Autocallable Notes due July 2026 - GEM | XS2290072623 | 06/Jul/2021 | Listed | 06/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00298778 - AUD 20,000,000 Zero Coupon Callable Notes due July 2036 - GEM | XS2293268053 | 23/Jul/2021 | Listed | 23/Jul/2036 |
| BARCLAYS BANK PLC | Series NX00298802 - EUR 1,000,000 Autocallable Notes due July 2026 - GEM | XS2293269960 | 30/Jul/2021 | Listed | 30/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00299025 - GBP 6,200,000 Autocallable Notes due July 2027 - GEM | XS2293289729 | 26/Jul/2021 | Listed | 26/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00301126 - AUD 14,000,000 Fixed Coupon Callable Notes due August 2028 - GEM | XS2299357470 | 19/Aug/2021 | Listed | 19/Aug/2028 |
| BARCLAYS BANK PLC | Series NX00301381 - AUD 50,000,000 Zero Coupon Callable Notes due August 2051 - GEM | XS2299378716 | 24/Aug/2021 | Listed | 24/Aug/2051 |
| BARCLAYS BANK PLC | Series NX00301384 - USD 100,000,000 Zero Coupon Callable Notes due August 2051 - GEM | XS2299379102 | 24/Aug/2021 | Listed | 24/Aug/2051 |
| BARCLAYS BANK PLC | Series NX00302369 - USD 20,000,000 Floored Floating Rate Notes linked to SOFR due August 2028 - GEM | US06739FLE96 | 30/Aug/2021 | Listed | 25/Aug/2028 |
| BARCLAYS BANK PLC | Series NX00302403 - USD 10,000,000 Fixed Coupon Callable Notes due August 2036 - GEM | XS2300753790 | 31/Aug/2021 | Listed | 31/Aug/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00302413 - CNY 100,000,000 Fixed Coupon Callable Notes due August 2028 - GEM | XS2300754418 | 27/Aug/2021 | Listed | 26/Aug/2028 |
| BARCLAYS BANK PLC | Series NX00302619 - EUR 5,000,000 Zero Coupon Callable Notes due September 2051 - GEM | XS2300770455 | 02/Sep/2021 | Listed | 02/May/2051 |
| BARCLAYS BANK PLC | Series NX00302796 - USD 20,000,000 Fixed Coupon Callable Notes due August 2028 - GEM | XS2300784910 | 27/Aug/2021 | Listed | 27/Aug/2028 |
| BARCLAYS BANK PLC | Series NX00303947 - EUR 800,000 Autocallable Notes due September 2026 - GEM | XS2302159012 | 06/Sep/2021 | Listed | 07/Sep/2026 |
| BARCLAYS BANK PLC | Series NX00303955 - EUR 800,000 Autocallable Notes due September 2026 - GEM | XS2302159285 | 06/Sep/2021 | Listed | 07/Sep/2026 |
| BARCLAYS BANK PLC | Series NX00304372 - GBP 750,000 Super Tracker Notes linked to FTSE 100 Index due May 2027 - GEM | XS2302195081 | 18/Nov/2021 | Listed | 14/May/2027 |
| BARCLAYS BANK PLC | Series NX00305017 - EUR 1,000,000 Autocallable Notes due September 2026 - GEM | XS1939802879 | 22/Sep/2021 | Listed | 22/Sep/2026 |
| BARCLAYS BANK PLC | Series NX00305210 - EUR 2,300,000 Autocallable Notes due September 2024. - GEM | XS1939819923 | 17/Sep/2021 | Listed | 17/Dec/2024 |
| BARCLAYS BANK PLC | Series NX00305369 - EUR 1,000,000 Autocallable Notes due September 2026. - GEM | XS1939834138 | 24/Sep/2021 | Listed | 24/Sep/2026 |
| BARCLAYS BANK PLC | Series NX00306099 - EUR 500,000 Autocallable Notes due September 2026. - GEM | XS2305901840 | 29/Sep/2021 | Listed | 29/Sep/2026 |
| BARCLAYS BANK PLC | Series NX00306121 - EUR 500,000 Autocallable Notes due September 2026 - GEM | XS2305903036 | 23/Sep/2021 | Listed | 23/Sep/2026 |
| BARCLAYS BANK PLC | Series NX00306241 - EUR 500,000 Autocallable Notes due October 2026 - GEM | XS2305911302 | 01/Oct/2021 | Listed | 01/Oct/2026 |
| BARCLAYS BANK PLC | Series NX00306935 - EUR 20,000,000 Supertracker Notes due November 2025 - GEM | XS2305965142 | 17/Dec/2021 | Listed | 17/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00307002 - EUR 500,000 Autocallable Notes due September 2028 - GEM | XS2305968591 | 04/Oct/2021 | Listed | 29/Sep/2028 |
| BARCLAYS BANK PLC | Series NX00307214 - USD 25,000,000 Interest Rate Linked Notes due October 2031 - GEM | XS2310457085 | 13/Oct/2021 | Listed | 13/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00307768 - EUR 10,000,000 Autocallable Split Note linked to he S&P Europe ESG Select EW 50 Point Decrement Index (Series 4) due October 2031 - GEM | CH1132486015 | 18/Oct/2021 | Listed | 13/Oct/2031 |
| BARCLAYS BANK PLC | Series NX00308329 - AUD 13,000,000 Zero Coupon Callable Notes due October 2036. - GEM | XS2311008903 | 13/Oct/2021 | Listed | 13/Oct/2036 |
| BARCLAYS BANK PLC | Series NX00308484 - NZD 15,000,000 Fixed Coupon Callable Notes due October 2031 - GEM | XS2311022052 | 13/Oct/2021 | Listed | 13/Oct/2031 |
| BARCLAYS BANK PLC | Series NX00308763 - USD 10,000,000 Fixed Coupon Callable Notes due October 2031 - GEM | XS2314466728 | 18/Oct/2021 | Listed | 18/Oct/2031 |
| BARCLAYS BANK PLC | Series NX00309559 - AUD 13,000,000 Zero Coupon Callable Notes due October 2036 - GEM | XS2314889952 | 29/Oct/2021 | Listed | 29/Oct/2036 |
| BARCLAYS BANK PLC | Series NX00309714 - EUR 5,000,000 Fixed Rate Credit Linked Notes due December 2026 - GEM | XS2314903456 | 11/Nov/2021 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00310022 - EUR 5,000,000 Autocallable Notes due November 2026 - GEM | XS2315551965 | 09/Nov/2021 | Listed | 09/Nov/2026 |
| BARCLAYS BANK PLC | Series NX00310045 - Issue of USD 2,500,000 Digital Notes due December 2028 - GEM | XS2315553078 | 21/Mar/2024 | Listed | 27/Dec/2028 |
| BARCLAYS BANK PLC | Series NX00310204 - USD 50,000,000 Fixed Coupon Callable Notes due October 2036 - GEM | XS2315564943 | 29/Oct/2021 | Listed | 28/Oct/2036 |
| BARCLAYS BANK PLC | Series NX00310206 - USD 1,000,000 Fixed Rate Callable Notes due October 2025 - GEM | XS2315565163 | 04/Nov/2021 | Listed | 28/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00310354 - EUR 3,000,000 Autocallable Notes due November 2024. - GEM | XS2315576285 | 25/Nov/2021 | Listed | 25/Nov/2024 |
| BARCLAYS BANK PLC | Series NX00311391 - AUD 13,000,000 Zero Coupon Callable Notes due November 2036 - GEM | XS2316626006 | 16/Nov/2021 | Listed | 16/Nov/2036 |
| BARCLAYS BANK PLC | Series NX00311479 - EUR 1,000,000 Autocallable Notes due November 2026 - GEM | XS2316632319 | 15/Nov/2021 | Listed | 16/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00311619 - EUR 1,000,000 Autocallable Notes due November 2026. - GEM | XS2316642623 | 16/Nov/2021 | Listed | 16/Nov/2026 |
| BARCLAYS BANK PLC | Series NX00311684 - USD 25,000,000 Interest Rate Linked Notes due November 2031 - GEM | XS2316646459 | 18/Nov/2021 | Listed | 18/Nov/2031 |
| BARCLAYS BANK PLC | Series NX00311687 - USD 25,000,000 Interest Rate Linked Notes due November 2031. - GEM | XS2316646533 | 18/Nov/2021 | Listed | 18/Nov/2031 |
| BARCLAYS BANK PLC | Series NX00312265 - USD 25,000,000 Interest Rate Linked Notes due November 2031. - GEM | XS2316694269 | 24/Nov/2021 | Listed | 24/Nov/2031 |
| BARCLAYS BANK PLC | Series NX00312266 - USD 25,000,000 Interest Rate Linked Notes, due November 2031 - GEM | XS2316694343 | 24/Nov/2021 | Listed | 24/Nov/2031 |
| BARCLAYS BANK PLC | Series NX00312267 - Issue of AUD 13,000,000 Zero Coupon Callable Notes due November 2036 - GEM | XS2316694426 | 24/Nov/2021 | Listed | 24/Nov/2036 |
| BARCLAYS BANK PLC | Series NX00312287 - EUR 2,220,000 Autocallable Notes due November 2024 - GEM | XS2316695589 | 17/Nov/2021 | Listed | 18/Nov/2024 |
| BARCLAYS BANK PLC | Series NX00312477 - USD 2,900,000 Floating Rate Credit Linked Notes due December 2026 - GEM | XS2316712269 | 18/Nov/2021 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00312671 - EUR 2,300,000 Autocallable Notes, due November 2024 - GEM | XS2316728422 | 26/Nov/2021 | Listed | 26/Nov/2024 |
| BARCLAYS BANK PLC | Series NX00312956 - USD 10,000,000 Floored Floating Rate Notes linked to Compounded SOFR due November 2028 - GEM | US06739FMA65 | 25/Nov/2021 | Listed | 24/Nov/2028 |
| BARCLAYS BANK PLC | Series NX00313010 - USD 25,000,000 Interest Rate Linked Notes due December 2031 - GEM | XS2320822757 | 01/Dec/2021 | Listed | 01/Dec/2031 |
| BARCLAYS BANK PLC | Series NX00313435 - EUR 1,605,000 Memory Coupon Credit Linked Notes due December 2026 linked to a Basket of Shares - GEM | XS2320860096 | 24/Dec/2021 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00313995 - AUD 32,000,000 Fixed Coupon Callable Notes due November 2031 - GEM | XS2320899623 | 30/Nov/2021 | Listed | 30/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00314288 - SEK 20,000,000 Fund-Linked Notes due December 2026 - GEM | SE0017133309 | 16/Dec/2021 | Listed | 17/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00314291 - EUR 2,265,000 Autocallable Notes due December 2024 - GEM | XS2326919722 | 03/Dec/2021 | Listed | 03/Dec/2024 |
| BARCLAYS BANK PLC | Series NX00314509 - EUR 3,000,000 Autocallable Notes due December 2024 - GEM | XS2326933806 | 06/Dec/2021 | Listed | 06/Dec/2024 |
| BARCLAYS BANK PLC | Series NX00315065 - EUR 500,000 Autocallable Notes due December 2026 - GEM | XS2326973851 | 08/Dec/2021 | Listed | 08/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00316109 - USD 1,000,000 Fixed Rate Credit Linked Notes due December 2026 - GEM | XS2329867514 | 20/Dec/2021 | Listed | 22/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00316181 - USD 1,250,000 Fixed Rate Credit Linked Notes due December 2026 - GEM | XS2329873165 | 21/Dec/2021 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00316343 - AUD 13,000,000 Zero Coupon Callable Notes due December 2036 - GEM | XS2329885250 | 30/Dec/2021 | Listed | 30/Dec/2036 |
| BARCLAYS BANK PLC | Series NX00317235 - NZD 28,000,000 Fixed Coupon Callable Notes due January 2032 - GEM | XS2338721215 | 12/Jan/2022 | Listed | 12/Jan/2032 |
| BARCLAYS BANK PLC | Series NX00317246 - AUD 13,000,000 Zero Coupon Callable Notes due January 2037 - GEM | XS2338721991 | 12/Jan/2022 | Listed | 12/Jan/2037 |
| BARCLAYS BANK PLC | Series NX00317256 - USD 2,000,000 Autocallable Equity Index linked Notes due January 2032 - GEM | XS2338722965 | 21/Jan/2022 | Listed | 28/Jan/2032 |
| BARCLAYS BANK PLC | Series NX00317988 - EUR 5,000,000 Autocallable Notes due February 2025 - GEM | XS2338779304 | 08/Feb/2022 | Listed | 07/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00318175 - AUD 50,000,000 Zero Coupon Callable Notes due January 2042 - GEM | XS2338795334 | 25/Jan/2022 | Listed | 25/Jan/2042 |
| BARCLAYS BANK PLC | Series NX00318477 - EUR 4,000,000 Equity Linked Notes due February 2027 - GEM | XS2339119922 | 07/Feb/2022 | Listed | 08/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00318718 - EUR 375,000,000 Cash Settled Exchangeable Securities due 2025, referable to Shares of Daimler AG - GEM | XS2341843006 | 18/Feb/2022 | Listed | 24/Jan/2025 |
| BARCLAYS BANK PLC | Series NX00318888 - AUD 13,000,000 Zero Coupon Callable Notes due 21 January 2037 - GEM | XS2341857303 | 21/Jan/2022 | Listed | 21/Jan/2037 |
| BARCLAYS BANK PLC | Series NX00319403 - EUR 2,340,000 Autocallable Notes due January 2025 - GEM | XS2341894256 | 26/Jan/2022 | Listed | 27/Jan/2025 |
| BARCLAYS BANK PLC | Series NX00319405 - EUR 2,300,000 Autocallable Notes due January 2025 - GEM | XS2341894330 | 26/Jan/2022 | Listed | 27/Jan/2025 |
| BARCLAYS BANK PLC | Series NX00319440 - EUR 2,500,000 Autocallable Notes due January 2025 - GEM | XS2341895733 | 26/Jan/2022 | Listed | 28/Jan/2025 |
| BARCLAYS BANK PLC | Series NX00319677 - USD 300,000 Autocallable Notes due January 2027 - GEM | XS2341913148 | 27/Jan/2022 | Listed | 27/Jan/2027 |
| BARCLAYS BANK PLC | Series NX00319754 - EUR 30,000,000 Autocallable Notes due January 2027 - GEM | XS2341919939 | 24/Feb/2022 | Listed | 27/Jan/2027 |
| BARCLAYS BANK PLC | Series NX00320490 - EUR 2,600,000 Autocallable Notes due February 2025 - GEM | XS2345466432 | 01/Feb/2022 | Listed | 03/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00320509 - EUR 1,000,000 Autocallable Notes due February 2025 - GEM | XS2345467836 | 07/Feb/2022 | Listed | 07/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00320521 - EUR 1,500,000 Autocallable Notes due February 2025 - GEM | XS2345468487 | 07/Feb/2022 | Listed | 07/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00320560 - USD 2,000,000 Autocallable Notes due February 2027 - GEM | XS2345469535 | 01/Feb/2022 | Listed | 01/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00320863 - EUR 1,700,000 Autocallable Notes due February 2025 - GEM | XS2345488675 | 02/Feb/2022 | Listed | 03/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00321033 - EUR 1,400,000 Autocallable Notes due February 2027 - GEM | XS2345496850 | 10/Feb/2022 | Listed | 09/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00321035 - EUR 800,000 Autocallable Notes, due February 2027 - GEM | XS2345497072 | 10/Feb/2022 | Listed | 09/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00321143 - EUR 250,000 Autocallable Notes due February 2025 - GEM | XS2345502848 | 03/Feb/2022 | Listed | 03/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00321299 - EUR 800,000 Autocallable Notes due February 2027 - GEM | XS2346001337 | 10/Feb/2022 | Listed | 09/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00321591 - USD 1,375,000 Fixed Rate Credit Linked Notes due December 2026. - GEM | XS2346020717 | 08/Feb/2022 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00321595 - USD 1,375,000 Fixed Rate Credit Linked Notes due December 2026 - GEM | XS2346021012 | 07/Feb/2022 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00321951 - EUR 2,460,000 Autocallable Notes due February 2025 - GEM | XS2346035079 | 09/Feb/2022 | Listed | 10/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00321980 - USD 1,150,000 Floating Rate Credit Linked Notes due December 2026 - GEM | XS2346332955 | 16/Feb/2022 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00322226 - AUD 13,000,000 Fixed Coupon Callable Notes due February 2042 - GEM | XS2348963773 | 15/Feb/2022 | Listed | 15/Feb/2042 |
| BARCLAYS BANK PLC | Series NX00322272 - EUR 30,000,000 Autocallable Notes due February 2028 - GEM | XS2348965711 | 18/Feb/2022 | Listed | 11/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00322559 - EUR 1,950,000 Autocallable Notes due March 2025 - GEM | XS2348980199 | 03/Mar/2022 | Listed | 03/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00322617 - AUD 15,000,000 Fixed Coupon Callable Notes due February 2032 - GEM | XS2348985073 | 15/Feb/2022 | Listed | 15/Feb/2032 |
| BARCLAYS BANK PLC | Series NX00322857 - EUR 2,300,000 Autocallable Notes due February 2025 - GEM | XS2348999611 | 16/Feb/2022 | Listed | 17/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00322886 - USD 2,280,000 Autocallable Notes due February 2025 - GEM | XS2349000567 | 16/Feb/2022 | Listed | 18/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00322955 - EUR 3,500,000 Equity Linked Notes due March 2027 - GEM | XS2349005103 | 28/Mar/2022 | Listed | 31/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00323122 - Issue of EUR 6,500,000 Supertracker Equity Index Linked Notes due April 2025 - GEM | XS2349016720 | 15/Mar/2022 | Listed | 30/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00323144 - EUR 650,000 Autocallable Notes due February 2027 - GEM | XS2349017538 | 25/Feb/2022 | Listed | 24/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00323221 - EUR 500,000 Autocallable Notes due February 2027 - GEM | XS2349021217 | 28/Feb/2022 | Listed | 26/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00323405 - EUR 350,000 Autocallable Notes due February 2027 - GEM | XS2349033659 | 28/Feb/2022 | Listed | 26/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00323806 - EUR 375,000 Autocallable Notes due March 2027 - GEM | XS2349056270 | 03/Mar/2022 | Listed | 03/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00323987 - EUR 1,000,000 Autocallable Notes due March 2025 - GEM | XS2349065859 | 02/Mar/2022 | Listed | 03/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00324162 - EUR 800,000 Autocallable Notes due March 2027 - GEM | XS2354916210 | 07/Mar/2022 | Listed | 08/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00324186 - Issue of USD 3,200,000 Floating Rate Callable Credit Linked Notes due December 2026 - GEM | XS2354919073 | 10/Mar/2022 | Listed | 20/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00324222 - EUR 2,650,000 Autocallable Notes due March 2025 - GEM | XS2354920162 | 01/Mar/2022 | Listed | 03/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00324291 - Issue of EUR 850,000 Autocallable Notes due March 2025 - GEM | XS2354923000 | 08/Mar/2022 | Listed | 10/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00324434 - Issue of GBP 14,088,000 Worst of Autocallable Notes due March 2029 - GEM | GB00B7NNT079 | 15/Mar/2022 | Listed | 09/Mar/2029 |
| BARCLAYS BANK PLC | Series NX00324515 - Issue of CNY 63,000,000 Fixed Coupon Callable Notes due March 2029 - GEM | XS2354934460 | 03/Mar/2022 | Listed | 03/Mar/2029 |
| BARCLAYS BANK PLC | Series NX00324566 - Issue of EUR 1,500,000 Autocallable Notes due March 2027 - GEM | XS2354936911 | 10/Mar/2022 | Listed | 10/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00324629 - EUR 2,300,000 Autocallable Notes due March 2025 - GEM | XS2354941085 | 03/Mar/2022 | Listed | 03/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00324995 - Issue of EUR 2,600,000 Autocallable Notes due March 2025 - GEM | XS2354963568 | 07/Mar/2022 | Listed | 07/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00325159 - Issue of EUR 2,550,000 Autocallable Notes due March 2025 - GEM | XS2354973872 | 31/Mar/2022 | Listed | 31/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00325160 - EUR 3,000,000 Autocallable Notes due March 2025 - GEM | XS2354973955 | 31/Mar/2022 | Listed | 31/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00325324 - Issue of EUR 3,000,000 Autocallable Notes due March 2025 - GEM | XS2355259768 | 09/Mar/2022 | Listed | 10/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00325626 - USD 500,000 Callable Notes due March 2026 - GEM | XS2355280616 | 15/Mar/2022 | Listed | 11/Mar/2026 |
| BARCLAYS BANK PLC | Series NX00325895 - EUR 2,150,000 Worst-of Quanto Autocallable Reverse Convertible Notes due March 2025 - GEM | CH1169786055 | 15/Mar/2022 | Listed | 17/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00325934 - Issue of EUR 2,500,000 Autocallable Barrier Reverse Convertible Notes due March 2025 - GEM | CH1169786352 | 15/Mar/2022 | Listed | 17/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00326081 - Issue of EUR 1,000,000 Fixed Rate Callable Notes due March 2025 - GEM | XS2357978795 | 16/Mar/2022 | Listed | 17/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00326413 - USD 15,000,000 Zero Coupon Callable Notes due March 2037 - GEM | XS2357998710 | 22/Mar/2022 | Listed | 18/Mar/2037 |
| BARCLAYS BANK PLC | Series NX00326864 - EUR 2,000,000 Autocallable Notes due March 2027 - GEM | XS2358027758 | 24/Mar/2022 | Listed | 24/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00326981 - CHF 1,000,000 Fixed Rate Credit Linked Notes due June 2026 - GEM | XS2358032915 | 04/Apr/2022 | Listed | 20/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00327188 - Issue of EUR 15,000,000 Fixed Coupon Callable Notes due March 2037 - GEM | XS2358046204 | 28/Mar/2022 | Listed | 28/Mar/2037 |
| BARCLAYS BANK PLC | Series NX00327192 - Issue of USD 70,000,000 Fixed Coupon Callable Notes due April 2032 - GEM | XS2358046386 | 06/Apr/2022 | Listed | 06/Apr/2032 |
| BARCLAYS BANK PLC | Series NX00327313 - USD 1,500,000 Fixed Rate Credit Linked Notes due December 2025 - GEM | XS2358054059 | 30/Mar/2022 | Listed | 20/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00327413 - Issue of EUR 4,000,000 Autocallable Notes due April 2025 - GEM | XS2358059363 | 20/Apr/2022 | Listed | 22/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00327426 - Issue of EUR 3,000,000 Autocallable Notes due April 2025 - GEM | XS2358059876 | 20/Apr/2022 | Listed | 22/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00327465 - CNY 60,000,000 Fixed Coupon Notes due March 2025 - GEM | XS2358063803 | 30/Mar/2022 | Listed | 30/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00327793 - EUR 500,000 Autocallable Notes due April 2025 - GEM | XS2366916679 | 08/Apr/2022 | Listed | 08/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00327811 - CNY 1,012,000,000 Fixed Coupon Notes due April 2025 - GEM | XS2366917305 | 05/Apr/2022 | Listed | 05/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00327935 - CNY 365,000,000 Fixed Coupon Notes due April 2025 - GEM | XS2366925829 | 07/Apr/2022 | Listed | 06/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00328497 - USD 2,150,000 Worst of Quanto Autocallable Reverse Convertible Notes due April 2025 - GEM | CH1177406043 | 07/Apr/2022 | Listed | 07/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00328585 - Issue of CNY 250,000,000 3Y Fixed Coupon One-time Callable Notes due 19 April 2025 - GEM | XS2366969959 | 19/Apr/2022 | Listed | 19/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00328881 - USD 20,000,000 Zero Coupon Callable Notes due April 2052 - GEM | XS2367248247 | 28/Apr/2022 | Listed | 19/Apr/2052 |
| BARCLAYS BANK PLC | Series NX00329279 - EUR 4,000,000 Digital Notes linked to EURO STOXX 50® Index due April 2025 - GEM | XS2367273278 | 22/Apr/2022 | Listed | 22/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00330149 - Issue of CNY 210,000,000 Fixed Coupon Notes due April 2025 - GEM | XS2370381696 | 22/Apr/2022 | Listed | 21/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00330179 - USD 10,000,000 Fixed Coupon Callable Notes due April 2037 - GEM | XS2370382744 | 26/Apr/2022 | Listed | 26/Apr/2037 |
| BARCLAYS BANK PLC | Series NX00330444 - EUR 1,500,000 Autocallable Notes due May 2027 - GEM | XS2370401049 | 08/Jun/2022 | Listed | 04/May/2027 |
| BARCLAYS BANK PLC | Series NX00330497 - USD 1,590,000 Quanto Autocallable Barrier Reverse Convertible Notes due April 2025 - GEM | CH1177412512 | 27/Apr/2022 | Listed | 28/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00330585 - EUR 9,000,000 Fixed Rate Callable Notes due May 2025 - GEM | XS2370409539 | 19/Jun/2023 | Listed | 19/May/2025 |
| BARCLAYS BANK PLC | Series NX00330667 - USD 15,000,000 Zero Coupon Callable Notes due April 2037 - GEM | XS2370415262 | 01/Jun/2022 | Listed | 29/Apr/2037 |
| BARCLAYS BANK PLC | Series NX00330749 - EUR 1,000,000 Fixed Rate Callable Notes due April 2025 - GEM | XS2370420007 | 10/Jun/2022 | Listed | 28/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00330958 - EUR 4,000,000 Autocallable Notes due May 2025 - GEM | XS2370433166 | 08/Jun/2022 | Listed | 26/May/2025 |
| BARCLAYS BANK PLC | Series NX00331163 - Issue of EUR 1,400,000 Autocallable Notes due May 2025 - GEM | XS2377607275 | 08/Jun/2022 | Listed | 05/May/2025 |
| BARCLAYS BANK PLC | Series NX00332000 - Issue of HKD 350,000,000 Fixed Coupon Notes due July 2025 - GEM | XS2377631069 | 18/Jul/2022 | Listed | 18/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00332007 - CNY 555,000,000 Fixed Coupon Notes due July 2025 - GEM | XS2377631143 | 21/Jul/2022 | Listed | 21/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00332243 - CNY 215,000,000 Zero Coupon Callable Notes due July 2027 - GEM | XS2377879510 | 27/Jul/2022 | Listed | 26/Jul/2027 |
| BARCLAYS BANK PLC | Series NX00332347 - USD 30,000,000 Range Accrual Callable Notes due July 2032 - GEM | XS2377885244 | 20/Jul/2022 | Listed | 20/Jul/2032 |
| BARCLAYS BANK PLC | Series NX00332450 - CNY 245,000,000 Fixed Coupon Notes due July 2025 - GEM | XS2377892703 | 22/Jul/2022 | Listed | 21/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00332566 - Issue of EUR 500,000 Autocallable Notes due July 2025 - GEM | XS2377901629 | 22/Jul/2022 | Listed | 22/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00333013 - EUR 300,000 Autocallable Notes due August 2027 - GEM | XS2377932939 | 05/Aug/2022 | Listed | 05/Aug/2027 |
| BARCLAYS BANK PLC | Series NX00333800 - EUR 500,000 Equity Index Linked Notes due August 2025 - GEM | FR001400C6M3 | 25/Aug/2022 | Listed | 25/Aug/2025 |
| BARCLAYS BANK PLC | Series NX00333827 - HKD 180,000,000 Fixed Coupon Notes due August 2025 - GEM | XS2409627994 | 11/Aug/2022 | Listed | 11/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00333919 - CNY 487,000,000 Fixed Coupon Notes due August 2025 - GEM | XS2409634420 | 10/Aug/2022 | Listed | 09/Aug/2025 |
| BARCLAYS BANK PLC | Series NX00333927 - EUR 300,000 Autocallable Notes due August 2027 - GEM | XS2409635237 | 09/Aug/2022 | Listed | 09/Aug/2027 |
| BARCLAYS BANK PLC | Series NX00334030 - USD 90,000,000 Fixed Coupon Notes due August 2025 - GEM | XS2409643173 | 10/Aug/2022 | Listed | 10/Aug/2025 |
| BARCLAYS BANK PLC | Series NX00334073 - USD 5,000,000 Fixed Coupon Callable Notes due August 2037 - GEM | XS2409645897 | 10/Aug/2022 | Listed | 10/Aug/2037 |
| BARCLAYS BANK PLC | Series NX00334201 - USD 1,100,000 Capped Floored Floating Rate Notes due August 2025 - GEM | CH1183559066 | 22/Aug/2022 | Listed | 18/Aug/2025 |
| BARCLAYS BANK PLC | Series NX00334351 - AUD 14,000,000 Fixed Coupon Callable Notes due August 2029 - GEM | XS2409665572 | 12/Aug/2022 | Listed | 12/Aug/2029 |
| BARCLAYS BANK PLC | Series NX00334561 - USD 77,000,000 Floating Rate Coupon Notes due August 2025 - GEM | XS2409681421 | 16/Aug/2022 | Listed | 15/Aug/2025 |
| BARCLAYS BANK PLC | Series NX00334701 - USD 15,000,000 Fixed Coupon Callable Notes due August 2037 - GEM | XS2414583695 | 16/Aug/2022 | Listed | 16/Aug/2037 |
| BARCLAYS BANK PLC | Series NX00334875 - USD 50,000,000 Fixed Coupon Notes due August 2025 - GEM | XS2414594114 | 22/Aug/2022 | Listed | 19/Aug/2025 |
| BARCLAYS BANK PLC | Series NX00335000 - EUR 3,580,000 Worst-of Quanto Reverse Convertible Notes due August 2025 - GEM | CH1208717939 | 25/Aug/2022 | Listed | 26/Aug/2025 |
| BARCLAYS BANK PLC | Series NX00335596 - CNY 70,000,000 Fixed Coupon Notes due August 2027 - GEM | XS2414645981 | 01/Sep/2022 | Listed | 31/Aug/2027 |
| BARCLAYS BANK PLC | Series NX00335707 - GBP 3,000,000 Equity Index Linked Notes due August 2027 - GEM | GB00B8SVSN95 | 26/Aug/2022 | Listed | 23/Aug/2027 |
| BARCLAYS BANK PLC | Series NX00335799 - EUR 12,000,000 Zero Coupon Callable Notes due August 2037 - GEM | XS2414947130 | 26/Aug/2022 | Listed | 25/Aug/2037 |
| BARCLAYS BANK PLC | Series NX00336367 - CNY 1,000,000,000 Zero Coupon Notes due September 2027 - GEM | XS2422258058 | 06/Sep/2022 | Listed | 06/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00337311 - Issue of CNY 1,000,000,000 Zero Coupon Bonds due September 2027 - GEM | XS2422328521 | 12/Sep/2022 | Listed | 09/Sep/2027 |
| BARCLAYS BANK PLC | Series NX00337827 - Issue of USD 5,000,000 Twin-Win Capital Protected Notes linked to S&P 500 Index due September 2025 - GEM | CH1208724430 | 16/Sep/2022 | Listed | 08/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00338120 - EUR 500,000 Autocallable Notes due September 2025 - GEM | XS2426245648 | 16/Sep/2022 | Listed | 16/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00338284 - USD 30,000,000 Autocallable Notes due September 2028 - GEM | XS2426254392 | 19/Sep/2022 | Listed | 19/Sep/2028 |
| BARCLAYS BANK PLC | Series NX00338672 - EUR 13,150,000 Callable Step up Notes due September 2025 - GEM | XS2426280124 | 22/Sep/2022 | Listed | 22/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00338921 - USD 600,000 Floored Floating Rate Notes due September 2025 - GEM | CH1215456018 | 22/Sep/2022 | Listed | 15/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00339071 - EUR 25,000,000 Floating Rate Coupon Notes due September 2034 - GEM | XS2426307182 | 28/Sep/2022 | Listed | 26/Sep/2034 |
| BARCLAYS BANK PLC | Series NX00339725 - EUR 500,000 Autocallable Notes due September 2025 - GEM | XS2428857242 | 22/Sep/2022 | Listed | 22/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00339726 - EUR 500,000 Autocallable Notes due September 2025 - GEM | XS2428857325 | 22/Sep/2022 | Listed | 22/Sep/2025 |
| BARCLAYS BANK PLC | Series NX0033994 - USD 4,300,000 Equity Index Linked Notes due September 2025 - GEM | XS2428872472 | 29/Sep/2022 | Listed | 26/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00340203 - Issue of EUR 2,500,000 Autocallable Notes due October 2027 - GEM | XS2428888809 | 03/Oct/2022 | Listed | 04/Oct/2027 |
| BARCLAYS BANK PLC | Series NX00340453 - EUR 15,000,000 Callable Fixed Rate Notes due October 2036 - GEM | XS2428904424 | 06/Oct/2022 | Listed | 05/Oct/2036 |
| BARCLAYS BANK PLC | Series NX00340456 - Issue of USD 13,000,000 Fixed Coupon Callable Notes due September 2027 - GEM | XS2428904770 | 28/Sep/2022 | Listed | 28/Sep/2027 |
| BARCLAYS BANK PLC | Series NX00340525 - EUR 1,000,000 Callable Step-Up Notes due September 2025 - GEM | XS2428910231 | 29/Sep/2022 | Listed | 29/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00340681 - Isuue of EUR 1,500,000 Autocallable Notes due September 2025 - GEM | XS2428917160 | 29/Sep/2022 | Listed | 29/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00340761 - Issue of EUR 20,000,000 Callable Fixed Rate Notes due October 2042 - GEM | XS2428924703 | 10/Oct/2022 | Listed | 06/Oct/2042 |
| BARCLAYS BANK PLC | Series NX00340777 - EUR 3,000,000 Autocallable Notes due September 2025 - GEM | XS2428924968 | 29/Sep/2022 | Listed | 29/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00341214 - USD 20,000,000 Fixed Coupon Callable Notes due September 2027 - GEM | XS2437037943 | 03/Oct/2022 | Listed | 30/Sep/2027 |
| BARCLAYS BANK PLC | Series NX00341823 - EUR 9,000,000 Autocallable Notes due October 2025 - GEM | XS2437079358 | 01/Nov/2022 | Listed | 31/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00342157 - USD 3,000,000 Equity Index Linked Notes due October 2025 - GEM | XS2437100493 | 18/Oct/2022 | Listed | 14/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00342210 - EUR 1,000,000 Autocallable Notes due October 2025 - GEM | XS2437104487 | 18/Oct/2022 | Listed | 20/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00342571 - MXN 200,000,000 Floating Rate Notes due October 2025 - GEM | XS2441818643 | 18/Oct/2022 | Listed | 17/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00342575 - Issue of USD 15,000,000 Floored Floating Rate Notes due October 2027 - GEM | US06739FMY42 | 21/Oct/2022 | Listed | 19/Oct/2027 |
| BARCLAYS BANK PLC | Series NX00342624 - EUR 2,500,000 Autocallable Notes due October, 2025 - GEM | XS2441822678 | 19/Oct/2022 | Listed | 20/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00342936 - Issue of CNY 165,000,000 Fixed Coupon Callable Notes due October 2026 - GEM | XS2441844482 | 25/Oct/2022 | Listed | 25/Oct/2026 |
| BARCLAYS BANK PLC | Series NX00343043 - USD 15,000,000 Floored Floating Rate Notes due October 2027 - GEM | XS2441850539 | 01/Nov/2022 | Listed | 28/Oct/2027 |
| BARCLAYS BANK PLC | Series NX00343177 - Issue of MXN 500,000,000 Fixed Rate Notes due October 2027 - GEM | XS2441857625 | 27/Oct/2022 | Listed | 27/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00343245 - USD 6,000,000 Floating Rate Credit Linked Notes due December 2025 - GEM | XS2441862468 | 07/Nov/2022 | Listed | 20/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00343247 - EUR 2,500,000 Digital Notes due November 2025 - GEM | XS2441862542 | 11/Nov/2022 | Listed | 11/Nov/2025 |
| BARCLAYS BANK PLC | Series NX00343372 - CNY 55,000,000 Fixed Coupon Notes due October 2027 - GEM | XS2441867186 | 02/Nov/2022 | Listed | 31/Oct/2027 |
| BARCLAYS BANK PLC | Series NX00343406 - Issue of EUR 2,500,000 Autocallable Notes due November 2027 - GEM | XS2441869125 | 18/Nov/2022 | Listed | 18/Nov/2027 |
| BARCLAYS BANK PLC | Series NX00343426 - Issue of GBP 10,000,000 Equity Index Linked Notes due November 2028 - GEM | XS2441870990 | 21/Mar/2024 | Listed | 08/Nov/2028 |
| BARCLAYS BANK PLC | Series NX00343547 - CNY 300,000,000 Fixed Coupon Notes due November 2025 - GEM | XS2441878894 | 07/Nov/2022 | Listed | 04/Nov/2025 |
| BARCLAYS BANK PLC | Series NX00344003 - USD 100,000,000 Floating Rate Coupon Notes due November 2027 - GEM | XS2441909798 | 11/Nov/2022 | Listed | 10/Nov/2027 |
| BARCLAYS BANK PLC | Series NX00344188 - Issue of EUR 5,000,000 Barrier Reverse Convertible Securities linked to EURO STOXX 50® Index due December 2027 - GEM | CH1222673977 | 22/Nov/2022 | Listed | 27/Dec/2027 |
| BARCLAYS BANK PLC | Series NX00344522 - EUR 500,000 Autocallable Notes due November 2025 - GEM | XS2443094961 | 23/Nov/2022 | Listed | 24/Nov/2025 |
| BARCLAYS BANK PLC | Series NX00344604 - Issue of USD 30,000,000 Fixed Coupon Notes due November 2027 - GEM | XS2443098442 | 21/Nov/2022 | Listed | 18/Nov/2027 |
| BARCLAYS BANK PLC | Series NX00345339 - Issue of EUR 1,000,000 6-Year EUR Hybrids Capped Floored Floater Notes due December 2028 - GEM | CH1222676632 | 21/Mar/2024 | Listed | 04/Dec/2028 |
| BARCLAYS BANK PLC | Series NX00345414 - EUR 1,000,000 Equity Linked Notes linked to EURO STOXX 50® Index due December 2027 - GEM | XS2443154294 | 05/Dec/2022 | Listed | 13/Dec/2027 |
| BARCLAYS BANK PLC | Series NX00345453 - USD 1,000,000 Equity Linked Notes linked to S&P 500 Index due December 2027 - GEM | XS2443156158 | 05/Dec/2022 | Listed | 06/Dec/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00345561 - USD 20,000,000 Fixed Rate Notes due November 2025 - GEM | XS2443163873 | 01/Dec/2022 | Listed | 25/Nov/2025 |
| BARCLAYS BANK PLC | Series NX00345670 - Issue of EUR 1,000,000 Autocallable Notes due December 2025 - GEM | XS2443170811 | 08/Dec/2022 | Listed | 08/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00345740 - EUR 2,130,000 Equity Linked Notes linked to EURO STOXX 50® Index due December 2027 - GEM | XS2443176347 | 12/Dec/2022 | Listed | 20/Dec/2027 |
| BARCLAYS BANK PLC | Series NX00345991 - Autocallable Notes due December 2027 - GEM | XS2448739289 | 20/Dec/2022 | Listed | 13/Dec/2027 |
| BARCLAYS BANK PLC | Series NX00346057 - EUR 1,000,000 Autocallable Notes due December 2025 - GEM | XS2448743711 | 07/Dec/2022 | Listed | 08/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00346341 - EUR 300,000 Autocallable Notes due December 2027 - GEM | XS2448760723 | 21/Dec/2022 | Listed | 21/Dec/2027 |
| BARCLAYS BANK PLC | Series NX00346938 - Issue of USD 2,000,000 Digital Notes due 27 December 2027 - GEM | CH1235329583 | 17/Jan/2023 | Listed | 27/Dec/2027 |
| BARCLAYS BANK PLC | Series NX00347118 - EUR 1,500,000 Autocallable Notes due December 2025 - GEM | XS2448813274 | 21/Dec/2022 | Listed | 22/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00347120 - USD 2,300,000 Autocallable Notes due December 2025 - GEM | XS2448813431 | 21/Dec/2022 | Listed | 22/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00347211 - EUR 1,000,000 Autocallable Notes due January 2026 - GEM | XS2448818588 | 06/Jan/2023 | Listed | 06/Jan/2026 |
| BARCLAYS BANK PLC | Series NX00347587 - EUR 2,000,000 Equity Index Linked Notes due January 2025 - GEM | XS2458802944 | 04/Jan/2023 | Listed | 03/Jan/2025 |
| BARCLAYS BANK PLC | Series NX00347605 - Issue of EUR 2,000,000 Autocallable Notes due December 2025 - GEM | XS2458804569 | 28/Dec/2022 | Listed | 29/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00347606 - Issue of USD 9,030,000 Quanto Super Tracker Notes due July 2024 - GEM | CH1235331142 | 05/Jan/2023 | Listed | 05/Jul/2027 |
| BARCLAYS BANK PLC | Series NX00347810 - EUR 6,600,000 Autocallable Notes due January 2026 - GEM | XS2458818197 | 27/Jan/2023 | Listed | 27/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00347846 - EUR 2,000,000 Equity Linked Notes linked to EURO STOXX 50® Index due January 2026 - GEM | CH1235331597 | 09/Jan/2023 | Listed | 05/Jan/2026 |
| BARCLAYS BANK PLC | Series NX00347921 - EUR 1,500,000 Autocallable Notes due January 2026 - GEM | XS2458825135 | 05/Jan/2023 | Listed | 05/Jan/2026 |
| BARCLAYS BANK PLC | Series NX00347927 - EUR 1,500,000 Autocallable Notes due January 2026 - GEM | XS2458825481 | 05/Jan/2023 | Listed | 05/Jan/2026 |
| BARCLAYS BANK PLC | Series NX00348024 - Issue of AUD 20,000,000 Callable Notes due January 2053 - GEM | XS2458832008 | 10/Jan/2023 | Listed | 10/Jan/2053 |
| BARCLAYS BANK PLC | Series NX00348090 - Issue of EUR 1,000,000 Digital Notes due January 2025 - GEM | XS2458834558 | 17/Jan/2023 | Listed | 17/Jan/2025 |
| BARCLAYS BANK PLC | Series NX00348094 - EUR 1,000,000 Equity Linked Notes linked to EURO STOXX 50® Index due January 2028 - GEM | XS2458834806 | 20/Jan/2023 | Listed | 17/Jan/2028 |
| BARCLAYS BANK PLC | Series NX00348231 - MXN 500,000,000 Fixed Rate Notes due January 2028 - GEM | XS2458843112 | 11/Jan/2023 | Listed | 11/Jan/2028 |
| BARCLAYS BANK PLC | Series NX00348250 - MXN 500,000,000 Fixed Rate Notes due January 2030 - GEM | XS2458843468 | 11/Jan/2023 | Listed | 11/Jan/2030 |
| BARCLAYS BANK PLC | Series NX00348460 - Issue of AUD 22,000,000 Callable Notes due January 2053 - GEM | XS2458858730 | 17/Jan/2023 | Listed | 17/Jan/2053 |
| BARCLAYS BANK PLC | Series NX00348601 - EUR 350,000 Autocallable Notes due January 2028 - GEM | XS2458868887 | 23/Jan/2023 | Listed | 24/Jan/2028 |
| BARCLAYS BANK PLC | Series NX00348634 - USD 300,000 Autocallable Notes due January 2028 - GEM | XS2458872137 | 17/Jan/2023 | Listed | 18/Jan/2028 |
| BARCLAYS BANK PLC | Series NX00348665 - Issue of EUR 5,000,000 Autocallable Notes due January 2026 - GEM | XS2458874000 | 20/Jan/2023 | Listed | 16/Jan/2026 |
| BARCLAYS BANK PLC | Series NX00348919 - Issue of USD 10,000,000 Floating Rate Coupon Notes due January 2030 - GEM | XS2458889610 | 18/Jan/2023 | Listed | 18/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00349088 - USD 15,000,000 Floating Rate Coupon Notes due January 2028 - GEM | XS2458900284 | 19/Jan/2023 | Listed | 19/Jan/2028 |
| BARCLAYS BANK PLC | Series NX00349136 - EUR 10,000,000 Autocallable Notes due February 2026 - GEM | XS2458902900 | 14/Feb/2023 | Listed | 16/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00349137 - EUR 5,000,000 Autocallable Notes due February 2026 - GEM | XS2458903031 | 14/Feb/2023 | Listed | 16/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00349309 - CNY 600,000,000 Callable Fixed Coupon Notes due January 2026 - GEM | XS2463257159 | 02/Feb/2023 | Listed | 30/Jan/2026 |
| BARCLAYS BANK PLC | Series NX00349629 - Issue of EUR 1,500,000 Worst-of Quanto Autocallable Barrier Reverse Convertible Notes due January 2028 - GEM | CH1235336935 | 24/Jan/2023 | Listed | 24/Jan/2028 |
| BARCLAYS BANK PLC | Series NX00349725 - USD 1,750,000 4-Year USD Floored Floater Notes due January 2027 - GEM | CH1235337065 | 25/Jan/2023 | Listed | 25/Jan/2027 |
| BARCLAYS BANK PLC | Series NX00350112 - EUR 11,000,000 Steepener Notes due February 2038 - GEM | XS2171890713 | 06/Feb/2023 | Listed | 03/Feb/2038 |
| BARCLAYS BANK PLC | Series NX00350185 - EUR 700,000 Autocallable Notes due February 2027 - GEM | XS2463266572 | 10/Feb/2023 | Listed | 10/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00350444 - EUR 1,000,000 Digital Notes due February 2026 - GEM | XS2463321344 | 08/Feb/2023 | Listed | 09/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00350520 - EUR 6,000,000 Equity Index Linked Notes due February 2025 - GEM | XS2171891521 | 13/Feb/2023 | Listed | 10/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00350628 - EUR 400,000 Autocallable Notes due February 2028 - GEM | XS2463330410 | 09/Feb/2023 | Listed | 09/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00350905 - EUR 1,350,000 3-Year EUR Collared Floater Notes due February 2026 - GEM | CH1245537258 | 08/Feb/2023 | Listed | 03/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00351182 - AUD 12,000,000 Callable Fixed Coupon Notes due February 2053 - GEM | XS2463726328 | 17/Feb/2023 | Listed | 16/Feb/2053 |
| BARCLAYS BANK PLC | Series NX00351325 - CNY 350,000,000 Fixed Rate Notes due February 2028 - GEM | XS2469985589 | 10/Feb/2023 | Listed | 10/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00351384 - Issue of AUD 70,000,000 Callable Fixed Coupon Notes due February 2028 - GEM | XS2469989656 | 16/Feb/2023 | Listed | 28/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00351448 - Issue of PLN 110,000,000 Fixed Rate Notes due 2029 - GEM | XS2469992445 | 05/Aug/2024 | Listed | 08/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00351502 - Issue of AUD 20,000,000 Callable Fixed Coupon Notes due February 2033 - GEM | XS2469996867 | 10/Feb/2023 | Listed | 09/Feb/2033 |
| BARCLAYS BANK PLC | Series NX00351559 - GBP 17,000,000 Equity Index Linked Notes linked to a Basket of Indices due February 2029 - GEM | GB00B8SVSD97 | 20/Feb/2023 | Listed | 16/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00351684 - AUD 30,000,000 Callable Fixed Coupon Notes due February 2053 - GEM | XS2470007126 | 15/Feb/2023 | Listed | 15/Feb/2053 |
| BARCLAYS BANK PLC | Series NX00351705 - Issue of EUR 5,250,000 Floating Rate Credit Linked Notes due December 2027 - GEM | XS2470007985 | 20/Feb/2023 | Listed | 20/Dec/2027 |
| BARCLAYS BANK PLC | Series NX00351891 - Issue of AUD 24,000,000 Zero Coupon Callable Notes due February 2033 - GEM | XS2470018834 | 13/Feb/2023 | Listed | 13/Feb/2033 |
| BARCLAYS BANK PLC | Series NX00351892 - AUD 10,000,000 Zero Coupon Callable Notes due February 2033 - GEM | XS2470018917 | 13/Feb/2023 | Listed | 13/Feb/2033 |
| BARCLAYS BANK PLC | Series NX00351916 - Issue of EUR 7,020,000 Collared Floating Rate Notes due February 2025 - GEM | XS2470019725 | 23/Feb/2023 | Listed | 24/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00352228 - AUD 12,000,000 Callable Notes due February 2053 - GEM | XS2470041141 | 24/Feb/2023 | Listed | 24/Feb/2053 |
| BARCLAYS BANK PLC | Series NX00352243 - Issue of AUD 14,000,000 Fixed Coupon Callable Notes due February 2033 - GEM | XS2470042545 | 22/Feb/2023 | Listed | 22/Feb/2033 |
| BARCLAYS BANK PLC | Series NX00352249 - Issue of EUR 500,000 Autocallable Notes due February 2028 - GEM | XS2470042974 | 23/Feb/2023 | Listed | 23/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00352255 - Issue of EUR 300,000 Autocallable Notes due February 2028 - GEM | XS2470043436 | 23/Feb/2023 | Listed | 22/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00352256 - EUR 300,000 Autocallable Notes due February 2028 - GEM | XS2470043519 | 23/Feb/2023 | Listed | 22/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00352257 - Issue of EUR 300,000 Autocallable Notes due February 2028 - GEM | XS2470043600 | 23/Feb/2023 | Listed | 22/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00352329 - EUR 2,000,000 Equity Index Linked Notes due February 2025 - GEM | XS2470049045 | 16/Feb/2023 | Listed | 17/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00352400 - Issue of AUD 14,000,000 Fixed Coupon Callable Notes due February 2033 - GEM | XS2470705919 | 23/Feb/2023 | Listed | 23/Feb/2033 |
| BARCLAYS BANK PLC | Series NX00352723 - EUR 2,000,000 Equity Index Linked Notes due February 2027 - GEM | XS2470727210 | 01/Mar/2023 | Listed | 24/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00352818 - Callable Fixed Coupon Notes due February 2028 - GEM | XS2470734935 | 20/Feb/2023 | Listed | 17/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00352819 - USD 25,000,000 Callable Fixed Coupon Notes due February 2028 - GEM | XS2470735072 | 20/Feb/2023 | Listed | 17/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00352974 - Issue of USD 5,000,000 Callable Fixed Rate Notes due February 2025 - GEM | XS2478553196 | 21/Feb/2023 | Listed | 21/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00353015 - Issue of USD 20,000,000 Fixed Coupon Callable Notes due February 2028 - GEM | XS2478556454 | 21/Feb/2023 | Listed | 21/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00353192 - AUD 30,000,000 Fixed Coupon Callable Notes due February 2038 - GEM | XS2478568467 | 22/Feb/2023 | Listed | 22/Feb/2038 |
| BARCLAYS BANK PLC | Series NX00353225 - Issue of USD 10,000,000 Fixed Coupon Callable Notes due February 2028 - GEM | XS2478570877 | 22/Feb/2023 | Listed | 22/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00353300 - CHF 1,350,000 Quanto Autocallable Barrier Reverse Convertible Notes due February 2028 - GEM | CH1245543488 | 22/Feb/2023 | Listed | 22/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00353485 - Issue of GBP 4,000,000 Worst of Autocallable Notes due May 2029 - GEM | XS2478590800 | 21/Mar/2024 | Listed | 09/May/2029 |
| BARCLAYS BANK PLC | Series NX00353692 - Issue of EUR 6,000,000 Autocallable Notes due March 2026 - GEM | XS2478607976 | 16/Mar/2023 | Listed | 16/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00353833 - Issue of EUR 3,000,000 Callable Fixed Rate Notes due March 2039 - GEM | XS2478618072 | 06/Mar/2023 | Listed | 03/Mar/2039 |
| BARCLAYS BANK PLC | Series NX00353918 - Issue of USD 10,000,000 Floating Rate Coupon Notes due February 2028 - GEM | XS2478883064 | 24/Feb/2023 | Listed | 24/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00354351 - Issue of EUR 1,000,000 Collared Floating Notes due March 2028 - GEM | XS2483155987 | 10/Mar/2023 | Listed | 10/Mar/2028 |
| BARCLAYS BANK PLC | Series NX00354494 - Issue of EUR 500,000 Autocallable Notes due March 2028 - GEM | XS2483166596 | 09/Mar/2023 | Listed | 09/Mar/2028 |
| BARCLAYS BANK PLC | Series NX00354578 - Issue of GBP 4,750,000 Autocallable Notes due March 2029 - GEM | XS2483172644 | 09/Mar/2023 | Listed | 09/Mar/2029 |
| BARCLAYS BANK PLC | Series NX00354677 - Issue of AUD 14,000,000 Fixed Coupon Callable Notes due March 2033 - GEM | XS2483181553 | 10/Mar/2023 | Listed | 10/Mar/2033 |
| BARCLAYS BANK PLC | Series NX00354777 - Issue of EUR 10,000,000 Collared Floating Rate Notes due March 2025 - GEM | XS2483188301 | 10/Mar/2023 | Listed | 10/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00355002 - EUR 1,732,000 European Barrier Autocallable Notes linked to STOXX Europe 600 Basic Resources Price EUR Index due March 2028 - GEM | FI4000549456 | 24/Mar/2023 | Listed | 24/Mar/2028 |
| BARCLAYS BANK PLC | Series NX00355011 - Issue of EUR 1,000,000 Autocallable Notes linked to EURO STOXX Banks® Index due March 2026 - GEM | XS2483204439 | 15/Mar/2023 | Listed | 16/Mar/2026 |
| BARCLAYS BANK PLC | Series NX00355208 - Issue of EUR 500,000 Autocallable Notes due March 2028 - GEM | XS2483219205 | 14/Mar/2023 | Listed | 14/Mar/2028 |
| BARCLAYS BANK PLC | Series NX00355411 - Issue of CHF 3,000,000 Equity Linked Note linked to Swiss Market Index (SMI®) due March 2029 - GEM | CH1252022798 | 09/Mar/2023 | Listed | 08/Mar/2029 |
| BARCLAYS BANK PLC | Series NX00355944 - Issue of EUR 2,500,000 Equity Linked Notes linked to EURO STOXX 50 Index due March 2025 - GEM | XS2484985010 | 21/Mar/2024 | Listed | 14/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00356155 - EUR 1,400,000 3-Year EUR Floored Floater Notes due March 2026 - GEM | CH0551991737 | 23/Mar/2023 | Listed | 23/Mar/2026 |
| BARCLAYS BANK PLC | Series NX00356262 - Issue of GBP 14,820,007 Worst of Autocallable Notes due March 2028 - GEM | XS2483259508 | 21/Mar/2024 | Listed | 23/Mar/2028 |
| BARCLAYS BANK PLC | Series NX00356263 - EUR 4,000,000 Autocallable Notes due April 2026 - GEM | XS2485387596 | 06/Apr/2023 | Listed | 07/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00356340 - Issue of CNY 20,000,000 Fixed Rate Notes due March 2028 - GEM | XS2485394618 | 24/Mar/2023 | Listed | 24/Mar/2028 |
| BARCLAYS BANK PLC | Series NX00356461 - Issue of USD 3,000,000 Quanto Equity Linked Notes linked to EURO STOXX 50® Index due March 2025 - GEM | CH1252025585 | 21/Mar/2023 | Listed | 17/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00356831 - Issue of EUR 2,500,000 Equity Linked Notes linked to EURO STOXX 50® Index due March 2026 - GEM | CH1252026534 | 28/Mar/2023 | Listed | 30/Mar/2026 |
| BARCLAYS BANK PLC | Series NX00357129 - EUR 1,600,000 Worst of Autocallable Notes due April 2026 - GEM | XS2485821206 | 06/Apr/2023 | Listed | 07/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00359101 - GBP 1,000,000 Autocallable Notes due April 2028 - GEM | XS2491848615 | 20/Apr/2023 | Listed | 20/Apr/2028 |
| BARCLAYS BANK PLC | Series NX00359109 - EUR 400,000 Autocallable Barrier Reverse Convertible Notes due April 2026 - GEM | CH1259306442 | 11/Apr/2023 | Listed | 13/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00359113 - Issue of EUR 1,100,000 Worst of Quanto Autocallable Reverse Convertible Notes due April 2026 - GEM | CH1259306467 | 04/Apr/2023 | Listed | 07/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00359410 - EUR 6,000,000 Autocallable Notes due April 2026 - GEM | XS2491867912 | 06/Apr/2023 | Listed | 07/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00359898 - EUR 3,215,000 European Barrier Autocallable Equity linked Notes due May 2028 - GEM | XS2492182949 | 09/May/2023 | Listed | 05/May/2028 |
| BARCLAYS BANK PLC | Series NX00360015 - Issue of EUR 1,350,000 Worst of Quanto Autocallable Reverse Convertible Notes due April 2025 - GEM | CH1259308539 | 25/Apr/2023 | Listed | 25/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00360020 - Issue of USD 2,000,000 Super Tracker Notes linked to SPDR GOLD SHARES due June 2029 - GEM | XS2492194878 | 21/Mar/2024 | Listed | 05/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00360022 - Issue of GBP 2,000,000 Quanto Super Tracker Notes linked to SPDR GOLD SHARES due June 2029 - GEM | XS2492194795 | 21/Mar/2024 | Listed | 05/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00360677 - EUR 2,000,000 Reverse Convertible Notes due April 2025 - GEM | XS2503633542 | 28/Apr/2023 | Listed | 22/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00360679 - EUR 4,000,000 Digital Notes due April 2025 - GEM | XS2503633625 | 28/Apr/2023 | Listed | 28/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00360682 - Issue of USD 4,000,000 Digital Notes due April 2025 - GEM | XS2503633898 | 28/Apr/2023 | Listed | 28/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00360692 - EUR 2,000,000 Equity Linked Notes linked to STOXX Europe 600Price Index EUR due April 2026 - GEM | XS2503634193 | 28/Apr/2023 | Listed | 28/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00361099 - EUR 1,700,000 Worst-of Barrier Reverse Convertible Notes due April 2025 - GEM | CH1259310311 | 26/Apr/2023 | Listed | 28/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00361100 - EUR 2,300,000 Barrier Reverse Convertible Notes due April 2025 - GEM | CH1259310329 | 26/Apr/2023 | Listed | 28/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00361174 - EUR 1,800,000 Autocallable Notes due April 2026 - GEM | XS2503674736 | 27/Apr/2023 | Listed | 27/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00361175 - Issue of EUR 1,800,000 Autocallable Notes due April 2026 - GEM | XS2503674819 | 27/Apr/2023 | Listed | 27/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00361187 - Issue of EUR 4,000,000 Autocallable Notes due May 2026 - GEM | XS2503675543 | 18/May/2023 | Listed | 18/May/2026 |
| BARCLAYS BANK PLC | Series NX00361225 - Issue of SEK 54,160,000 Index Linked Notes due May 2028 - GEM | SE0020180180 | 17/May/2023 | Listed | 17/May/2028 |
| BARCLAYS BANK PLC | Series NX00361227 - EUR 2,565,000 Autocallable Notes due April 2026 - GEM | XS2503680543 | 27/Apr/2023 | Listed | 27/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00361446 - Issue of GBP 6,000,000 Digital Notes due May 2028 - GEM | XS2503705555 | 21/Mar/2024 | Listed | 10/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00361675 - Issue of EUR 1,550,000 Autocallable Notes due May 2028 - GEM | XS2505808787 | 21/Mar/2024 | Listed | 10/May/2028 |
| BARCLAYS BANK PLC | Series NX00361889 - Issue of EUR 2,700,000 Autocallable Notes due May 2028 - GEM | XS2505828116 | 04/May/2023 | Listed | 04/May/2028 |
| BARCLAYS BANK PLC | Series NX00362006 - Issue of EUR 1,500,000 Worst of Autocallable Notes due May 2026 - GEM | XS2505835590 | 12/May/2023 | Listed | 12/May/2026 |
| BARCLAYS BANK PLC | Series NX00362011 - Issue of USD 100,000,000 Callable Floating Rate Notes due May 2029 - GEM | XS2505836051 | 05/May/2023 | Listed | 05/May/2029 |
| BARCLAYS BANK PLC | Series NX00362140 - Issue of GBP 2,000,000 Worst of Autocallable Notes due May 2029 - GEM | XS2492186189 | 21/Mar/2024 | Listed | 25/May/2029 |
| BARCLAYS BANK PLC | Series NX00362231 - Issue of EUR 10,000,000 Equity Index Linked Notes due December 2025 - GEM | XS2505853148 | 05/May/2023 | Listed | 31/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00362450 - USD 5,000,000 Quanto Knock-Out Notes linked to STOXX Europe 600 Price Index due May 2026 - GEM | CH1259312895 | 18/May/2023 | Listed | 18/May/2026 |
| BARCLAYS BANK PLC | Series NX00362540 - Issue of GBP 2,000,000 Digital Notes due May 2025 - GEM | XS2505874656 | 21/Mar/2024 | Listed | 12/May/2025 |
| BARCLAYS BANK PLC | Series NX00362642 - Issue of USD 5,000,000 Equity Index Linked Notes due June 2028 - GEM | XS2505884887 | 21/Mar/2024 | Listed | 14/Jun/2028 |
| BARCLAYS BANK PLC | Series NX00363055 - Issue of USD 6,000,000 Super Tracker Notes linked to MSCI EAFE due May 2025 - GEM | XS2505884960 | 24/May/2023 | Listed | 27/May/2027 |
| BARCLAYS BANK PLC | Series NX00363065 - Issue of EUR 100,000 Worst of Autocallable Notes due May 2026 - GEM | XS2506726327 | 21/Mar/2024 | Listed | 12/May/2026 |
| BARCLAYS BANK PLC | Series NX00363067 - Issue of GBP 2,605,000 Worst of Autocallable Notes due May 2029 - GEM | XS2506726673 | 21/Mar/2024 | Listed | 31/May/2029 |
| BARCLAYS BANK PLC | Series NX00363149 - Issue of SEK 20,000,000 Index Linked Notes due May 2028 - GEM | SE0020202877 | 17/May/2023 | Listed | 17/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00363439 - EUR 5,000,000 Autocallable Notes due May 2026 - GEM | XS2506760698 | 24/May/2023 | Listed | 25/May/2026 |
| BARCLAYS BANK PLC | Series NX00363452 - EUR 4,000,000 Autocallable Notes due May 2026 - GEM | XS2506761076 | 16/May/2023 | Listed | 18/May/2026 |
| BARCLAYS BANK PLC | Series NX00363486 - MXN 500,000,000 Fixed Rate Notes due May 2028 - GEM | XS2506763361 | 15/May/2023 | Listed | 15/May/2028 |
| BARCLAYS BANK PLC | Series NX00364230 - Issue of EUR 850,000 Worst of Autocallable Notes due May 2026 - GEM | XS2506827786 | 29/May/2023 | Listed | 29/May/2026 |
| BARCLAYS BANK PLC | Series NX00364477 - EUR 500,000 Autocallable Notes due May 2026 - GEM | XS2513339122 | 31/May/2023 | Listed | 29/May/2026 |
| BARCLAYS BANK PLC | Series NX00364603 - USD 1,500,000 Autocallable Notes due June 2026 - GEM | XS2513369897 | 01/Jun/2023 | Listed | 01/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00364634 - EUR 2,000,000 Autocallable Notes due June 2026 - GEM | XS2513380191 | 01/Jun/2023 | Listed | 01/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00364943 - Issue of EUR 2,000,000 Autocallable Notes due May 2028 - GEM | XS2514179113 | 21/Mar/2024 | Listed | 30/May/2028 |
| BARCLAYS BANK PLC | Series NX00365163 - Issue of EUR 275,000 Worst of Autocallable Notes due June 2026 - GEM | XS2514198170 | 31/May/2023 | Listed | 01/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00365470 - Issue of EUR 2,000,000 Autocallable Notes due June 2026 - GEM | XS2514222905 | 21/Mar/2024 | Listed | 01/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00365570 - Issue of EUR 5,000,000 Digital Notes due June 2025 - GEM | XS2514232029 | 23/Jun/2023 | Listed | 23/Jun/2025 |
| BARCLAYS BANK PLC | Series NX00365658 - Issue of EUR 10,000,000 Autocallable Notes due June 2026 - GEM | XS2514238810 | 30/Jun/2023 | Listed | 30/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00366166 - EUR 2,000,000 Worst of Autocallable Notes due June 2026 - GEM | XS2517173113 | 15/Jun/2023 | Listed | 15/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00366416 - USD 30,000,000 Floating Rate Coupon Notes due June 2028 - GEM | XS2517192683 | 13/Jun/2023 | Listed | 13/Jun/2028 |
| BARCLAYS BANK PLC | Series NX00366424 - Issue of AUD 14,000,000 Fixed Coupon Callable Notes due June 2033 - GEM | XS2517193574 | 16/Jun/2023 | Listed | 15/Jun/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00366679 - Issue of EUR 1,000,000 Worst of Autocallable Notes due June 2025 - GEM | XS2517212119 | 14/Jun/2023 | Listed | 17/Jun/2025 |
| BARCLAYS BANK PLC | Series NX00366737 - Issue of USD 5,000,000 European Barrier Autocallable Notes linked to S&P 500 Index due June 2027 - GEM | GB00B8SVS840 | 21/Mar/2024 | Listed | 14/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00367079 - GBP 13,305,000 Worst of Reverse Convertible Notes due June 2027 - GEM | XS2517243429 | 21/Aug/2023 | Listed | 28/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00367151 - USD 100,000,000 5Y Floating Rate Notes due 28 June 2028 - GEM | XS2517250127 | 28/Jun/2023 | Listed | 28/Jun/2028 |
| BARCLAYS BANK PLC | Series NX00367296 - Issue of CNY 200,000,000 Fixed Rate Notes due June 2028 - GEM | XS2517262486 | 21/Jun/2023 | Listed | 21/Jun/2028 |
| BARCLAYS BANK PLC | Series NX00367768 - Issue of EUR 3,000,000 Worst of Quanto Reverse Convertible Notes due June 2026 - GEM | CH1269703646 | 29/Jun/2023 | Listed | 29/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00367769 - Issue of EUR 3,065,000 Worst-of Reverse Convertible Notes due June 2026 - GEM | CH1269703653 | 29/Jun/2023 | Listed | 29/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00367870 - HKD 730,000,000 Fixed Rate Notes due June 2028 - GEM | XS2517307331 | 27/Jun/2023 | Listed | 27/Jun/2028 |
| BARCLAYS BANK PLC | Series NX00367897 - Issue of AUD 15,000,000 Floating Rate Coupon Notes due July 2033 - GEM | XS2517309386 | 04/Jul/2023 | Listed | 04/Jul/2033 |
| BARCLAYS BANK PLC | Series NX00368099 - EUR 6,500,000 Autocallable Notes due July 2026 - GEM | XS2517325820 | 24/Jul/2023 | Listed | 24/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00368235 - Issue of EUR 6,000,000 Autocallable Notes due July 2026 - GEM | XS2517337916 | 21/Mar/2024 | Listed | 06/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00368475 - Issue of GBP 5,000,000 Autocallable Notes due June 2028 - GEM | XS2517354259 | 21/Mar/2024 | Listed | 30/Jun/2028 |
| BARCLAYS BANK PLC | Series NX00368526 - EUR 1,500,000 Autocallable Notes due July 2026 - GEM | XS2517358326 | 11/Jul/2023 | Listed | 13/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00368804 - Issue of USD 235,700,000 Collateralised Securities due 2025 - GEM | XS2517410937 | 17/Jul/2023 | Listed | 17/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00369187 - Issue of USD 232,650,000 Collateralised Securities due 2025 - GEM | XS2517411406 | 17/Jul/2023 | Listed | 21/Jan/2025 |
| BARCLAYS BANK PLC | Series NX00369315 - Issue of USD 10,000,000 Floating Rate Notes due July 2028 - GEM | XS2517417940 | 10/Jul/2023 | Listed | 07/Jul/2028 |
| BARCLAYS BANK PLC | Series NX00369343 - Issue of EUR 300,000 Autocallable Notes due July 2028 - GEM | XS2517421033 | 14/Jul/2023 | Listed | 14/Jul/2028 |
| BARCLAYS BANK PLC | Series NX00369792 - AUD 20,000,000 Callable Notes due July 2053 - GEM | XS2517454471 | 13/Jul/2023 | Listed | 13/Jul/2053 |
| BARCLAYS BANK PLC | Series NX00369806 - HKD 603,000,000 Fixed Rate Notes due July 2025 - GEM | XS2517455288 | 14/Jul/2023 | Listed | 13/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00369940 - HKD 776,000,000 Fixed Rate Notes due July 2026 - GEM | XS2517464942 | 14/Jul/2023 | Listed | 14/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00370087 - USD 10,000,000 Floating Rate Notes due July 2028 - GEM | XS2542254367 | 17/Jul/2023 | Listed | 17/Jul/2028 |
| BARCLAYS BANK PLC | Series NX00370195 - AUD 20,000,000 Callable Notes due July 2053 - GEM | XS2542261578 | 18/Jul/2023 | Listed | 18/Jul/2053 |
| BARCLAYS BANK PLC | Series NX00370592 - Issue of EUR 300,000 Autocallable Notes due July 2028 - GEM | XS2542295048 | 21/Jul/2023 | Listed | 21/Jul/2028 |
| BARCLAYS BANK PLC | Series NX00370661 - Issue of EUR 4,000,000 Autocallable Notes due July 2026 - GEM | XS2542298810 | 24/Jul/2023 | Listed | 24/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00370675 - Issue of MXV 64,280,000 Fixed Rate Notes due July 2028 - GEM | XS2542299461 | 21/Jul/2023 | Listed | 21/Jul/2028 |
| BARCLAYS BANK PLC | Series NX00370748 - HKD 383,000,000 Callable Notes due July 2025 - GEM | XS2542305458 | 26/Jul/2023 | Listed | 25/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00370752 - Issue of CNY 380,000,000 Fixed Coupon Callable Notes due July 2028 - GEM | XS2542305706 | 26/Jul/2023 | Listed | 25/Jul/2028 |
| BARCLAYS BANK PLC | Series NX00370757 - Issue of EUR 1,625,000 Autocallable Notes due July 2028 - GEM | XS2542305961 | 21/Mar/2024 | Listed | 25/Jul/2028 |
| BARCLAYS BANK PLC | Series NX00370762 - Issue of GBP 6,000,000 Autocallable Notes due July 2027 - GEM | XS2542306266 | 25/Jul/2023 | Listed | 27/Jul/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00370818 - Issue of USD 3,000,000 Worst of Autocallable Notes due August 2027 - GEM | XS2542311266 | 21/Mar/2024 | Listed | 02/Aug/2027 |
| BARCLAYS BANK PLC | Series NX00371029 - CNY 200,000,000 Fixed Coupon Callable Notes due August 2028 - GEM | HK0000942620 | 09/Aug/2023 | Listed | 09/Aug/2028 |
| BARCLAYS BANK PLC | Series NX00371074 - EUR 6,000,000 Digital Notes due February 2025 - GEM | XS2542329631 | 14/Aug/2023 | Listed | 10/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00371088 - Issue of USD 2,000,000 Autocallable Notes due July 2026 - GEM | XS2542330134 | 21/Mar/2024 | Listed | 27/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00371465 - CNY 500,000,000 Fixed Coupon Callable Notes due August 2028 - GEM | XS2542357178 | 02/Aug/2023 | Listed | 01/Aug/2028 |
| BARCLAYS BANK PLC | Series NX00372179 - Issue of EUR 10,000,000 Super Tracker Notes linked to STOXX Europe 600Price Index EUR due August 2026 - GEM | XS2567975342 | 21/Mar/2024 | Listed | 04/Aug/2026 |
| BARCLAYS BANK PLC | Series NX00372246 - Issue of CNY 200,000,000 Fixed Coupon Callable Notes due August 2028 - GEM | HK0000946407 | 14/Aug/2023 | Listed | 14/Aug/2028 |
| BARCLAYS BANK PLC | Series NX00372475 - Issue of USD 2,500,000 Autocallable Notes due February 2025 - GEM | XS2567995373 | 11/Aug/2023 | Listed | 11/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00372548 - Issue of CNY 200,000,000 Fixed Coupon Callable Notes due August 2028 - GEM | XS2567999441 | 09/Aug/2023 | Listed | 09/Aug/2028 |
| BARCLAYS BANK PLC | Series NX00372575 - Issue of EUR 500,000 Autocallable Notes due February 2025 - GEM | XS2568001361 | 16/Aug/2023 | Listed | 17/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00372630 - Issue of USD 840,000 Equity Linked Notes linked to SPDR GOLD SHARES due August 2025 - GEM | XS2568004464 | 09/Aug/2023 | Listed | 11/Aug/2025 |
| BARCLAYS BANK PLC | Series NX00374209 - Issue of EUR 500,000 Autocallable Notes due September 2028 - GEM | XS2581060246 | 01/Sep/2023 | Listed | 01/Sep/2028 |
| BARCLAYS BANK PLC | Series NX00374342 & Series NX00374342 - CNY 250,000,000 Fixed Coupon Callable Notes due September 2028 - GEM | HK0000950490 | 13/Sep/2023 | Listed | 13/Sep/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00374431 - USD 20,000,000 5-Year USD Floating Rate Notes due August 2028 - GEM | XS2581075608 | 29/Aug/2023 | Listed | 29/Aug/2028 |
| BARCLAYS BANK PLC | Series NX00374441 - CNY 200,000,000 Fixed Coupon Callable Notes due September 2028 - GEM | HK0000950672 | 26/Sep/2023 | Listed | 26/Sep/2028 |
| BARCLAYS BANK PLC | Series NX00375457 - Issue of USD 25,000,000 5-Year USD Floating Rate Notes due September 2028 - GEM | XS2593716942 | 11/Sep/2023 | Listed | 11/Sep/2028 |
| BARCLAYS BANK PLC | Series NX00375544 - Issue of EUR 4,000,000 Dropback Notes linked to EURO STOXX 50 Index due September 2026 - GEM | XS2593724375 | 20/Sep/2023 | Listed | 21/Sep/2026 |
| BARCLAYS BANK PLC | Series NX00375603 - EUR 300,000 Autocallable Notes due September 2028 - GEM | XS2593729176 | 19/Sep/2023 | Listed | 19/Sep/2028 |
| BARCLAYS BANK PLC | Series NX00375604 - Issue of EUR 300,000 Autocallable Notes due September 2028 - GEM | XS2593729259 | 19/Sep/2023 | Listed | 19/Sep/2028 |
| BARCLAYS BANK PLC | Series NX00375727 - Issue of EUR 500,000 Autocallable Notes due March 2025 - GEM | XS2593738243 | 20/Sep/2023 | Listed | 20/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00375938 - USD 3,000,000 Worst of Autocallable Notes due March 2025 - GEM | XS2593753986 | 14/Sep/2023 | Listed | 14/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00376130 - EUR 1,000,000 Digital Notes due March 2025 - GEM | XS2593768232 | 21/Sep/2023 | Listed | 18/Mar/2025 |
| BARCLAYS BANK PLC | Series NX00376245 - Issue of EUR 3,000,000 Autocallable Notes due September 2026 - GEM | XS2593778975 | 29/Sep/2023 | Listed | 29/Sep/2026 |
| BARCLAYS BANK PLC | Series NX00376252 - Issue of CHF 4,000,000 Worst of Autocallable Notes due September 2025 - GEM | XS2593779270 | 19/Sep/2023 | Listed | 19/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00376453 - Issue of USD 14,000,000 Fixed Coupon Callable Notes due September 2033 - GEM | XS2616478264 | 21/Sep/2023 | Listed | 21/Sep/2033 |
| BARCLAYS BANK PLC | Series NX00376715 - Issue of EUR 500,000 Autocallable Notes due October 2028 - GEM | XS2616497488 | 02/Oct/2023 | Listed | 02/Oct/2028 |
| BARCLAYS BANK PLC | Series NX00376743 - Issue of EUR 500,000 Autocallable Notes due October 2028 - GEM | XS2616499344 | 02/Oct/2023 | Listed | 02/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00376986 - Issue of EUR 2,000,000 Digital Notes due October 2026 - GEM | CH1291864770 | 21/Mar/2024 | Listed | 05/Oct/2026 |
| BARCLAYS BANK PLC | Series NX00377267 - Issue of EUR 1,000,000 Autocallable Notes due October 2026 - GEM | XS2616839549 | 02/Oct/2023 | Listed | 02/Oct/2026 |
| BARCLAYS BANK PLC | Series NX00377268 - Issue of EUR 1,000,000 Autocallable Notes due April 2025 - GEM | XS2616839622 | 02/Oct/2023 | Listed | 02/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00377357 - EUR 15,000,000 Autocallable Notes due October 2026 - GEM | XS2616846916 | 23/Oct/2023 | Listed | 23/Oct/2026 |
| BARCLAYS BANK PLC | Series NX00377421 - Issue of EUR 5,000,000 Dropback Notes linked to EURO STOXX 50 Index due October 2026 - GEM | XS2616850272 | 16/Oct/2023 | Listed | 16/Oct/2026 |
| BARCLAYS BANK PLC | Series NX00377644 - EUR 2,000,000 Autocallable Notes due October 2026 - GEM | XS2616864901 | 30/Oct/2023 | Listed | 30/Oct/2026 |
| BARCLAYS BANK PLC | Series NX00377645 - Issue of GBP 3,000,000 Autocallable Notes due November 2028 - GEM | XS2616865031 | 10/Nov/2023 | Listed | 10/Nov/2028 |
| BARCLAYS BANK PLC | Series NX00377659 - Issue of EUR 300,000 Autocallable Notes due October 2029 - GEM | XS2616866278 | 05/Oct/2023 | Listed | 05/Oct/2029 |
| BARCLAYS BANK PLC | Series NX00377774 - EUR 2,000,000 Autocallable Notes due October 2026 - GEM | XS2616876236 | 30/Oct/2023 | Listed | 30/Oct/2026 |
| BARCLAYS BANK PLC | Series NX00377832 - Issue of EUR 5,000,000 Equity Linked Notes linked to STOXX Europe 600Price Index EUR due October 2025 - GEM | XS2616879099 | 06/Oct/2023 | Listed | 06/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00378206 - Issue of EUR 3,000,000 Autocallable Notes due October 2026 - GEM | XS2637281499 | 11/Oct/2023 | Listed | 12/Oct/2026 |
| BARCLAYS BANK PLC | Series NX00378680 - Issue of EUR 300,000 Autocallable Notes due October 2028 - GEM | XS2637646253 | 26/Oct/2023 | Listed | 26/Oct/2028 |
| BARCLAYS BANK PLC | Series NX00379066 - Issue of USD 14,000,000 Fixed Coupon Callable Notes due October 2033 - GEM | XS2637674032 | 25/Oct/2023 | Listed | 25/Oct/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00379216 - Issue of EUR 300,000 Autocallable Notes due November 2028 - GEM | XS2637686473 | 01/Nov/2023 | Listed | 01/Nov/2028 |
| BARCLAYS BANK PLC | Series NX00379309 - GBP 14,000,000 Worst of Autocallable Notes due October 2029 - GEM | XS2637629325 | 26/Oct/2023 | Listed | 26/Oct/2029 |
| BARCLAYS BANK PLC | Series NX00379501 - EUR 50,000,000 Fixed Rate Callable Notes due November 2038 - GEM | XS2638657077 | 03/Nov/2023 | Listed | 03/Nov/2038 |
| BARCLAYS BANK PLC | Series NX00379767 - EUR 2,900,000 Collared Floater Notes due November 2025 - GEM | XS2648293640 | 22/Nov/2023 | Listed | 20/Nov/2025 |
| BARCLAYS BANK PLC | Series NX00379830 - Issue of GBP 3,658,000 Autocallable Notes due November 2028 - GEM | XS2648297120 | 21/Mar/2024 | Listed | 09/Nov/2028 |
| BARCLAYS BANK PLC | Series NX00380272 - HKD 510,000,000 Fixed Coupon Notes due November 2025 - GEM | XS2648333453 | 09/Nov/2023 | Listed | 09/Nov/2025 |
| BARCLAYS BANK PLC | Series NX00380282 - Issue of EUR 1,200,000 Digital Notes due May 2025 - GEM | XS2648334261 | 16/Nov/2023 | Listed | 16/May/2025 |
| BARCLAYS BANK PLC | Series NX00380313 - Issue of EUR 10,000,000 Autocallable Notes due December 2026 - GEM | XS2648336712 | 05/Dec/2023 | Listed | 07/Dec/2026 |
| BARCLAYS BANK PLC | Series NX00381018 - Issue of GBP 2,995,000 Digital Notes due May 2025 - GEM | XS2648775554 | 28/Nov/2023 | Listed | 28/May/2025 |
| BARCLAYS BANK PLC | Series NX00381137 - EUR 4,000,000 Autocallable Notes due November 2026 - GEM | XS2648784119 | 29/Nov/2023 | Listed | 30/Nov/2026 |
| BARCLAYS BANK PLC | Series NX00381255 - EUR 500,000 Autocallable Notes due May 2025 - GEM | XS2662111710 | 30/Nov/2023 | Listed | 30/May/2025 |
| BARCLAYS BANK PLC | Series NX00381508 - USD 1,500,000 Worst of Autocallable Notes due December 2027 - GEM | XS2638122718 | 05/Dec/2023 | Listed | 06/Dec/2027 |
| BARCLAYS BANK PLC | Series NX00382137 - EUR 5,000,000 Digital Notes due July 2025 - GEM | XS2662181259 | 03/Jan/2024 | Listed | 03/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00382463 - ZAR 500,000,000 Floating Rate Credit Linked Notes due December 2030 - GEM | XS2662201032 | 20/Dec/2023 | Listed | 20/Dec/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00382469 - EUR 5,000,000 Autocallable Notes due January 2027 - GEM | XS2662201206 | 04/Jan/2024 | Listed | 04/Jan/2027 |
| BARCLAYS BANK PLC | Series NX00382538 - USD 110,000,000 Fixed Notes due June 2025 - GEM | XS2662206007 | 19/Dec/2023 | Listed | 09/Jun/2025 |
| BARCLAYS BANK PLC | Series NX00382565 - Issue of EUR 1,000,000 Digital Notes due January 2029 - GEM | XS2662208557 | 20/Dec/2023 | Listed | 10/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00382576 - Issue of EUR 300,000 Autocallable Notes due December 2028 - GEM | XS2662208987 | 13/Dec/2023 | Listed | 11/Dec/2028 |
| BARCLAYS BANK PLC | Series NX00382769 - Issue of EUR 2,300,000 Worst of Autocallable Notes due December 2028 - GEM | XS2674271270 | 27/Dec/2023 | Listed | 27/Dec/2028 |
| BARCLAYS BANK PLC | Series NX00383034 - Issue of EUR 500,000 Autocallable Notes due July 2025 - GEM | XS2674290734 | 28/Dec/2023 | Listed | 02/Jul/2025 |
| BARCLAYS BANK PLC | Series NX00383248 - USD 1,500,000 Digital Notes due December 2025 - GEM | XS2674304972 | 22/Dec/2023 | Listed | 22/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00383280 - Issue of AUD 14,000,000 Fixed Coupon Callable Notes due December 2033 - GEM | XS2674307306 | 21/Dec/2023 | Listed | 21/Dec/2033 |
| BARCLAYS BANK PLC | Series NX00383281 - USD 15,000,000 Fixed Coupon Callable Notes due December 2038 - GEM | XS2674307488 | 21/Dec/2023 | Listed | 21/Dec/2038 |
| BARCLAYS BANK PLC | Series NX00383292 - Issue of EUR 350,000 Autocallable Notes due January 2029 - GEM | XS2674307728 | 03/Jan/2024 | Listed | 03/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00383504 - EUR 1,000,000 Reverse Convertible Notes due December 2028 - GEM | XS2674323501 | 29/Dec/2023 | Listed | 29/Dec/2028 |
| BARCLAYS BANK PLC | Series NX00383510 - EUR 1,500,000 Equity Linked Notes linked to EURO STOXX 50® Index due June 2028 - GEM | XS2674324491 | 10/Jan/2024 | Listed | 06/Jun/2028 |
| BARCLAYS BANK PLC | Series NX00383761 - EUR 2,000,000 Autocallable Notes due January 2027 - GEM | XS2674358044 | 04/Jan/2024 | Listed | 04/Jan/2027 |
| BARCLAYS BANK PLC | Series NX00383762 - Issue of EUR 2,000,000 Autocallable Notes due January 2027 - GEM | XS2674358390 | 04/Jan/2024 | Listed | 04/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00383763 - EUR 500,000 Autocallable Notes due January 2029 - GEM | XS2674358556 | 05/Jan/2024 | Listed | 05/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00383764 - EUR 500,000 Autocallable Notes due January 2029 - GEM | XS2674358713 | 05/Jan/2024 | Listed | 05/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00384105 - Issue of EUR 8,500,000 Autocallable Notes due February 2027 - GEM | XS2674410738 | 05/Feb/2024 | Listed | 05/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00384177 - Issue of EUR 2,700,000 Autocallable Notes due February 2027 - GEM | XS2674421420 | 30/Jan/2024 | Listed | 01/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00384464 - EUR 2,700,000 Autocallable Notes due February 2027 - GEM | XS2694291860 | 30/Jan/2024 | Listed | 01/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00384691 - Series NX00384691 CNY 440,000,000 Fixed Coupon Callable Notes due January 2029 - GEM | XS2694310082 | 12/Jan/2024 | Listed | 12/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00384922 - EUR 300,000 Autocallable Notes due January 2029 - GEM | XS2694328290 | 22/Jan/2024 | Listed | 22/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00385241 - HKD 400,000,000 Fixed Coupon Notes due January 2027 - GEM | XS2694358016 | 17/Jan/2024 | Listed | 17/Jan/2027 |
| BARCLAYS BANK PLC | Series NX00385368 - USD 300,000 Autocallable Notes due January 2027 - GEM | XS2694366381 | 24/Jan/2024 | Listed | 25/Jan/2027 |
| BARCLAYS BANK PLC | Series NX00385435 - USD 57,000,000 Fixed Coupon Callable Notes due January 2034 - GEM | XS2694375028 | 18/Jan/2024 | Listed | 18/Jan/2034 |
| BARCLAYS BANK PLC | Series NX00385470 - EUR 3,000,000 Autocallable Notes due January 2027 - GEM | XS2694376349 | 25/Jan/2024 | Listed | 25/Jan/2027 |
| BARCLAYS BANK PLC | Series NX00385578 - Series NX00385578 MXV 62,280,000 Fixed Rate Notes due January 2029 - GEM | XS2694465951 | 18/Jan/2024 | Listed | 18/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00385657 - Issue of EUR 3,000,000 Autocallable Notes due February 2027 - GEM | XS2694472734 | 13/Feb/2024 | Listed | 15/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00385801 - Issue of USD 95,000,000 Floating Rate Callable Notes due January 2030 - GEM | XS2700588689 | 22/Jan/2024 | Listed | 22/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00385915 - PLN 30,000,000 Fixed Rate Notes due January 2031 - GEM | XS2700595460 | 24/Jan/2024 | Listed | 22/Jan/2031 |
| BARCLAYS BANK PLC | Series NX00385921 - CZK 200,000,000 Fixed Rate Notes due January 2029 - GEM | XS2700595544 | 25/Jan/2024 | Listed | 22/Jan/2029 |
| BARCLAYS BANK PLC | Series NX00386032 - Issue of EUR 2,000,000 Digital Notes due August 2025 - GEM | XS2700602340 | 07/Feb/2024 | Listed | 06/Aug/2025 |
| BARCLAYS BANK PLC | Series NX00386041 - CZK 115,000,000 Fixed Rate Notes due January 2028 - GEM | XS2700605103 | 25/Jan/2024 | Listed | 25/Jan/2028 |
| BARCLAYS BANK PLC | Series NX00386288 - Issue of GBP 4,000,000 Equity Index Linked Notes due February 2030 - GEM | XS2700621480 | 06/Feb/2024 | Listed | 04/Feb/2030 |
| BARCLAYS BANK PLC | Series NX00386293 - HKD 664,000,000 Fixed Coupon Notes due January 2027 - GEM | XS2700622025 | 25/Jan/2024 | Listed | 25/Jan/2027 |
| BARCLAYS BANK PLC | Series NX00386303 - CNY 120,000,000 Fixed Coupon Callable Green Notes due January 2027 - GEM | XS2700622702 | 26/Jan/2024 | Listed | 25/Jan/2027 |
| BARCLAYS BANK PLC | Series NX00386488 - EUR 15,000,000 Autocallable Notes due February 2027 - GEM | XS2700635431 | 22/Feb/2024 | Listed | 22/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00386520 - Series NX00386520 EUR 300,000 Autocallable Notes due February 2029 - GEM | XS2700638377 | 02/Feb/2024 | Listed | 02/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00386767 - USD 100,000,000 5Y Callable Floating Rate Notes due 6 February 2029 - GEM | XS2700655462 | 06/Feb/2024 | Listed | 06/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00386784 - Issue of EUR 300,000 Autocallable Notes due February 2029 - GEM | XS2700656437 | 07/Feb/2024 | Listed | 06/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00387116 - CNY 600,000,000 Fixed Coupon Callable Notes due February 2029 - GEM | HK0000988003 | 06/Feb/2024 | Listed | 06/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00387280 - EUR 3,000,000 Autocallable Notes due February 2027 - GEM | XS2700691004 | 22/Feb/2024 | Listed | 22/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00387450 - CNY 200,000,000 Zero Coupon Callable Notes due February 2029 - GEM | XS2706576993 | 08/Feb/2024 | Listed | 05/Feb/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00387461 - Issue of EUR 2,297,000 Securities due September 2029 under the Global Structured Securities Programme (the "Securities") - GEM | XS2706577371 | 18/Mar/2024 | Listed | 18/Sep/2029 |
| BARCLAYS BANK PLC | Series NX00387704 - Issue of HKD 450,000,000 Fixed Coupon Notes due February 2027 - GEM | XS2706594038 | 07/Feb/2024 | Listed | 10/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00387935 - GBP 2,500,000 Worst of Autocallable Notes due February 2028 - GEM | XS2706608358 | 15/Feb/2024 | Listed | 15/Feb/2028 |
| BARCLAYS BANK PLC | Series NX00388205 - EUR 1,500,000 Autocallable Notes due February 2027 - GEM | XS2706626681 | 19/Feb/2024 | Listed | 19/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00388330 - HKD 485,000,000 Fixed Coupon Notes due February 2027 - GEM | XS2706634941 | 14/Feb/2024 | Listed | 14/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00388483 - CNY 100,000,000 Fixed Coupon Notes due February 2026 - GEM | HK0000993235 | 27/Feb/2024 | Listed | 27/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00388486 - CNY 100,000,000 Fixed Coupon Notes due February 2027 - GEM | HK0000993243 | 27/Feb/2024 | Listed | 27/Feb/2025 |
| BARCLAYS BANK PLC | Series NX00388500 - EUR 2,000,000 Autocallable Notes due February 2027 - GEM | XS2706645715 | 19/Feb/2024 | Listed | 19/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00388729 - EUR 750,000 Worst of Autocallable Notes due February 2029 - GEM | XS2706661753 | 29/Feb/2024 | Listed | 28/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00389401 - EUR 20,000,000 10-Year Callable EUR Capped and Floored Fixed to Steepener Notes due March 2034 - GEM | XS2716945717 | 01/Mar/2024 | Listed | 01/Mar/2034 |
| BARCLAYS BANK PLC | Series NX00389484 - EUR 500,000 Autocallable Notes due March 2027 - GEM | XS2716952259 | 29/Feb/2024 | Listed | 01/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00389696 - EUR 3,000,000 Autocallable Notes due February 2027 - GEM | XS2716965665 | 23/Feb/2024 | Listed | 23/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00389701 & Series NX00388503 - Issue of USD 1,500,000 Collared Floater Notes due August 2025 - GEM | XS2706645988 | 22/Feb/2024 | Listed | 22/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00389766 - USD 10,000,000 Floored Floater Callable Notes due February 2029 - GEM | XS2716972109 | 26/Feb/2024 | Listed | 26/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00389834 - AUD 35,000,000 Zero Coupon Callable Notes due February 2044 - GEM | XS2716976514 | 28/Feb/2024 | Listed | 28/Feb/2044 |
| BARCLAYS BANK PLC | Series NX00389967 - GBP 3,000,000 Digital Notes due February 2026 - GEM | XS2716986315 | 27/Feb/2024 | Listed | 27/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00390119 - Issue of GBP 4,900,000 Worst of Digital Notes due February 2030 (Series NX00390119) - GEM | XS2700691772 | 06/Mar/2024 | Listed | 28/Feb/2030 |
| BARCLAYS BANK PLC | Series NX00390244 - EUR 2,500,000 Digital Notes due March 2026 - GEM | XS2717006873 | 12/Mar/2024 | Listed | 12/Mar/2026 |
| BARCLAYS BANK PLC | Series NX00390327 - HKD 390,000,000 Fixed Coupon Notes due February 2027 - GEM | XS2717014117 | 29/Feb/2024 | Listed | 28/Feb/2027 |
| BARCLAYS BANK PLC | Series NX00390572 - USD 10,000,000 Fixed Coupon Callable Notes due February 2029 - GEM | XS2724067314 | 29/Feb/2024 | Listed | 28/Feb/2029 |
| BARCLAYS BANK PLC | Series NX00390866 - EUR 2,000,000 Autocallable Notes due March 2027 - GEM | XS2724087692 | 12/Mar/2024 | Listed | 12/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00391038 - GBP 4,000,000 Digital Notes due March 2026 - GEM | XS2724099275 | 05/Mar/2024 | Listed | 05/Mar/2026 |
| BARCLAYS BANK PLC | Series NX00391841 - Issue of EUR 5,000,000 Autocallable Notes due April 2027 - GEM | XS2727224045 | 04/Apr/2024 | Listed | 06/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00391906 - HKD 200,000,000 Fixed Coupon Notes due March 2026 - GEM | XS2727229788 | 14/Mar/2024 | Listed | 14/Mar/2026 |
| BARCLAYS BANK PLC | Series NX00392112 - GBP 2,000,000 7-Year GBP Fixed Rate Callable Notes due March 2031 - GEM | CH1333568868 | 21/Mar/2024 | Listed | 19/Mar/2031 |
| BARCLAYS BANK PLC | Series NX00392307 - HKD 300,000,000 Fixed Coupon Notes due March 2027 - GEM | XS2727981503 | 18/Mar/2024 | Listed | 18/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00392751 - EUR 6,000,000 Autocallable Notes due April 2027 - GEM | XS2728017034 | 04/Apr/2024 | Listed | 05/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00392773 - Issue of EUR 6,000,000 Autocallable Notes due September 2027 - GEM | XS2728018198 | 18/Mar/2024 | Listed | 20/Sep/2027 |
| BARCLAYS BANK PLC | Series NX00392832 - SGD 10,000,000 Fixed Coupon Notes due March 2029 - GEM | XS2728023867 | 19/Mar/2024 | Listed | 19/Mar/2029 |
| BARCLAYS BANK PLC | Series NX00392947 - EUR 1,000,000 Super Tracker Notes linked to EURO STOXX 50® Index due October 2025 - GEM | XS2734559813 | 05/Apr/2024 | Listed | 06/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00393165 - Issue of EUR 2,000,000 2-Year EUR Collared Floater Notes due April 2026 - GEM | XS2734577393 | 08/Apr/2024 | Listed | 08/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00393434 - Issue of HKD 380,000,000 Fixed Coupon Notes due March 2027 - GEM | XS2734598399 | 22/Mar/2024 | Listed | 22/Mar/2027 |
| BARCLAYS BANK PLC | Series NX00393545 - USD 2,000,000 Digital Notes due September 2025 - GEM | XS2734608297 | 04/Apr/2024 | Listed | 29/Sep/2025 |
| BARCLAYS BANK PLC | Series NX00393639 - Issue of USD 20,000,000 Floored Floater Callable Notes due March 2031 - GEM | XS2734614261 | 22/Mar/2024 | Listed | 22/Mar/2031 |
| BARCLAYS BANK PLC | Series NX00393725 - Issue of EUR 3,500,000 5-Year EUR Collared Floater Notes due April 2029 - GEM | XS2734947745 | 15/Apr/2024 | Listed | 12/Jul/2029 |
| BARCLAYS BANK PLC | Series NX00394326 - Issue of EUR 500,000 Autocallable Notes due April 2025 - GEM | XS2742887958 | 04/Apr/2024 | Listed | 03/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00394380 - Issue of EUR 3,000,000 Worst of Autocallable Notes due April 2030 - GEM | XS2742892875 | 04/Apr/2024 | Listed | 05/Apr/2030 |
| BARCLAYS BANK PLC | Series NX00394446 - HKD 300,000,000 Fixed Coupon Notes due April 2027 - GEM | XS2742896868 | 04/Apr/2024 | Listed | 02/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00394463 - USD 10,000,000 Floored Floater Callable Notes due March 2031 - GEM | XS2742898302 | 28/Mar/2024 | Listed | 28/Mar/2031 |
| BARCLAYS BANK PLC | Series NX00394491 - USD 1,500,000 Super Tracker Notes linked to CSI 300 SHSE-SZSE Index due April 2025 - GEM | XS2742899888 | 10/Apr/2024 | Listed | 08/Apr/2025 |
| BARCLAYS BANK PLC | Series NX00394842 - USD 15,000,000 Floored Floater Callable Notes due April 2030 - GEM | XS2742922532 | 09/Apr/2024 | Listed | 09/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00394886 - EUR 20,000,000 Digital Notes due October 2025 - GEM | XS2742926525 | 29/Apr/2024 | Listed | 29/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00395017 - USD 5,000,000 Floored Floater Callable Notes due April 2029 - GEM | XS2742935864 | 08/Apr/2024 | Listed | 08/Apr/2029 |
| BARCLAYS BANK PLC | Series NX00395039 - CNY 50,000,000 Fixed Coupon Notes due April 2026 - GEM | HK0001007001 | 12/Apr/2024 | Listed | 12/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00395040 - CNY 50,000,000 Fixed Coupon Notes due April 2027 - GEM | HK0001007019 | 12/Apr/2024 | Listed | 12/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00395047 - USD 30,000,000 Floating Rate Credit Linked Notes due June 2031 - GEM | XS2742938538 | 15/Apr/2024 | Listed | 06/Nov/2031 |
| BARCLAYS BANK PLC | Series NX00395234 - Issue of CNY 530,000,000 Zero Coupon Callable Notes due April 2034 - GEM | XS2742950236 | 12/Apr/2024 | Listed | 12/Apr/2034 |
| BARCLAYS BANK PLC | Series NX00395247 - HKD 390,000,000 Fixed Coupon Notes due April 2027 - GEM | XS2742951713 | 09/Apr/2024 | Listed | 09/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00395273 - Issue of EUR 500,000 Autocallable Notes due October 2025 - GEM | XS2742953842 | 12/Apr/2024 | Listed | 13/Oct/2025 |
| BARCLAYS BANK PLC | Series NX00395741 - EUR 1,000,000 Equity Index Linked Notes due April 2027 - GEM | XS2742991180 | 30/Apr/2024 | Listed | 29/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00395811 - USD 70,000,000 Fixed Coupon Callable Notes due April 2034 - GEM | XS2750922234 | 15/Apr/2024 | Listed | 15/Apr/2034 |
| BARCLAYS BANK PLC | Series NX00395863 - Issue of EUR 2,200,000 Worst of Autocallable Notes due April 2027 - GEM | XS2751791083 | 22/Apr/2024 | Listed | 22/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00395907 - USD 7,000,000 Fixed Rate Credit Linked Notes due June 2026 - GEM | XS2751794269 | 29/Apr/2024 | Listed | 20/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00396093 - EUR 3,000,000 Autocallable Notes due April 2027 - GEM | XS2751809554 | 18/Apr/2024 | Listed | 19/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00397091 - CNY 200,000,000 Fixed Coupon Notes due April 2027 - GEM | HK0001011417 | 30/Apr/2024 | Listed | 30/Apr/2027 |
| BARCLAYS BANK PLC | Series NX00397094 - USD 8,000,000 Floating Rate Credit Linked Notes due June 2029 - GEM | XS2751880696 | 02/May/2024 | Listed | 20/Jun/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00397534 - HKD 580,000,000 Fixed Coupon Notes due May 2027 - GEM | HK0001014957 | 07/May/2024 | Listed | 07/May/2027 |
| BARCLAYS BANK PLC | Series NX00397664 - GBP 2,000,000 Worst of Autocallable Notes due June 2030 - GEM | XS2761932958 | 02/Jul/2024 | Listed | 28/Jun/2030 |
| BARCLAYS BANK PLC | Series NX00397797 - USD 5,000,000 Floating Rate Credit Linked Notes due June 2029 - GEM | XS2761941868 | 16/May/2024 | Listed | 22/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00397979 - GBP 1,500,000 Reverse Convertible Notes due June 2029 - GEM | XS2761953285 | 03/Jun/2024 | Listed | 01/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00398109 - Issue of GBP 4,000,000 Digital Notes due May 2026 (Series NX00398109) - GEM | XS2761961031 | 16/May/2024 | Listed | 18/May/2026 |
| BARCLAYS BANK PLC | Series NX00398214 - HKD 547,000,000 Fixed Coupon Notes due May 2027 - GEM | HK0001015244 | 17/May/2024 | Listed | 17/May/2027 |
| BARCLAYS BANK PLC | Series NX00398358 - EUR 600,000 Autocallable Notes due May 2027 - GEM | XS2761986376 | 17/May/2024 | Listed | 17/May/2027 |
| BARCLAYS BANK PLC | Series NX00398423 - USD 2,000,000 Worst of Reverse Convertible Notes due May 2025 - GEM | XS2761990139 | 17/May/2024 | Listed | 12/May/2025 |
| BARCLAYS BANK PLC | Series NX00398473 - Issue of HKD 300,000,000 Fixed Coupon Notes due May 2027 - GEM | XS2761994040 | 21/May/2024 | Listed | 20/May/2027 |
| BARCLAYS BANK PLC | Series NX00398756 - EUR 9,800,000 Autocallable Notes due May 2027 - GEM | XS2762016389 | 31/May/2024 | Listed | 31/May/2027 |
| BARCLAYS BANK PLC | Series NX00398757 - Issue of GBP 3,070,000 Equity Linked Notes linked to Swiss Market Index (SMI ) due May 2026 - GEM | XS2761988406 | 21/May/2024 | Listed | 14/May/2026 |
| BARCLAYS BANK PLC | Series NX00398993 - EUR 7,500,000 Autocallable Notes due June 2027 - GEM | XS2772419862 | 05/Jun/2024 | Listed | 07/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00399489 - HKD 500,000,000 Fixed Coupon Notes due May 2027 - GEM | HK0001020715 | 28/May/2024 | Listed | 28/May/2027 |
| BARCLAYS BANK PLC | Series NX00399769 - Issue of GBP 4,238,000 Worst of Autocallable Notes due May 2029 - GEM | XS2772490061 | 29/May/2024 | Listed | 29/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00400210 - EUR 10,000,000 10-Year Callable EUR Capped and Floored Fixed to Steepener Notes due May 2034 - GEM | XS2777215547 | 31/May/2024 | Listed | 30/May/2034 |
| BARCLAYS BANK PLC | Series NX00400216 - EUR 15,000,000 10-Year Callable Capped and Floored Fixed to Steepener Notes due May 2034 - GEM | XS2777216438 | 31/May/2024 | Listed | 30/May/2034 |
| BARCLAYS BANK PLC | Series NX00400576 - CNY 150,000,000 Fixed Coupon Callable Notes due June 2027 - GEM | HK0001021135 | 04/Jun/2024 | Listed | 04/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00400637 - EUR 50,000,000 Fixed Rate Callable Notes due June 2054 - GEM | XS2777248712 | 05/Jun/2024 | Listed | 04/Jun/2054 |
| BARCLAYS BANK PLC | Series NX00400639 - USD 2,280,000 Equity Linked Notes due June 2030 - GEM | XS2777248985 | 07/Jun/2024 | Listed | 05/Jun/2030 |
| BARCLAYS BANK PLC | Series NX00400640 - USD 2,245,000 Equity Linked Notes due June 2030 - GEM | XS2777249017 | 10/Jun/2024 | Listed | 05/Jun/2030 |
| BARCLAYS BANK PLC | Series NX00400699 - EUR 7,800,000 Autocallable Notes due June 2027 - GEM | XS2777254017 | 18/Jun/2024 | Listed | 18/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00401024 - CNY 100,000,000 Fixed Coupon Notes due June 2027 - GEM | HK0001026001 | 04/Jun/2024 | Listed | 04/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00401206 - EUR 1,100,000 Autocallable Notes due June 2027 - GEM | XS2777296950 | 10/Jun/2024 | Listed | 10/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00401289 - GBP 25,000,000 Worst of Digital Notes due June 2027 - GEM | XS2777254447 | 11/Jun/2024 | Listed | 14/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00402127 - USD 3,000,000 Equity Linked Notes linked to Swiss Market Index (SMI ) due June 2026 - GEM | XS2777286993 | 14/Jun/2024 | Listed | 15/Jun/2026 |
| BARCLAYS BANK PLC | Series NX00402237 - CNY 500,000,000 Zero Coupon Callable Notes due June 2034 - GEM | XS2786487616 | 11/Jun/2024 | Listed | 11/Jun/2034 |
| BARCLAYS BANK PLC | Series NX00402558 - EUR 2,000,000 Worst of Autocallable Notes due June 2027 - GEM | XS2786512074 | 21/Jun/2024 | Listed | 21/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00402578 - EUR 8,000,000 Digital Notes due January 2026 - GEM | XS2786512587 | 09/Jul/2024 | Listed | 08/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00402846 - EUR 3,000,000 Autocallable Notes due June 2027 - GEM | XS2786536172 | 12/Jun/2024 | Listed | 14/Jun/2027 |
| BARCLAYS BANK PLC | Series NX00402971 - EUR 1,200,000 Digital Notes due December 2025 - GEM | XS2786546056 | 18/Jun/2024 | Listed | 18/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00402983 - EUR 8,000,000 Digital Notes due December 2025 - GEM | XS2786546569 | 27/Jun/2024 | Listed | 29/Dec/2025 |
| BARCLAYS BANK PLC | Series NX00403481 - EUR 5,000,000 Floating Rate Credit Linked Notes due June 2029 - GEM | XS2791613198 | 20/Jun/2024 | Listed | 20/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00403619 - CNY 80,000,000 Fixed Coupon Callable Notes due June 2029 - GEM | XS2791625440 | 18/Jun/2024 | Listed | 18/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00403885 - CNY 109,350,000 Fixed Coupon Callable Notes due June 2034 - GEM | XS2791649036 | 21/Jun/2024 | Listed | 21/Jun/2034 |
| BARCLAYS BANK PLC | Series NX00404466 - USD 14,000,000 5-Year USD Collared Floater Notes due June 2029 - GEM | XS2795943807 | 25/Jun/2024 | Listed | 21/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00404987 - EUR 2,500,000 Autocallable Notes due July 2029 - GEM | XS2796320104 | 27/Jun/2024 | Listed | 02/Jul/2029 |
| BARCLAYS BANK PLC | Series NX00406649 - EUR 12,000,000 Digital Notes due January 2026 - GEM | XS2800984937 | 23/Jul/2024 | Listed | 23/Jan/2026 |
| BARCLAYS BANK PLC | Series NX00406918 - CNY 500,000,000 Fixed Coupon Notes due July 2027 - GEM | XS2801011334 | 08/Jul/2024 | Listed | 05/Jul/2027 |
| BARCLAYS BANK PLC | Series NX00407953 - EUR 18,000,000 Digital Notes due February 2026 - GEM | XS2805635286 | 12/Aug/2024 | Listed | 12/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00409162 - USD 10,000,000 Floored Floater Callable Notes due July 2029 - GEM | XS2808977016 | 22/Jul/2024 | Listed | 18/Jul/2029 |
| BARCLAYS BANK PLC | Series NX00409403 - EUR 8,000,000 Autocallable Notes due July 2027 - GEM | XS2808997048 | 25/Jul/2024 | Listed | 26/Jul/2027 |
| BARCLAYS BANK PLC | Series NX00409665 - USD 2,200,000 Autocallable Notes due July 2029 - GEM | XS2809022689 | 29/Jul/2024 | Listed | 30/Jul/2029 |
| BARCLAYS BANK PLC | Series NX00410009 - HKD 200,000,000 Fixed Coupon Notes due July 2026 - GEM | XS2813002883 | 29/Jul/2024 | Listed | 24/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00410140 - EUR 6,000,000 Worst of Autocallable Notes due July 2030 - GEM | XS2813015604 | 31/Jul/2024 | Listed | 31/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00410172 - EUR 1,700,000 Floored Floater Notes due July 2026 - GEM | XS2813016321 | 01/Aug/2024 | Listed | 31/Jul/2026 |
| BARCLAYS BANK PLC | Series NX00410718 - EUR 20,000,000 Digital Notes due April 2026 - GEM | XS2813367468 | 20/Sep/2024 | Listed | 07/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00410843 - GBP 6,000,000 Worst of Reverse Convertible Notes due August 2027 - GEM | XS2805635872 | 05/Aug/2024 | Listed | 05/Aug/2027 |
| BARCLAYS BANK PLC | Series NX00411732 - HKD 775,000,000 Fixed Coupon Notes due August 2028 - GEM | HK0001045936 | 07/Aug/2024 | Listed | 06/Aug/2028 |
| BARCLAYS BANK PLC | Series NX00411757 - EUR 3,000,000 Digital Notes due February 2026 - GEM | XS2818573474 | 07/Aug/2024 | Listed | 09/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00411767 - Issue of EUR 3,000,000 Digital Notes due February 2026 - GEM | XS2818574282 | 20/Aug/2024 | Listed | 23/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00412533 - Issue of CNY 100,000,000 Zero Coupon Callable Notes due August 2029 - GEM | XS2818633633 | 07/Aug/2024 | Listed | 07/Aug/2029 |
| BARCLAYS BANK PLC | Series NX00412857 - EUR 2,500,000 Equity Index Linked Notes due August 2034 - GEM | XS2822165663 | 15/Aug/2024 | Listed | 15/Aug/2034 |
| BARCLAYS BANK PLC | Series NX00412937 - HKD 200,000,000 Fixed Coupon Notes due August 2027 - GEM | XS2822173097 | 09/Aug/2024 | Listed | 09/Aug/2027 |
| BARCLAYS BANK PLC | Series NX00413084 - EUR 16,000,000 Digital Notes due February 2026 - GEM | XS2822180381 | 14/Aug/2024 | Listed | 16/Feb/2026 |
| BARCLAYS BANK PLC | Series NX00413254 - Issue of EUR 7,000,000 Floating Rate Credit Linked Notes due June 2029 - GEM | XS2822192121 | 19/Aug/2024 | Listed | 20/Jun/2029 |
| BARCLAYS BANK PLC | Series NX00414059 - USD 10,000,000 Fixed Rate Callable Notes due August 2034 - GEM | XS2822248014 | 16/Aug/2024 | Listed | 15/Aug/2034 |
| BARCLAYS BANK PLC | Series NX00416389 - USD 10,000,000 Floored Floater Callable Notes due September 2029 - GEM | XS2838196637 | 10/Sep/2024 | Listed | 10/Sep/2029 |
| BARCLAYS BANK PLC | Series NX00416580 - USD 10,000,000 Floating Rate Coupon Notes due September 2029 - GEM | XS2838210057 | 04/Sep/2024 | Listed | 04/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00416676 - EUR 30,000,000 Autocallable Notes due September 2028 - GEM | XS2838215528 | 11/Sep/2024 | Listed | 11/Sep/2028 |
| BARCLAYS BANK PLC | Series NX00416917 - CNY 500,000,000 Fixed Coupon Notes due September 2029 - GEM | HK0001055315 | 13/Sep/2024 | Listed | 13/Sep/2029 |
| BARCLAYS BANK PLC | Series NX00416955 - USD 100,000,000 Zero Coupon Callable Notes due September 2029 - GEM | XS2838232960 | 06/Sep/2024 | Listed | 06/Sep/2029 |
| BARCLAYS BANK PLC | Series NX00416963 - CNY 700,000,000 Fixed Coupon Callable Notes due September 2029 - GEM | HK0001055364 | 10/Sep/2024 | Listed | 10/Sep/2029 |
| BARCLAYS BANK PLC | Series NX00416964 - CNY 700,000,000 Fixed Coupon Callable Notes due September 2029 - GEM | HK0001055372 | 10/Sep/2024 | Listed | 10/Sep/2029 |
| BARCLAYS BANK PLC | Series NX00417167 - CNY 50,000,000 Fixed Coupon Notes due September 2029 - GEM | HK0001058616 | 13/Sep/2024 | Listed | 13/Sep/2029 |
| BARCLAYS BANK PLC | Series NX00417362 - USD 12,500,000 Zero Coupon Callable Notes due September 2029 - GEM | XS2845369672 | 20/Sep/2024 | Listed | 20/Sep/2029 |
| BARCLAYS BANK PLC | Series NX00417464 - USD 2,500,000 Digital Notes due March 2026 - GEM | XS2845377428 | 24/Sep/2024 | Listed | 24/Mar/2026 |
| BARCLAYS BANK PLC | Series NX00418605 - CNY 200,000,000 Fixed Coupon Notes due September 2029 - GEM | HK0001058996 | 24/Sep/2024 | Listed | 24/Sep/2029 |
| BARCLAYS BANK PLC | Series NX00419613 - USD 30,000,000 Fixed Coupon Callable Notes due October 2030 - GEM | HK0001059606 | 03/Oct/2024 | Listed | 03/Oct/2030 |
| BARCLAYS BANK PLC | Series NX00420086 - USD 5,300,000 Worst of Autocallable Notes due October 2029 - GEM | XS2860573497 | 04/Oct/2024 | Listed | 11/Oct/2029 |
| BARCLAYS BANK PLC | Series NX00420574 - USD 20,000,000 Zero Coupon Callable Notes due October 2029 - GEM | XS2860626014 | 08/Oct/2024 | Listed | 08/Oct/2029 |
| BARCLAYS BANK PLC | Series NX00421220 - USD 50,000,000 Zero Coupon Callable Notes due October 2039 - GEM | XS2862468936 | 09/Oct/2024 | Listed | 09/Oct/2039 |
| BARCLAYS BANK PLC | Series NX00421564 - USD 50,000,000 Zero Coupon Callable Notes due October 2029 - GEM | XS2862498925 | 09/Oct/2024 | Listed | 09/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series NX00421620 - EUR 1,700,000 Collared Floored Floater Notes due October 2026 - GEM | XS2862502973 | 22/Oct/2024 | Listed | 21/Oct/2026 |
| BARCLAYS BANK PLC | Series NX00421793 - USD 100,000,000 Zero Coupon Callable Notes due October 2039 - GEM | XS2862518540 | 11/Oct/2024 | Listed | 11/Oct/2039 |
| BARCLAYS BANK PLC | Series NX00421938 - HKD 100,000,000 Fixed Coupon Notes due October 2027 - GEM | XS2862534158 | 09/Oct/2024 | Listed | 07/Oct/2027 |
| BARCLAYS BANK PLC | Series NX00424096 - USD 10,000,000 Range Accrual Callable Notes due October 2029 - GEM | XS2674399154 | 15/Oct/2024 | Listed | 15/Oct/2029 |
| BARCLAYS BANK PLC | Series NX00424581 - HKD 262,500,000 Fixed Coupon Notes due October 2029 - GEM | XS2674723866 | 16/Oct/2024 | Listed | 16/Oct/2029 |
| BARCLAYS BANK PLC | Series NX00424671 - EUR 3,000,000 Digital Notes due April 2026 - GEM | XS2674732347 | 30/Oct/2024 | Listed | 29/Apr/2026 |
| BARCLAYS BANK PLC | Series NX00424813 - GBP 2,000,000 Worst of Autocallable Notes due October 2030 - GEM | XS2674745752 | 16/Oct/2024 | Listed | 16/Oct/2030 |
| BARCLAYS BANK PLC | Series NX00426063 - AUD 20,000,000 Fixed Rate Callable Notes due October 2034 - GEM | XS2872570663 | 23/Oct/2024 | Listed | 23/Oct/2034 |
| BARCLAYS BANK PLC | Series NX00427168 - HKD 475,000,000 Fixed Coupon Notes due October 2027 - GEM | XS2876311890 | 28/Oct/2024 | Listed | 28/Oct/2027 |
| BARCLAYS BANK PLC | Series NX00427174 - CNY 200,000,000 Zero Coupon Callable Notes due October 2029 - GEM | XS2876312518 | 30/Oct/2024 | Listed | 25/Oct/2029 |
| BARCLAYS BANK PLC | Series NX00429200 - EUR 5,000,000 Digital Notes due May 2026 - GEM | XS2881345537 | 08/Nov/2024 | Listed | 08/May/2026 |
| BARCLAYS BANK PLC | Series NX00429332 - EUR 1,500,000 Worst of Autocallable Notes due November 2028 - GEM | XS2881358274 | 13/Nov/2024 | Listed | 13/Nov/2028 |
| BARCLAYS BANK PLC | Series NX00429893 - Issue of CNY 45,000,000 Fixed Coupon Notes due September 2027 - GEM | XS2838194939 | 03/Sep/2024 | Listed | 03/Sep/2027 |
| BARCLAYS BANK PLC | Series: NX00343648 - Fixed Coupon Notes due November 2025 - GEM | XS2441885246 | 04/Nov/2022 | Listed | 04/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARCLAYS BANK PLC | Series: NX00343912 - Issue of USD 15,000,000 Fixed Coupon Callable Notes due November 2032 - GEM | XS2441904138 | 15/Nov/2022 | Listed | 15/Nov/2032 |
| BARCLAYS BANK PLC | Series: NX00345154 - GBP 5,000,000 Equity Index Linked Notes due November 2027 - GEM | XS2441826315 | 21/Mar/2024 | Listed | 29/Nov/2027 |
| BARCLAYS BANK PLC | Series: NX00375778 - Issue of EUR 1,725,000 Digital Notes due August 2026 - GEM | XS2593742278 | 18/Sep/2023 | Listed | 27/Aug/2026 |
| BARCLAYS BANK PLC | Series: NX00380080 - Issue of EUR 4,000,000 Autocallable Notes due November 2026 - GEM | XS2648316441 | 29/Nov/2023 | Listed | 30/Nov/2026 |
| BARCLAYS BANK PLC | Series: NX00381123 - Issue of EUR 500,000 Autocallable Notes due May 2025 - GEM | XS2638122551 | 29/Nov/2023 | Listed | 29/May/2025 |
| BARCLAYS BANK PLC | Series: NX00381290 - Issue of PEN 57,000,000 Fixed Rate Notes due November 2028 - GEM | XS2662114227 | 28/Nov/2023 | Listed | 27/Nov/2028 |
| BARCLAYS BANK PLC | Series: NX00384839 - CNY 150,000,000 Fixed Coupon Callable Notes due January 20 27 - GEM | XS2694321956 | 15/Jan/2024 | Listed | 15/Jan/2027 |
| BARCLAYS BANK PLC | Series: NX00387913 - GBP 3,000,000 Worst of Autocallable Notes due February 2029 - GEM | XS2706606907 | 15/Feb/2024 | Listed | 15/Feb/2029 |
| BARDOT CLO LTD | U.S.$27,600,000 Class C Deferrable Mezzanine Secured Floating Rate Notes Due 2032 - GEM | USG0809NAD78 | 05/Nov/2019 | Listed | 22/Oct/2032 |
| BARDOT CLO LTD | U.S.$27,600,000 Class C Deferrable Mezzanine Secured Floating Rate Notes Due 2032 (Rule 144A) - GEM | US06744NAG25 | 05/Nov/2019 | Listed | 22/Oct/2032 |
| BARDOT CLO LTD | U.S.$27,600,000 Class E Deferrable Junior Secured Floating Rate Notes Due 2032 - GEM | USG0809PAA87 | 05/Nov/2019 | Listed | 22/Oct/2032 |
| BARDOT CLO LTD | U.S.$27,600,000 Class E Deferrable Junior Secured Floating Rate Notes Due 2032 (Rule 144A) - GEM | US06744PAA03 | 05/Nov/2019 | Listed | 22/Oct/2032 |
| BARDOT CLO LTD | U.S.$35,400,000 Class D Deferrable Mezzanine Secured Floating Rate Notes Due 2032 - GEM | USG0809NAE51 | 05/Nov/2019 | Listed | 22/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARDOT CLO LTD | U.S.$35,400,000 Class D Deferrable Mezzanine Secured Floating Rate Notes Due 2032 (Rule 144A) - GEM | US06744NAJ63 | 05/Nov/2019 | Listed | 22/Oct/2032 |
| BARDOT CLO LTD | U.S.$384,000,000 Class A-R Senior Secured Floating Rate Notes Due 2032 - (Rule 144A) - GEM | US06744NBG16 | 28/Oct/2021 | Listed | 22/Oct/2032 |
| BARDOT CLO LTD | U.S.$384,000,000 Class A-R Senior Secured Floating Rate Notes Due 2032 - GEM | USG0809NAR64 | 28/Oct/2021 | Listed | 22/Oct/2032 |
| BARDOT CLO LTD | U.S.$72,000,000 Class B-R Senior Secured Floating Rate Notes Due 2032 - (Rule 144A) - GEM | US06744NBJ54 | 28/Oct/2021 | Listed | 22/Oct/2032 |
| BARDOT CLO LTD | U.S.$72,000,000 Class B-R Senior Secured Floating Rate Notes Due 2032 - GEM | USG0809NAS48 | 28/Oct/2021 | Listed | 22/Oct/2032 |
| BARINGS CLO LTD 2015-I | USD 27,900,000 Class C-R Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US056162AS95 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 27,900,000 Class C-R Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG07606AJ87 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 29,100,000 Class E-R Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US05616JAL70 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 29,100,000 Class E-R Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG0760JAF87 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 315,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US056162AN09 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 315,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG07606AG49 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 34,400,000 Class D-R Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US056162AU42 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 34,400,000 Class D-R Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG07606AK50 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 4,000,000 Class X-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US056162AL43 | 14/Mar/2018 | Listed | 20/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS CLO LTD 2015-I | USD 4,000,000 Class X-R Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG07606AF65 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 42700000 Subordinated Notes due 2027 - 144A - GEM | US05616JAE38 | 30/Apr/2015 | Listed | 20/Apr/2027 |
| BARINGS CLO LTD 2015-I | USD 42700000 Subordinated Notes due 2027 - GEM | USG0760JAC56 | 30/Apr/2015 | Listed | 20/Apr/2027 |
| BARINGS CLO LTD 2015-I | USD 50,900,000 Class B-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US056162AQ30 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 50,900,000 Class B-R Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG07606AH22 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 7,000,000 Class F-R Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US05616JAN37 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD 2015-I | USD 7,000,000 Class F-R Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG0760JAG60 | 14/Mar/2018 | Listed | 20/Jan/2031 |
| BARINGS CLO LTD. 2016-I | USD 15,000,000 Class B-2 Senior Secured Term Fixed Rate Notes due 2027 - GEM | USG07002AD34 | 24/Feb/2016 | Listed | 23/Apr/2027 |
| BARINGS CLO LTD. 2016-I | USD 19,500,000 Class D-1 Secured Deferrable Mezzanine Term Notes due 2027 - GEM | USG07002AF81 | 24/Feb/2016 | Listed | 23/Apr/2027 |
| BARINGS CLO LTD. 2016-I | USD 22,000,000 Class E Secured Deferrable Junior Term Notes due 2027 - GEM | USG07003AA77 | 24/Feb/2016 | Listed | 23/Apr/2027 |
| BARINGS CLO LTD. 2016-I | USD 248,000,000 Class A Senior Secured Term Notes due 2027 - GEM | USG07002AB77 | 24/Feb/2016 | Listed | 23/Apr/2027 |
| BARINGS CLO LTD. 2016-I | USD 26,500,000 Class C Secured Deferrable Mezzanine Term Notes due 2027 - GEM | USG07002AE17 | 24/Feb/2016 | Listed | 23/Apr/2027 |
| BARINGS CLO LTD. 2016-I | USD 32,000,000 Class B-1 Senior Secured Term Notes due 2027 - GEM | USG07002AC50 | 24/Feb/2016 | Listed | 23/Apr/2027 |
| BARINGS CLO LTD. 2016-I | USD 36,500,000 Subordinated Notes due 2027 - GEM | USG07003AB50 | 24/Feb/2016 | Listed | 23/Apr/2027 |
| BARINGS CLO LTD. 2016-I | USD 5,000,000 Class D-2 Secured Deferrable Mezzanine Term Fixed Rate Notes due 2027 - GEM | USG07002AH48 | 24/Feb/2016 | Listed | 23/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS CLO LTD. 2016-II | USD 40,500,000 Subordinated Notes due 2028 - GEM | USG0761AAB55 | 30/Aug/2016 | Listed | 20/Jul/2028 |
| BARINGS EURO CLO 2014-1 DESIGNATED ACTIVITY COMPANY | EUR 43,750,000 Subordinated Notes due 2031 - 144A - GEM | XS1043505426 | 15/Apr/2014 | Listed | 15/Jul/2031 |
| BARINGS EURO CLO 2014-1 DESIGNATED ACTIVITY COMPANY | EUR 43,750,000 Subordinated Notes due 2031 - GEM | XS1043505269 | 15/Apr/2014 | Listed | 15/Jul/2031 |
| BARINGS EURO CLO 2014-2 DESIGNATED ACTIVITY COMPANY | EUR 58300000 Subordinated Notes due 2027 - 144A - GEM | XS1028943592 | 04/Nov/2014 | Listed | 25/Nov/2029 |
| BARINGS EURO CLO 2014-2 DESIGNATED ACTIVITY COMPANY | EUR 58300000 Subordinated Notes due 2027 - Reg S - GEM | XS1028943329 | 04/Nov/2014 | Listed | 25/Nov/2029 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2425515678 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2425515595 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2425514432 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2425514358 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2425515322 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2425515249 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - 144A - GEM | XS2425514606 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Reg S - GEM | XS2425514515 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2425514945 | 25/Jan/2022 | Listed | 25/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2425514861 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2425514275 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2425514192 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €28,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2425515165 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €28,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2425515082 | 25/Jan/2022 | Listed | 25/Jul/2035 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class DR Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2029 (144A) - GEM | XS1699957707 | 25/Oct/2017 | Listed | 25/Oct/2029 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class DR Senior Secured Deferrable Floating Rate CM Voting Notes due 2029 (144A) - GEM | XS1699957889 | 25/Oct/2017 | Listed | 25/Oct/2029 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 47400000 Subordinated Notes due 2029 - GEM | XS1268557615 | 08/Sep/2015 | Listed | 25/Oct/2029 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 47400000 Subordinated Notes due 2029 (144A) - GEM | XS1268544399 | 08/Sep/2015 | Listed | 25/Oct/2029 |
| BARINGS EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 5,300,000 Class A-2R Senior Secured Fixed Rate CM Voting Notes due 2029 (144A) - GEM | XS1699955164 | 25/Oct/2017 | Listed | 25/Oct/2029 |
| BARINGS EURO CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 41600000 Subordinated Notes due 2030 - GEM | XS1405778553 | 28/Jul/2016 | Listed | 27/Jul/2030 |
| BARINGS EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | Eur 52,000,000 Subordinated Notes due 2030 - 144A - GEM | XS1646514957 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| BARINGS EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | Eur 52,000,000 Subordinated Notes due 2030 - Reg S - GEM | XS1646514288 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| BARINGS EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 46,750,000 Subordinated Notes due 2031 - 144A - GEM | XS1768132612 | 19/Mar/2018 | Listed | 15/Apr/2031 |
| BARINGS EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 46,750,000 Subordinated Notes due 2031 - RegS - GEM | XS1768132539 | 19/Mar/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1857759846 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1857759507 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1857759929 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1857759689 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1857759762 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1857759416 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1B Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1859510221 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1B Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1859504927 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1B Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1859510577 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1B Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1859505494 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1B Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1859510734 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-1B Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1859508324 | 13/Sep/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1857760422 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1857760182 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1857760695 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1857760349 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1857760265 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1857760000 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1857761156 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1857760851 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1857761313 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1857760935 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1857761073 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1857760778 | 13/Sep/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1B Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1860319034 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1B Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1860318739 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1B Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1860319208 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1B Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1860318903 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1B Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1860319117 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-1B Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1860318812 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1857761743 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1857761404 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1857762048 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1857761669 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1857761586 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1857761230 | 13/Sep/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1857762550 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1857762121 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1857762634 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1857762477 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1857762394 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1857761826 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1860319620 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1860319380 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1860319976 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1860319547 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1860319893 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1860319463 | 13/Sep/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1857763103 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1857762808 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1857763285 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1857762980 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1857763012 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1857762717 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1857763525 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | XS1857763442 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1857763871 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | XS1857763368 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2031 - 144A - GEM | XS1857763798 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2031 - RegS - GEM | XS1857763954 | 13/Sep/2018 | Listed | 15/Oct/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1914504938 | 27/Dec/2018 | Listed | 27/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1914504698 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1914505075 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1914504771 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1914504854 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1914504425 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1914507105 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | XS1914507527 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 12200000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1914504185 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 12200000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1914503880 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 12200000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1914504342 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 12200000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1914503963 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 12200000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1914504268 | 27/Dec/2018 | Listed | 27/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 12200000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1914504003 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 231800000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1914503617 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 231800000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1914503294 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 231800000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1914503534 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 231800000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1914503450 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 231800000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1914503708 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 231800000 Class A-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1914503377 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 24000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1914506552 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 24000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1914506123 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 24000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1914506982 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 24000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1914506636 | 27/Dec/2018 | Listed | 27/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 24000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1914507360 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 24000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1914507014 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 24000000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1914507287 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 24000000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | XS1914506800 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 27000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1914506396 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 27000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1914505828 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 27000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1914506479 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 27000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1914506040 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 27000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1914506719 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 27000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1914505745 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1914505588 | 27/Dec/2018 | Listed | 27/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1914505232 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1914505661 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1914505315 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1914505406 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1914505158 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 39000000 Subordinated Notes due 2031 144A - GEM | XS1914507444 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2018-3 DESIGNATED ACTIVITY COMPANY | EUR 39000000 Subordinated Notes due 2031 Reg S - GEM | XS1914507790 | 27/Dec/2018 | Listed | 27/Jul/2031 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F R Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2445169639 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F R Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2445168748 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class Z Notes due 2034 - 144A - GEM | XS2445169803 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class Z Notes due 2034 - RegS - GEM | XS2445169043 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B 2-R Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | XS2445169472 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B 2-R Senior Secured Fixed Rate Notes due 2034 - RegS - GEM | XS2445168318 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €19,500,000 Class E R Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2445169712 | 25/Feb/2022 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €19,500,000 Class E R Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2445168664 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B 1-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2445169126 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B 1-R Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2445168235 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A R Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2445168151 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2445168821 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €25,500,000 Class C R Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2445169399 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €25,500,000 Class C R Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2445168409 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D R Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2445169555 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D R Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2445168581 | 25/Feb/2022 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - 144A - GEM | XS2031995116 | 16/Sep/2019 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - Reg S - GEM | XS2031995207 | 16/Sep/2019 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2437838365 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS2437838795 | 14/Feb/2022 | Listed | 24/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2437838282 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A - GEM | XS2437838449 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2437838100 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes- 144A - GEM | XS2437838522 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2437839090 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS2437839256 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2437838878 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A - GEM | XS2437839173 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2437838951 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes- 144A - GEM | XS2437839330 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2437837714 | 14/Feb/2022 | Listed | 24/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS2437838019 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2437837631 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A - GEM | XS2437837987 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2437837557 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes- 144A - GEM | XS2437837805 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2437840189 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS2437840429 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2437840007 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A - GEM | XS2437840262 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2437840346 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes- 144A - GEM | XS2437840692 | 14/Feb/2022 | Listed | 24/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2437840858 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS2437841153 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes- 144A - GEM | XS2437841070 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2437840932 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes- 144A - GEM | XS2437841237 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €25,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS2437840775 | 14/Feb/2022 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2091904784 | 24/Jan/2020 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS2091904602 | 24/Jan/2020 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2091904941 | 24/Jan/2020 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS2091905161 | 24/Jan/2020 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2032 - 144A - GEM | XS2091900873 | 24/Jan/2020 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2032 - RegS - GEM | XS2091900527 | 24/Jan/2020 | Listed | 24/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - 144A - GEM | XS2091905245 | 24/Jan/2020 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - RegS - GEM | XS2091905088 | 24/Jan/2020 | Listed | 24/Jul/2032 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €15,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2401845834 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €15,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2401845917 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €23,750,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2401846642 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €23,750,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2401845750 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2401846212 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS2401846303 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - RegS - GEM | XS2401844944 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes- 144A - GEM | XS2401845164 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes- 144A - GEM | XS2401845081 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034- CM Voting Notes - RegS - GEM | XS2401844860 | 18/Nov/2021 | Listed | 21/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2401843201 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS2401843623 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - RegS - GEM | XS2401843110 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes- 144A - GEM | XS2401843466 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - RegS - GEM | XS2401843037 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes- 144A - GEM | XS2401843383 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS2401846568 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes- 144A - GEM | XS2401845677 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - RegS - GEM | XS2401845248 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes- 144A - GEM | XS2401845594 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034- CM Non-Voting Exchangeable Notes - RegS - GEM | XS2401846485 | 18/Nov/2021 | Listed | 21/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034- CM Non-Voting Notes - RegS - GEM | XS2401845321 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €38,800,000 Subordinated Notes due 2033 - 144A - GEM | XS2230876471 | 05/Nov/2020 | Listed | 21/Apr/2033 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €38,800,000 Subordinated Notes due 2033 - Reg S - GEM | XS2230876398 | 05/Nov/2020 | Listed | 21/Apr/2033 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2401843979 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS2401844431 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - RegS - GEM | XS2401843896 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes- 144A - GEM | XS2401844274 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes- 144A - GEM | XS2401844191 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Floating Rate Notes due 2034- CM Voting Notes - RegS - GEM | XS2401843540 | 18/Nov/2021 | Listed | 21/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2322243044 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2322242665 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2322243713 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2322243473 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2322244364 | 12/May/2021 | Listed | 24/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2322244018 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2322245098 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2322244794 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2322245411 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2322245338 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2322245684 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2322245502 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - 144A - GEM | XS2322245841 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - RegS - GEM | XS2322245767 | 12/May/2021 | Listed | 24/Apr/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2369918813 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2369918656 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2369918904 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2369918730 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | XS2369919118 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2034 - RegS - GEM | XS2369919035 | 22/Sep/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2369919381 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2369919209 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2369919548 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2369919464 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2369919894 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2369919621 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2369920041 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2369919977 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - 144A - GEM | XS2369920397 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - RegS - GEM | XS2369920124 | 22/Sep/2021 | Listed | 15/Oct/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2409288094 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2409287955 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | XS2409287104 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - RegS - GEM | XS2409287013 | 12/Jan/2022 | Listed | 27/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €20,950,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2409287872 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €20,950,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2409287799 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €24,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2409286981 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €24,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2409286809 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2409287369 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2409287286 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2409286718 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2409286635 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €28,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2409287526 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €28,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2409287443 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €34,650,000 Subordinated Notes due 2034 - 144A - GEM | XS2409288250 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €34,650,000 Subordinated Notes due 2034 - RegS - GEM | XS2409288177 | 12/Jan/2022 | Listed | 27/Jul/2034 |
| BARINGS EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Subordinated Notes due 2034 - 144A - GEM | XS2506085278 | 28/Nov/2022 | Listed | 28/Oct/2034 |
| BARINGS EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Subordinated Notes due 2034 - RegS - GEM | XS2506084974 | 28/Nov/2022 | Listed | 28/Oct/2034 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €12,200,000 Class A-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2583346122 | 30/Mar/2023 | Listed | 30/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €12,200,000 Class A-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2583345827 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2583347443 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2583347286 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | IE000O6A76X2 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2583347369 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2583347104 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2583346809 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2583346635 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €231,800,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2583346049 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €231,800,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2583345744 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2583346981 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2583347013 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €37,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2583346395 | 30/Mar/2023 | Listed | 30/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €37,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2583346478 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €45,700,000 Subordinated Notes due 2036 - 144A - GEM | XS2583347526 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €45,700,000 Subordinated Notes due 2036 - Reg S - GEM | XS2583347799 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2583346718 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2583346551 | 30/Mar/2023 | Listed | 30/Apr/2036 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - 144A - GEM | XS2708353334 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Reg S - GEM | XS2708353250 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €15,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2708354142 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €15,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2708354068 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €16,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2708353920 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €16,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2708353847 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €213,600,000 Class A Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2708352955 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €213,600,000 Class A Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2708352872 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €25,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2708353763 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €25,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2708353680 | 21/Dec/2023 | Listed | 20/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €25,8000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2708353508 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €25,8000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2708353417 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €29,500,000 Subordinated Notes due 2038 - 144A - GEM | XS2708354498 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €29,500,000 Subordinated Notes due 2038 - Reg S - GEM | XS2708354225 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2708353177 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2708353094 | 21/Dec/2023 | Listed | 20/Jan/2038 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2831526426 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2831526343 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2831526939 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2831526269 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2831526004 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2831525964 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2831526186 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2831526855 | 17/Jul/2024 | Listed | 20/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €34,850,000 Subordinated Notes due 2037 - 144A - GEM | XS2831526699 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €34,850,000 Subordinated Notes due 2037 - RegS - GEM | XS2831527077 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2831526772 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2831525881 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2831525709 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2831525618 | 17/Jul/2024 | Listed | 20/Jul/2037 |
| BARINGS MIDDLE MARKET CLO 2023-II | U.S.$243,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - 144A - GEM | US067934AA73 | 15/Dec/2023 | Listed | 20/Jan/2032 |
| BARINGS MIDDLE MARKET CLO 2023-II | U.S.$243,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - RegS - GEM | USG40920AA11 | 15/Dec/2023 | Listed | 20/Jan/2032 |
| BASINGHALL LENDING DAC | GBP 3,559,028 Note - GEM | IE00BYZXBL94 | 30/Nov/2015 | Listed | 30/Nov/2040 |
| BASSWOOD PARK CLO, LTD. | U.S.$16,650,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US07025AAA16 | 04/Jun/2021 | Listed | 20/Apr/2034 |
| BASSWOOD PARK CLO, LTD. | U.S.$16,650,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG10735AA92 | 04/Jun/2021 | Listed | 20/Apr/2034 |
| BASSWOOD PARK CLO, LTD. | U.S.$27,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US070252AE10 | 04/Jun/2021 | Listed | 20/Apr/2034 |
| BASSWOOD PARK CLO, LTD. | U.S.$27,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG1073CAC04 | 04/Jun/2021 | Listed | 20/Apr/2034 |
| BASSWOOD PARK CLO, LTD. | U.S.$27,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US070252AG67 | 04/Jun/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BASSWOOD PARK CLO, LTD. | U.S.$27,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG1073CAD86 | 04/Jun/2021 | Listed | 20/Apr/2034 |
| BASSWOOD PARK CLO, LTD. | U.S.$282,375,000 Class A Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US070252AA97 | 04/Jun/2021 | Listed | 20/Apr/2034 |
| BASSWOOD PARK CLO, LTD. | U.S.$282,375,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG1073CAA48 | 04/Jun/2021 | Listed | 20/Apr/2034 |
| BASSWOOD PARK CLO, LTD. | U.S.$44,600,000 Subordinated Notes due 2034 (144A) - GEM | US07025AAC71 | 04/Jun/2021 | Listed | 20/Apr/2034 |
| BASSWOOD PARK CLO, LTD. | U.S.$44,600,000 Subordinated Notes due 2034 (Reg S) - GEM | USG10735AB75 | 04/Jun/2021 | Listed | 20/Apr/2034 |
| BASSWOOD PARK CLO, LTD. | U.S.$59,625,000 Class B Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US070252AC53 | 04/Jun/2021 | Listed | 20/Apr/2034 |
| BASSWOOD PARK CLO, LTD. | U.S.$59,625,000 Class B Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG1073CAB21 | 04/Jun/2021 | Listed | 20/Apr/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €11,850,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034(Reg S) - GEM | XS2242634140 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €11,850,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034(Rule 144A) - GEM | XS2242636277 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €11,850,000 Class B-1 Senior Secured Floating RateCM Non-Voting Exchangeable Notes due 2034(Reg S) - GEM | XS2242634496 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €11,850,000 Class B-1 Senior Secured Floating RateCM Non-Voting Exchangeable Notes due 2034(Rule 144A) - GEM | XS2242636350 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €11,850,000 Class B-1 Senior Secured Floating RateCM Voting Notes due 2034(Reg S) - GEM | XS2242634223 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €11,850,000 Class B-1 Senior Secured Floating RateCM Voting Notes due 2034(Rule 144A) - GEM | XS2242635972 | 05/Nov/2020 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BASTILLE EURO CLO 2020-3 DAC | €13,800,000 Class D CM Deferrable Mezzanine Floating Rate Non-Voting Exchangeable Notes due 2034(Reg S) - GEM | XS2242635113 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €13,800,000 Class D CM Deferrable Mezzanine Floating Rate Non-Voting Exchangeable Notes due 2034(Rule 144A) - GEM | XS2242637242 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €13,800,000 Class D CM Deferrable Mezzanine Floating Rate Non-Voting Notes due 2034(Reg S) - GEM | XS2242635386 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €13,800,000 Class D CM Deferrable Mezzanine Floating Rate Non-Voting Notes due 2034(Rule 144A) - GEM | XS2242637168 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €13,800,000 Class D CM Deferrable Mezzanine Floating Rate Voting Notes due 2034(Reg S) - GEM | XS2242635204 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €13,800,000 Class D CM Deferrable Mezzanine Floating Rate Voting Notes due 2034(Rule 144A) - GEM | XS2242636780 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €14,400,000 Class E Deferrable Junior Floating Rate Notes due 2034(Reg S) - GEM | XS2242635543 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €14,400,000 Class E Deferrable Junior Floating Rate Notes due 2034(Rule 144A) - GEM | XS2242637085 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €15,150,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Exchangeable Notes due 2034(Reg S) - GEM | XS2242634652 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €15,150,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Exchangeable Notes due 2034(Rule 144A) - GEM | XS2242636608 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €15,150,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2034(Reg S) - GEM | XS2242634579 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €15,150,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2034(Rule 144A) - GEM | XS2242636517 | 05/Nov/2020 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BASTILLE EURO CLO 2020-3 DAC | €15,150,000 ClaSs B-2 Senior Secured Fixed Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2242634736 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €15,150,000 ClaSs B-2 Senior Secured Fixed Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2242636194 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €186,000,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2034(Reg S) - GEM | XS2242633845 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €186,000,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2034(Rule 144A) - GEM | XS2242635899 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €186,000,000 Class A Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2242634066 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €186,000,000 Class A Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Rule 144A) - GEM | XS2242638059 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €186,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2242633928 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €186,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2242635626 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €21,425,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2242635469 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €21,425,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2242637325 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €31,800,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Exchangeable Notes due 2034(Reg S) - GEM | XS2242634819 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €31,800,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Exchangeable Notes due 2034(Rule 144A) - GEM | XS2242636947 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €31,800,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Notes due 2034(Reg S) - GEM | XS2242634900 | 05/Nov/2020 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BASTILLE EURO CLO 2020-3 DAC | €31,800,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Notes due 2034(Rule 144A) - GEM | XS2242636863 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €31,800,000 Class C Deferrable Mezzanine Floating Rate CM Voting Notes due 2034(Reg S) - GEM | XS2242635030 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €31,800,000 Class C Deferrable Mezzanine Floating Rate CM Voting Notes due 2034(Rule 144A) - GEM | XS2242636434 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €6,800,000 Class F Deferrable Junior Floating Rate Notes due 2034(Reg S) - GEM | XS2244333287 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BASTILLE EURO CLO 2020-3 DAC | €6,800,000 Class F Deferrable Junior Floating Rate Notes due 2034(Rule 144A) - GEM | XS2244333360 | 05/Nov/2020 | Listed | 15/Jan/2034 |
| BATTALION CLO 17 LTD. | U.S.$17,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG08914AA40 | 16/Mar/2021 | Listed | 09/Mar/2034 |
| BATTALION CLO 17 LTD. | U.S.$17,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US07133EAC84 | 16/Mar/2021 | Listed | 09/Mar/2034 |
| BATTALION CLO 17 LTD. | U.S.$21,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG08915AD53 | 16/Mar/2021 | Listed | 09/Mar/2034 |
| BATTALION CLO 17 LTD. | U.S.$21,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US07133PAG46 | 16/Mar/2021 | Listed | 09/Mar/2034 |
| BATTALION CLO 17 LTD. | U.S.$244,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US07133PAL31 | 02/Jul/2024 | Listed | 09/Mar/2034 |
| BATTALION CLO 17 LTD. | U.S.$244,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USG08915AF02 | 02/Jul/2024 | Listed | 09/Mar/2034 |
| BATTALION CLO 17 LTD. | U.S.$6,298,000 Class F Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG08914AC06 | 16/Mar/2021 | Listed | 09/Mar/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BATTALION CLO 17 LTD. | U.S.$6,298,000 Class F Junior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US07133EAG98 | 16/Mar/2021 | Listed | 09/Mar/2034 |
| BATTALION CLO VIII LTD. | Subordinated Notes due 2027 - GEM | USG0889CAB84 | 21/Apr/2015 | Listed | 18/Apr/2027 |
| BATTALION CLO VIII LTD. | USD 1,750,000 Class X Senior Secured Floating Rate Notes due 2030 - GEM | USG08890AW83 | 27/Oct/2017 | Listed | 18/Jul/2030 |
| BATTALION CLO VIII LTD. | USD 30,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG08890BA54 | 27/Oct/2017 | Listed | 18/Jul/2030 |
| BATTALION CLO VIII LTD. | USD 880,000 Class D-2-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG0889CAH54 | 27/Oct/2017 | Listed | 18/Jul/2030 |
| BATTALION CLO X LTD. | U.S.$14,245,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2035 - GEM | USG09026AE80 | 26/Mar/2021 | Listed | 24/Jan/2035 |
| BATTALION CLO X LTD. | U.S.$14,245,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | US07132KAJ07 | 26/Mar/2021 | Listed | 24/Jan/2035 |
| BATTALION CLO X LTD. | U.S.$24,420,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | USG09027AR76 | 26/Mar/2021 | Listed | 24/Jan/2035 |
| BATTALION CLO X LTD. | U.S.$24,420,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | US07132JBG85 | 26/Mar/2021 | Listed | 24/Jan/2035 |
| BATTALION CLO X LTD. | U.S.$24,420,000 Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | USG09027AS59 | 26/Mar/2021 | Listed | 24/Jan/2035 |
| BATTALION CLO X LTD. | U.S.$24,420,000 Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | US07132JBJ25 | 26/Mar/2021 | Listed | 24/Jan/2035 |
| BATTALION CLO X LTD. | U.S.$256,410,000 Class A-1-R2 Senior Secured Floating Rate Notes due 2035 - GEM | USG09027AP11 | 26/Mar/2021 | Listed | 24/Jan/2035 |
| BATTALION CLO X LTD. | U.S.$256,410,000 Class A-1-R2 Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | US07132JBC71 | 26/Mar/2021 | Listed | 24/Jan/2035 |
| BATTALION CLO X LTD. | U.S.$52,910,000 Class A-2-R2 Senior Secured Floating Rate Notes due 2035 - GEM | USG09027AQ93 | 26/Mar/2021 | Listed | 24/Jan/2035 |
| BATTALION CLO X LTD. | U.S.$52,910,000 Class A-2-R2 Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | US07132JBE38 | 26/Mar/2021 | Listed | 24/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BATTALION CLO X LTD. | USD 36100000 Subordinated Notes due 2029 - GEM | USG09026AB42 | 08/Dec/2016 | Listed | 24/Jan/2029 |
| BATTALION CLO XII LTD. | U.S.$24,500,000 Class B-2-R Senior Secured Floating Rate Notes due 2031 - (Rule 144A) - GEM | US07133RAS40 | 25/Sep/2020 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | U.S.$24,500,000 Class B-2-R Senior Secured Floating Rate Notes due 2031 - GEM | USG0903BAJ55 | 25/Sep/2020 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | U.S.$25,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2031 - (Rule 144A) - GEM | US07133RAQ83 | 25/Sep/2020 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | U.S.$25,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2031 - GEM | USG0903BAH99 | 25/Sep/2020 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | U.S.$8,250,000 Class C-2-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - (Rule 144A) - GEM | US07133RAU95 | 25/Sep/2020 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | U.S.$8,250,000 Class C-2-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG0903BAK29 | 25/Sep/2020 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 22,000,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US07133RAG02 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 22,000,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG0903BAD85 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 24,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - 144A - GEM | US07133RAE53 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 25,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - 144A - GEM | US07133RAN52 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 35,750,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US07134HAA41 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 35,750,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG0901QAA34 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 359,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US07133RAA32 | 30/May/2018 | Listed | 17/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BATTALION CLO XII LTD. | USD 359,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG0903BAA47 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 37,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US07133RAL96 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 37,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG0903BAF34 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 40,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US07133RAC97 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 40,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG0903BAB20 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XII LTD. | USD 8,250,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - 144A - GEM | US07133RAJ41 | 30/May/2018 | Listed | 17/May/2031 |
| BATTALION CLO XIV LTD. | U.S.$57,500,000 Subordinated Notes due 2032 (Rule 144A) - GEM | US07133DAC02 | 19/Mar/2019 | Listed | 20/Apr/2032 |
| BATTALION CLO XIV LTD. | U.S.$57,500,000 Subordinated Notes due 2032 - GEM | USG0902EAB77 | 19/Mar/2019 | Listed | 20/Apr/2032 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - (Rule 144A) - GEM | XS2344626010 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 (REG S) - GEM | XS2344625988 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2344648170 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (REG S) - GEM | XS2344648097 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2344647875 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (REG S) - GEM | XS2344647958 | 29/Jun/2021 | Listed | 22/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2344625475 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2344625129 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €25,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2344626440 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €25,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (REG S) - GEM | XS2344626366 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €25,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2344626283 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €25,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (REG S) - GEM | XS2344626101 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €30,800,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2344625715 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €30,800,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 (REG S) - GEM | XS2344625558 | 29/Jun/2021 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €31,500,000 Subordinated Notes due 2034 - GEM | XS2191178255 | 29/Jun/2020 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €31,500,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2191179220 | 29/Jun/2020 | Listed | 22/Jul/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2385783456 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2385783373 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - (Rule 144A) - GEM | XS2385779850 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2385779264 | 26/Oct/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2385783290 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2385783027 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2385778969 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2385778886 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2385782649 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2385782052 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2385779181 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2385779009 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2385781161 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2385780437 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €33,600,000 Subordinated Notes due 2034 - (Rule 144A) - GEM | XS2385783613 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €33,600,000 Subordinated Notes due 2034 - GEM | XS2385783530 | 26/Oct/2021 | Listed | 15/Oct/2034 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - GEM | XS2441620882 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Rule 144A - GEM | XS2441621930 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €100,000 Class Z Notes due 2036 - GEM | XS2445108413 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €100,000 Class Z Notes due 2036 - Rule 144A - GEM | XS2445108769 | 25/Mar/2022 | Listed | 15/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2441621344 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441622151 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €19,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2441621260 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €19,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441622235 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2441621005 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441621856 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - GEM | XS2441620700 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441621427 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2441621187 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441622078 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - GEM | XS2441620965 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441621773 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €34,260,000 Subordinated Notes due 2036 - GEM | XS2441621690 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €34,260,000 Subordinated Notes due 2036 - Rule 144A - GEM | XS2441622318 | 25/Mar/2022 | Listed | 15/Jan/2036 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €11,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2719262433 | 26/Mar/2024 | Listed | 26/Feb/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €11,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule REG S) - GEM | XS2719261468 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €154,975,000 Class A Senior Secured Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2719261625 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €154,975,000 Class A Senior Secured Floating Rate Notes due 2038 - (Rule REG S) - GEM | XS2719256385 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €16,850,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2719262359 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €16,850,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule REG S) - GEM | XS2719261385 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2756379041 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2038 - (Rule REG S) - GEM | XS2756378316 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €20,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2719262193 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €20,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule REG S) - GEM | XS2719261112 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €25,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2719262276 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €25,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule REG S) - GEM | XS2719261203 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €31,100,000 Subordinated Notes due 2038 - (Rule 144A) - GEM | XS2719262516 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €31,100,000 Subordinated Notes due 2038 - (Rule REG S) - GEM | XS2719261542 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €37,200,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2719261898 | 26/Mar/2024 | Listed | 26/Feb/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €37,200,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - (Rule REG S) - GEM | XS2719260908 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €5,350,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - (Rule 144A) - GEM | XS2719261971 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBAM EUROPEAN CLO IV DESIGNATED ACTIVITY COMPANY | €5,350,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - (Rule REG S) - GEM | XS2719261039 | 26/Mar/2024 | Listed | 26/Feb/2038 |
| BBVA MÉXICO, S.A. | Series 1 - Issue of U.S. $750,000,000 5.875% Fixed Reset Subordinated Preferred Tier 2 Capital Notes Due 2034 144A Note - GEM | US05533UAG31 | 13/Sep/2019 | Listed | 13/Sep/2034 |
| BBVA MÉXICO, S.A. | Series 1 - Issue of U.S. $750,000,000 5.875% Fixed Reset Subordinated Preferred Tier 2 Capital Notes Due 2034 REG S - GEM | USP16259AN67 | 13/Sep/2019 | Listed | 13/Sep/2034 |
| BBVA MÉXICO, S.A. | Series 2 - Issue of U.S. $1,000,000,000 8.450% Fixed Reset Subordinated Preferred Tier 2 Capital Notes due 2038 (Reg S) - GEM | USP1S81BAA64 | 29/Jun/2023 | Listed | 29/Jun/2038 |
| BBVA MÉXICO, S.A. | Series 2 - Issue of U.S. $1,000,000,000 8.450% Fixed Reset Subordinated Preferred Tier 2 Capital Notes due 2038 144A - GEM | US07336UAA16 | 29/Jun/2023 | Listed | 29/Jun/2038 |
| BBVA MÉXICO, S.A. | Series 2 - Issue of U.S. $500,000,000 1.875% Senior Notes due 2025 144A Note - GEM | US05533UAH14 | 21/Sep/2020 | Listed | 18/Sep/2025 |
| BBVA MÉXICO, S.A. | Series 2 - Issue of U.S. $500,000,000 1.875% Senior Notes due 2025 REG S - GEM | USP16259AJ55 | 21/Sep/2020 | Listed | 18/Sep/2025 |
| BBVA MÉXICO, S.A. | Series 3 - Issue of U.S. $900,000,000 8.125% Fixed Reset Subodinated Preferred Tier 2 Capital Notes due 2039 (144A) - GEM | US07336UAB98 | 08/Jan/2024 | Listed | 08/Jan/2039 |
| BBVA MÉXICO, S.A. | Series 3 - Issue of U.S. $900,000,000 8.125% Fixed Reset Subodinated Preferred Tier 2 Capital Notes due 2039 (RegS) - GEM | USP1S81BAB48 | 08/Jan/2024 | Listed | 08/Jan/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BBVA MÉXICO, S.A. | Series 4 - Issue of U.S. $600,000,000 5.250% Senior Notes due 2029 - 144A - GEM | US07336UAC71 | 10/Sep/2024 | Listed | 10/Sep/2029 |
| BBVA MÉXICO, S.A. | Series 4 - Issue of U.S. $600,000,000 5.250% Senior Notes due 2029 - Reg S - GEM | USP1S81BAC21 | 10/Sep/2024 | Listed | 10/Sep/2029 |
| BBVA MÉXICO, S.A. | USD 1,000,000,000 5.125% Subordinated Preferred Capital Notes Due 2033 - GEM | USP16259AM84 | 17/Jan/2018 | Listed | 18/Jan/2033 |
| BBVA MÉXICO, S.A. | USD 200000000 5.350% Subordinated Preferred Capital Notes Due 2029 - GEM | USP16259AL02 | 25/Nov/2014 | Listed | 12/Nov/2029 |
| BCC MIDDLE MARKET CLO 2024-1, LLC | U.S.$250,750,000 Class A-1 Senior Secured Floating Rate Notes due 2036 (144A) - GEM | US05555GAA04 | 01/Aug/2024 | Listed | 17/Jul/2036 |
| BCC MIDDLE MARKET CLO 2024-1, LLC | U.S.$250,750,000 Class A-1 Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | USU0666RAA06 | 01/Aug/2024 | Listed | 17/Jul/2036 |
| BEAN CREEK CLO, LTD | Subordinated Notes due 2028 - GEM | USG09105AC45 | 15/Jan/2016 | Listed | 20/Jan/2028 |
| BEAN CREEK CLO, LTD | USD 12,750,000 Class E-R Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG09105AD28 | 08/May/2018 | Listed | 20/Apr/2031 |
| BEAN CREEK CLO, LTD | USD 12,750,000 Class E-R Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US07378XAG16 | 08/May/2018 | Listed | 20/Apr/2031 |
| BEAN CREEK CLO, LTD | USD 17,250,000 Class D-R Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG09109AL65 | 08/May/2018 | Listed | 20/Apr/2031 |
| BEAN CREEK CLO, LTD | USD 17,250,000 Class D-R Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US07378WAW82 | 08/May/2018 | Listed | 20/Apr/2031 |
| BEAN CREEK CLO, LTD | USD 18,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG09109AK82 | 08/May/2018 | Listed | 20/Apr/2031 |
| BEAN CREEK CLO, LTD | USD 18,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US07378WAU27 | 08/May/2018 | Listed | 20/Apr/2031 |
| BEAN CREEK CLO, LTD | USD 196,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG09109AH53 | 08/May/2018 | Listed | 20/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BEAN CREEK CLO, LTD | USD 196,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US07378WAQ15 | 08/May/2018 | Listed | 20/Apr/2031 |
| BEAN CREEK CLO, LTD | USD 3,000,000 Class X-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG09109AG70 | 08/May/2018 | Listed | 20/Apr/2031 |
| BEAN CREEK CLO, LTD | USD 3,000,000 Class X-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US07378WAN83 | 08/May/2018 | Listed | 20/Apr/2031 |
| BEAN CREEK CLO, LTD | USD 31,500,000 Class B-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG09109AJ10 | 08/May/2018 | Listed | 20/Apr/2031 |
| BEAN CREEK CLO, LTD | USD 31,500,000 Class B-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US07378WAS70 | 08/May/2018 | Listed | 20/Apr/2031 |
| BECTON DICKINSON EURO FINANCE S.À R.L. | €800,000,000 4.029% Notes due 2036 - GEM | XS2838924848 | 14/Jun/2024 | Listed | 07/Jun/2036 |
| BECTON DICKINSON EURO FINANCE S.À R.L. | €900,000,000 0.334% Notes due 2028 - GEM | XS2375844144 | 13/Aug/2021 | Listed | 13/Aug/2028 |
| BECTON DICKINSON EURO FINANCE S.À R.L. | €900,000,000 1.336% Notes due 2041 - GEM | XS2375844656 | 13/Aug/2021 | Listed | 13/Aug/2041 |
| BECTON DICKINSON EURO FINANCE S.À R.L. | Issue of €800,000,000 3.553% Notes due 2029 - GEM | XS2585932275 | 13/Feb/2023 | Listed | 13/Sep/2029 |
| BEECHBROOK IRELAND SME I DESIGNATED ACTIVITY COMPANY | Up to €35,000,000 Variable Funding Note - GEM | IE00BJBYNR17 | 17/Dec/2019 | Listed | 31/Dec/2050 |
| BEECHBROOK PRIVATE DEBT III S.À R.L. | EUR 300,000,000 8 per cent Variable Funding Notes - GEM | LU1531758537 | 08/Dec/2016 | Listed | 08/Dec/2027 |
| BEECHBROOK UK SME CREDIT I HOLDINGS PLC | GBP 250,000,000 Variable Funding Notes - GEM | GB00BD4F4F42 | 22/Jun/2016 | Listed | 22/Jun/2026 |
| BEECHBROOK UK SME CREDIT II HOLDINGS PLC | £250,000,000 Variable Funding Notes - GEM | GB00BKBDM010 | 20/Jun/2019 | Listed | 20/Jun/2029 |
| BELDEN INC. | EUR 32,487,000 Senior Subordinated (144A) Notes due 2027 - GEM | XS1640668866 | 24/Aug/2017 | Listed | 15/Jul/2027 |
| BELDEN INC. | EUR 350,000,000 Senior Subordinated (144A) Notes due 2028 - GEM | XS1789515217 | 18/May/2018 | Listed | 15/Mar/2028 |
| BELDEN INC. | EUR 350,000,000 Senior Subordinated (RegS) Notes due 2028 - GEM | XS1789515134 | 18/May/2018 | Listed | 15/Mar/2028 |
| BELDEN INC. | EUR 417,513,000 Senior Subordinated (RegS) Notes due 2027 - GEM | XS1640668940 | 24/Aug/2017 | Listed | 15/Jul/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BELDEN INC. | Senior Subordianted (144A) Notes due 2031 - GEM | XS2367228561 | 06/Sep/2021 | Listed | 15/Jul/2031 |
| BELDEN INC. | Senior Subordianted (RegS) Notes due 2031 - GEM | XS2367228058 | 06/Sep/2021 | Listed | 15/Jul/2031 |
| BENEFIT STREET PARTNERS CLO II, LTD. | USD 22,500,000 Class D-R Secured Deferrable Floating Rate Notes due 2029 - GEM | USG0986MAD41 | 07/Jul/2017 | Listed | 15/Jul/2029 |
| BENEFIT STREET PARTNERS CLO II, LTD. | USD 28,100,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG0985WAK74 | 07/Jul/2017 | Listed | 15/Jul/2029 |
| BENEFIT STREET PARTNERS CLO III, LTD. | U.S.$304,707,601 Class A1-R2 Senior Secured Floating Rate Notes due 2029 - GEM | USG0985XAS83 | 04/May/2021 | Listed | 20/Jul/2029 |
| BENEFIT STREET PARTNERS CLO III, LTD. | U.S.$304,707,601 Class A1-R2 Senior Secured Floating Rate Notes due 2029 (Rule 144A) - GEM | US08180EBJ29 | 04/May/2021 | Listed | 20/Jul/2029 |
| BENEFIT STREET PARTNERS CLO III, LTD. | U.S.$35,300,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG0985XAU30 | 04/May/2021 | Listed | 20/Jul/2029 |
| BENEFIT STREET PARTNERS CLO III, LTD. | U.S.$35,300,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2029 (Rule 144A) - GEM | US08180EBN31 | 04/May/2021 | Listed | 20/Jul/2029 |
| BENEFIT STREET PARTNERS CLO III, LTD. | U.S.$70,000,000 Class A2-R2 Senior Secured Floating Rate Notes due 2029 - GEM | USG0985XAT66 | 04/May/2021 | Listed | 20/Jul/2029 |
| BENEFIT STREET PARTNERS CLO III, LTD. | U.S.$70,000,000 Class A2-R2 Senior Secured Floating Rate Notes due 2029 (Rule 144A) - GEM | US08180EBL74 | 04/May/2021 | Listed | 20/Jul/2029 |
| BENEFIT STREET PARTNERS CLO III, LTD. | USD 23,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2029 - GEM | USG0987CAD59 | 12/Sep/2017 | Listed | 20/Jul/2029 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 20000000 Class A-1c Senior Secured Fixed Rate Notes due 2028 - GEM | USG0989TAF15 | 03/Dec/2015 | Listed | 20/Jan/2028 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 20900000 Class D Secured Deferrable Floating Rate Notes due 2028 - GEM | USG0989UAA90 | 03/Dec/2015 | Listed | 20/Jan/2028 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 22,950,000 Class D-R Secured Deferrable Floating Rate Notes due 2031 - GEM | USG0989UAC56 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 22,950,000 Class D-R Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US08180YAE05 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 247300000 Class A-1a Senior Secured Floating Rate Notes due 2028 - GEM | USG0989TAA28 | 03/Dec/2015 | Listed | 20/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 27,500,000 Class A-1B-R Senior Secured Floating Rate Notes due 2031 - GEM | USG0989TAH70 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 27,500,000 Class A-1B-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US08180XAQ51 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 28200000 Class C Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG0989TAD66 | 03/Dec/2015 | Listed | 20/Jan/2028 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 33,600,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG0989TAL82 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 33,600,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US08180XAW20 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 351,000,000 Class A-1A-R Senior Secured Floating Rate Notes due 2031 - GEM | USG0989TAG97 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 351,000,000 Class A-1A-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US08180XAN21 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 37800000 Class B Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG0989TAC83 | 03/Dec/2015 | Listed | 20/Jan/2028 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 42,250,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG0989TAK00 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 42,250,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US08180XAU63 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 42,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2031 - GEM | USG0989TAJ37 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 42,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US08180XAS18 | 14/Feb/2018 | Listed | 20/Jan/2031 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 43000000 Class A-1b Senior Secured Floating Rate Notes due 2028 - GEM | USG0989TAE40 | 03/Dec/2015 | Listed | 20/Jan/2028 |
| BENEFIT STREET PARTNERS CLO VIII, LTD | USD 62400000 Class A-2 Senior Secured Floating Rate Notes due 2028 - GEM | USG0989TAB01 | 03/Dec/2015 | Listed | 20/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BENEFIT STREET PARTNERS CLO XII, LTD. | Class A-1-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US08179HAE09 | 02/Dec/2021 | Listed | 15/Oct/2030 |
| BENEFIT STREET PARTNERS CLO XII, LTD. | Class A-1-R Senior Secured Floating Rate Notes due 2030 - Reg S - GEM | USG0987VAE14 | 02/Dec/2021 | Listed | 15/Oct/2030 |
| BENEFIT STREET PARTNERS CLO XII, LTD. | Class A-2-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US08179HAG56 | 02/Dec/2021 | Listed | 15/Oct/2030 |
| BENEFIT STREET PARTNERS CLO XII, LTD. | Class A-2-R Senior Secured Floating Rate Notes due 2030 - RegS - GEM | USG0987VAF88 | 02/Dec/2021 | Listed | 15/Oct/2030 |
| BENEFIT STREET PARTNERS CLO XII, LTD. | USD 31,500,000 Class D Secured Deferrable Floating Rate Notes due 2030 - GEM | USG0987XAA57 | 31/Oct/2017 | Listed | 15/Oct/2030 |
| BENEFIT STREET PARTNERS CLO XII, LTD. | USD 38,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG0987VAC57 | 31/Oct/2017 | Listed | 15/Oct/2030 |
| BENEFIT STREET PARTNERS CLO XII, LTD. | USD 42,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG0987VAD31 | 31/Oct/2017 | Listed | 15/Oct/2030 |
| BENEFIT STREET PARTNERS CLO XII, LTD. | USD 68,900,000 Subordinated Notes due 2030 - GEM | USG0987XAB31 | 31/Oct/2017 | Listed | 15/Oct/2030 |
| BENEFIT STREET PARTNERS CLO XIV, LTD. | USD 53,158,000 Subordinated Notes due 2031 - 144A - GEM | US08181NAC74 | 09/Apr/2018 | Listed | 20/Apr/2031 |
| BENEFIT STREET PARTNERS CLO XIV, LTD. | USD 53,158,000 Subordinated Notes due 2031 - Reg S - GEM | USG0988MAB66 | 09/Apr/2018 | Listed | 20/Apr/2031 |
| BENEFIT STREET PARTNERS CLO XVII, LTD. | Class A-R Senior Secured Floating Rate Notes due 2032 - 144A - GEM | US08182BAL27 | 13/Sep/2021 | Listed | 15/Jul/2032 |
| BENEFIT STREET PARTNERS CLO XVII, LTD. | Class A-R Senior Secured Floating Rate Notes due 2032 - Reg S - GEM | USG10019AF78 | 13/Sep/2021 | Listed | 15/Jul/2032 |
| BENEFIT STREET PARTNERS CLO XVII, LTD. | Class B-R Senior Secured Floating Rate Notes due 2032 - 144A - GEM | US08182BAN82 | 13/Sep/2021 | Listed | 15/Jul/2032 |
| BENEFIT STREET PARTNERS CLO XVII, LTD. | Class B-R Senior Secured Floating Rate Notes due 2032 - RegS - GEM | USG10019AG51 | 13/Sep/2021 | Listed | 15/Jul/2032 |
| BENEFIT STREET PARTNERS CLO XVII, LTD. | Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | US08182BAQ14 | 13/Sep/2021 | Listed | 15/Jul/2032 |
| BENEFIT STREET PARTNERS CLO XVII, LTD. | Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | USG10019AH35 | 13/Sep/2021 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BENEFIT STREET PARTNERS CLO XVII, LTD. | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | US08182BAS79 | 13/Sep/2021 | Listed | 15/Jul/2032 |
| BENEFIT STREET PARTNERS CLO XVII, LTD. | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | USG10019AJ90 | 13/Sep/2021 | Listed | 15/Jul/2032 |
| BENEFIT STREET PARTNERS CLO XVII, LTD. | Class E-R Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | US08182AAE01 | 13/Sep/2021 | Listed | 15/Jul/2032 |
| BENEFIT STREET PARTNERS CLO XVII, LTD. | Class E-R Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | USG10015AC26 | 13/Sep/2021 | Listed | 15/Jul/2032 |
| BERG FINANCE 2021 DESIGNATED ACTIVITY COMPANY | €160,000,000 Class A Commercial Mortgage Backed Notes due 2033 - GEM | XS2331952270 | 25/May/2021 | Listed | 22/Apr/2033 |
| BERG FINANCE 2021 DESIGNATED ACTIVITY COMPANY | €26,048,000 Class E Commercial Mortgage Backed Notes due 2033 - GEM | XS2331952866 | 25/May/2021 | Listed | 22/Apr/2033 |
| BERG FINANCE 2021 DESIGNATED ACTIVITY COMPANY | €29,400,000 Class C Commercial Mortgage Backed Notes due 2033 - GEM | XS2331952601 | 25/May/2021 | Listed | 22/Apr/2033 |
| BERG FINANCE 2021 DESIGNATED ACTIVITY COMPANY | €36,500,000 Class D Commercial Mortgage Backed Notes due 2033 - GEM | XS2331952783 | 25/May/2021 | Listed | 22/Apr/2033 |
| BERG FINANCE 2021 DESIGNATED ACTIVITY COMPANY | €43,400,000 Class B Commercial Mortgage Backed Notes due 2033 - GEM | XS2331952353 | 25/May/2021 | Listed | 22/Apr/2033 |
| BFF BANK S.P.A. | €150,000,000 5.875% Additional Tier 1 Notes - GEM | XS2404266848 | 19/Jan/2022 | Listed | |
| BG SELECT INVESTMENTS (IRELAND) LIMITED | EUR 1,000,000,000 Profit Participating Notes due 2035 - GEM | IE00BVYVBF72 | 03/Mar/2015 | Listed | 23/Dec/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 - Non-Voting Notes - GEM | XS2364002639 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 - Non-Voting Notes- (Rule 144A) - GEM | XS2364004411 | 29/Jul/2021 | Listed | 20/Aug/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 - Exchangeable Non-Voting Notes - GEM | XS2364002472 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 - Exchangeable Non-Voting Notes- (Rule 144A) - GEM | XS2364004338 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 -Voting Notes - GEM | XS2364002399 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 -Voting Notes- (Rule 144A) - GEM | XS2364004254 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2035 - (Rule 144A) - GEM | XS2364003363 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2035 - GEM | XS2364001409 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €20,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2364003280 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €20,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 -(Rule 144A) - GEM | XS2364005145 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €21,820,500 Class S-2 Notes due 2035 - GEM | XS1941080019 | 17/Apr/2019 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €21,820,500 Class S-2 Notes due 2035 (Rule 144A) - GEM | XS1941080282 | 17/Apr/2019 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - Voting Notes - GEM | XS2364001581 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - Voting Notes- (Rule 144A) - GEM | XS2364003447 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 -Non-Voting Notes - GEM | XS2364001664 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 -Non-Voting Notes- (Rule 144A) - GEM | XS2364003876 | 29/Jul/2021 | Listed | 20/Aug/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035- Exchangeable Non-Voting Notes - GEM | XS2364001748 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035- Exchangeable Non-Voting Notes - (Rule 144A) - GEM | XS2364003793 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes - GEM | XS2364002712 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes -(Rule 144A) - GEM | XS2364004684 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Notes - GEM | XS2364002985 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Notes- (Rule 144A) - GEM | XS2364004767 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes - GEM | XS2364002555 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes- (Rule 144A) - GEM | XS2364004502 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 - Voting Notes - GEM | XS2364001821 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 - Voting Notes- (Rule 144A) - GEM | XS2364003959 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035- Exchangeable Non-Voting Notes - GEM | XS2364002043 | 29/Jul/2021 | Listed | 20/Aug/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035- Exchangeable Non-Voting Notes- (Rule 144A) - GEM | XS2364004098 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035-Non-Voting Notes - GEM | XS2364002126 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035-Non-Voting Notes- (Rule 144A) - GEM | XS2364004171 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes -(Rule 144A) - GEM | XS2364004924 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Notes - GEM | XS2364003108 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Notes -(Rule 144A) - GEM | XS2364005061 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes - GEM | XS2364002803 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes -(Rule 144A) - GEM | XS2364004841 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes - GEM | XS2364003017 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €7,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2364003520 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO II DESIGNATED ACTIVITY COMPANY | €7,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 -(Rule 144A) - GEM | XS2364005228 | 29/Jul/2021 | Listed | 20/Aug/2035 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2332237861 | 02/Jun/2021 | Listed | 17/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2332237358 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes - GEM | XS2332237275 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2332237432 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 - Voting Notes - GEM | XS2332236970 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2332237515 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €19,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2332239131 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €19,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2332239305 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €21,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2332238596 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €21,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2332238083 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €21,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2332237606 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €21,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2332237945 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €21,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2332237788 | 02/Jun/2021 | Listed | 17/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €21,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2332238166 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2332236202 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2332236111 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2332235907 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2332236038 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2332235733 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2332235816 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2332239057 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2332238679 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2332238240 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2332238752 | 02/Jun/2021 | Listed | 17/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2332238323 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2332238836 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €26,400,000 Class A-2A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2332237192 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €26,400,000 Class A-2A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2332236897 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €26,400,000 Class A-2A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2332236541 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €26,400,000 Class A-2A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2332236624 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €26,400,000 Class A-2A Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2332236384 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €26,400,000 Class A-2A Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2332236467 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €43,150,000 Subordinated Notes due 2034 - GEM | XS2168060692 | 21/May/2020 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €43,150,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2168060429 | 21/May/2020 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €9,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2332238919 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO III DESIGNATED ACTIVITY COMPANY | €9,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2332239487 | 02/Jun/2021 | Listed | 17/May/2034 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2036 - GEM | XS2433714909 | 29/Mar/2022 | Listed | 15/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2036 - Rule 144A - GEM | XS2433715039 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €10,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2433715971 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €10,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2433716193 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €20,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2433715625 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €20,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2433715898 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - GEM | XS2433714222 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2433714578 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €25,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2433715112 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €25,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2433715203 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €26,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2433715385 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €26,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2433715542 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €36,300,000 Subordinated Notes due 2036 - GEM | XS2433716276 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €36,300,000 Subordinated Notes due 2036 - Rule 144A - GEM | XS2433716359 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €40,000,000 Class A-2A Senior Secured Floating Rate Notes due 2036 - GEM | XS2433714735 | 29/Mar/2022 | Listed | 15/Apr/2036 |
| BILBAO CLO IV DESIGNATED ACTIVITY COMPANY | €40,000,000 Class A-2A Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2433714818 | 29/Mar/2022 | Listed | 15/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACK DIAMOND CLO 2016 -1, LTD. | USD 11,500,000 Class A-2b Senior Secured Fixed Rate Notes due 2028 - GEM | USG1148GAF57 | 31/May/2016 | Listed | 26/Apr/2028 |
| BLACK DIAMOND CLO 2016 -1, LTD. | USD 15,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG1148GAD00 | 31/May/2016 | Listed | 26/Apr/2028 |
| BLACK DIAMOND CLO 2016 -1, LTD. | USD 15,900,000 Class D Secured Deferrable Floating Rate Notes due 2028 - GEM | USG1149EAA04 | 31/May/2016 | Listed | 26/Apr/2028 |
| BLACK DIAMOND CLO 2016 -1, LTD. | USD 193,500,000 Class A-1a Senior Secured Floating Rate Notes due 2028 - GEM | USG1148GAA60 | 31/May/2016 | Listed | 26/Apr/2028 |
| BLACK DIAMOND CLO 2016 -1, LTD. | USD 20,000,000 Class A-1b Senior Secured Fixed Rate Notes due 2028 - GEM | USG1148GAE82 | 31/May/2016 | Listed | 26/Apr/2028 |
| BLACK DIAMOND CLO 2016 -1, LTD. | USD 27,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG1148GAC27 | 31/May/2016 | Listed | 26/Apr/2028 |
| BLACK DIAMOND CLO 2016 -1, LTD. | USD 37,500,000 Class A-2a Senior Secured Floating Rate Notes due 2028 - GEM | USG1148GAB44 | 31/May/2016 | Listed | 26/Apr/2028 |
| BLACK DIAMOND CLO 2016 -1, LTD. | USD 38,300,000 Subordinated Notes due 2028 - GEM | USG1149EAB86 | 31/May/2016 | Listed | 26/Apr/2028 |
| BLACK DIAMOND CLO 2017 -1, LTD. | USD 17200000 Class A Subordinated Notes due 2029 - GEM | USG1149FAB51 | 26/May/2017 | Listed | 24/Apr/2029 |
| BLACK DIAMOND CLO 2017 -1, LTD. | USD 18000000 Class D Secured Deferrable Floating Rate Notes due 2029 - GEM | USG1149FAA78 | 26/May/2017 | Listed | 24/Apr/2029 |
| BLACK DIAMOND CLO 2017 -1, LTD. | USD 24200000 Class B Subordinated Notes due 2029 - GEM | USG1149FAC35 | 26/May/2017 | Listed | 24/Apr/2029 |
| BLACK DIAMOND CLO 2017 -1, LTD. | USD 25000000 Class C Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG11473AG33 | 26/May/2017 | Listed | 24/Apr/2029 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $25,000,000 Class A-3 Senior Secured Fixed Rate Notes due 2032 - Voting Notes - GEM | XS2390845910 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $25,000,000 Class A-3 Senior Secured Fixed Rate Notes due 2032 - Voting Notes - Rule 144A - GEM | XS2390846215 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $25,000,000 Class A-3 Senior Secured Fixed Rate Notes due 2032- Non-Voting Notes - GEM | XS2390845753 | 22/Oct/2021 | Listed | 15/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $25,000,000 Class A-3 Senior Secured Fixed Rate Notes due 2032- Non-Voting Notes - Rule 144A - GEM | XS2390846058 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $25,000,000 Class A-3 Senior Secured Fixed Rate Notes due 2032- Non-VotingExchangeable Notes - GEM | XS2390845837 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $25,000,000 Class A-3 Senior Secured Fixed Rate Notes due 2032- Non-VotingExchangeable Notes - Rule 144A - GEM | XS2390846132 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $34,360,000 Class A-2 Senior Secured Floating Rate Notes due 2032- Non-Voting Notes - GEM | XS2390845167 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $34,360,000 Class A-2 Senior Secured Floating Rate Notes due 2032- Non-Voting Notes - Rule 144A - GEM | XS2390845324 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $34,360,000 Class A-2 Senior Secured Floating Rate Notes due 2032- Non-VotingExchangeable Notes - GEM | XS2390845241 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $34,360,000 Class A-2 Senior Secured Floating Rate Notes due 2032- Non-VotingExchangeable Notes - Rule 144A - GEM | XS2390845670 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $34,360,000 Class A-2 Senior Secured Floating Rate Notes due 2032- Voting Notes - GEM | XS2390845084 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $34,360,000 Class A-2 Senior Secured Floating Rate Notes due 2032- Voting Notes - Rule 144A - GEM | XS2390845597 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $8,512,000 Class M-2 Subordinated Notes due 2032 - GEM | XS2010635071 | 01/Aug/2019 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | $8,512,000 Class M-2 Subordinated Notes due 2032 (144A) - GEM | XS2010635154 | 01/Aug/2019 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2010634694 | 01/Aug/2019 | Listed | 15/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2010634777 | 01/Aug/2019 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €187,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Non Voting Notes - GEM | XS2390844434 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €187,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - Rule 144A - GEM | XS2390844863 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €187,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032- Non-VotingExchangeable Notes - GEM | XS2390844608 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €187,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032- Non-VotingExchangeable Notes - Rule 144A - GEM | XS2390844947 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €187,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032- Voting Notes - GEM | XS2390844517 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €187,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032- Voting Notes - Rule 144A - GEM | XS2390844780 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Non Voting Exchangeable Notes - GEM | XS2390847965 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - Rule 144A - GEM | XS2390848260 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 -Non-Voting Notes - GEM | XS2390847700 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 -Non-Voting Notes - Rule 144A - GEM | XS2390848005 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032- Voting Notes - GEM | XS2390847882 | 22/Oct/2021 | Listed | 15/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032-Voting Notes - Rule 144A - GEM | XS2390848187 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2010634264 | 01/Aug/2019 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2010634421 | 01/Aug/2019 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €24,500,000 Class M-1 Subordinated Notes due 2032 - GEM | XS2010634850 | 01/Aug/2019 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €24,500,000 Class M-1 Subordinated Notes due 2032 (144A) - GEM | XS2010634934 | 01/Aug/2019 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Non Voting Notes - GEM | XS2390847023 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Non-Voting Notes - Rule 144A - GEM | XS2390847452 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Non-VotingExchangeable Notes - GEM | XS2390847296 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Non-VotingExchangeable Notes - Rule 144A - GEM | XS2390847536 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032-Voting Notes - GEM | XS2390847379 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032-Voting Notes - Rule 144A - GEM | XS2390847619 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-Non-Voting Exchangeable Notes - GEM | XS2390848690 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019 -1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-Non-Voting Exchangeable Notes - Rule 144A - GEM | XS2390848930 | 22/Oct/2021 | Listed | 15/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-Non-Voting Notes - GEM | XS2390848344 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-Non-Voting Notes - Rule 144A - GEM | XS2390848773 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-Voting Notes - GEM | XS2390848427 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-Voting Notes - Rule 144A - GEM | XS2390848856 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032- Non-Voting Notes - GEM | XS2390846306 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032- Non-Voting Notes - Rule 144A - GEM | XS2390846645 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2390846561 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Voting Notes - Rule 144A - GEM | XS2390846728 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032-Non-VotingExchangeable Notes - GEM | XS2390846488 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032-Non-VotingExchangeable Notes - Rule 144A - GEM | XS2390846991 | 22/Oct/2021 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS2010613268 | 01/Aug/2019 | Listed | 15/May/2032 |
| BLACK DIAMOND CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2010611304 | 01/Aug/2019 | Listed | 15/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACK DIAMOND CLO 2022 -1, LTD | Issue of U.S.$135,000,000 Class A-1a Senior Secured Floating Rate Notes due 2035 - (Rule 144A) - GEM | US09203BAC54 | 09/Jan/2023 | Listed | 25/Oct/2035 |
| BLACK DIAMOND CLO 2022 -1, LTD | Issue of U.S.$135,000,000 Class A-1a Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | USG11510AB33 | 09/Jan/2023 | Listed | 25/Oct/2035 |
| BLACKROCK ELBERT CLO V, LLC | U.S.$130,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US092913AC66 | 25/May/2022 | Listed | 15/Jun/2034 |
| BLACKROCK ELBERT CLO V, LLC | U.S.$130,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USU0925YAB03 | 25/May/2022 | Listed | 15/Jun/2034 |
| BLACKROCK ELBERT CLO V, LLC | U.S.$24,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US092913AL65 | 25/May/2022 | Listed | 15/Jun/2034 |
| BLACKROCK ELBERT CLO V, LLC | U.S.$24,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USU0925YAF17 | 25/May/2022 | Listed | 15/Jun/2034 |
| BLACKROCK ELBERT CLO V, LLC | U.S.$32,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US092913AJ10 | 25/May/2022 | Listed | 15/Jun/2034 |
| BLACKROCK ELBERT CLO V, LLC | U.S.$32,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USU0925YAE42 | 25/May/2022 | Listed | 15/Jun/2034 |
| BLACKROCK ELBERT CLO V, LLC | U.S.$42,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US092913AG70 | 25/May/2022 | Listed | 15/Jun/2034 |
| BLACKROCK ELBERT CLO V, LLC | U.S.$42,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USU0925YAD68 | 25/May/2022 | Listed | 15/Jun/2034 |
| BLACKROCK ELBERT CLO V, LLC | U.S.$60,000,000 Class A-F-R Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | US092913AQ52 | 25/May/2022 | Listed | 15/Jun/2034 |
| BLACKROCK ELBERT CLO V, LLC | U.S.$60,000,000 Class A-F-R Senior Secured Fixed Rate Notes due 2034 - RegS - GEM | USU0925YAH72 | 25/May/2022 | Listed | 15/Jun/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2320767127 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2320767630 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2320767713 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2320767986 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2320767044 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2320767556 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2320766822 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2320767473 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €39,000,000 Class B-R Senior Secured Floating Rate Notes due 2034(Reg S) - GEM | XS2320766749 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €39,000,000 Class B-R Senior Secured Floating Rate Notes due 2034(Rule 144A) - GEM | XS2320767390 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €73,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2320766665 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €73,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2320767804 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | EUR 43800000 Subordinated Notes due 2030 - GEM | XS1512782993 | 15/Dec/2016 | Listed | 15/Jan/2030 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2035(Reg S) - GEM | XS2348329991 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2035(Rule 144A) - GEM | XS2348330650 | 15/Jun/2021 | Listed | 19/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035(Reg S) - GEM | XS2348329728 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035(Rule 144A) - GEM | XS2348330577 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2348329306 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2035(Rule 144A) - GEM | XS2348330064 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035(Reg S) - GEM | XS2348329561 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035(Rule 144A) - GEM | XS2348330221 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035(Reg S) - GEM | XS2348329645 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035(Rule 144A) - GEM | XS2348330494 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-R Senior Secured Floating Rate Notes due 2035(Reg S) - GEM | XS2348329488 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-R Senior Secured Floating Rate Notes due 2035(Rule 144A) - GEM | XS2348330148 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | EUR 47,750,000 Subordinated Notes due 2035 (Reg S) - GEM | XS1602562818 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO III DESIGNATED ACTIVITY COMPANY | EUR 47,750,000 Subordinated Notes due 2035(Rule 144A) - GEM | XS1602563386 | 15/Jun/2021 | Listed | 19/Jul/2035 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class A CM Removal and Replacement Exchangeable Non-Voting Notes (144A) - GEM | XS2062959619 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class A CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) - GEM | XS2062958132 | 29/Nov/2019 | Listed | 15/Dec/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class A CM Removal and Replacement Non-Voting Notes (144A) - GEM | XS2062959882 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class A CM Removal and Replacement Non-Voting Notes (Reg S) - GEM | XS2062958058 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class A CM Removal and Replacement Voting Notes (144A) - GEM | XS2062959700 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class A CM Removal and Replacement Voting Notes (Reg S) - GEM | XS2062957910 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B CM Removal and Replacement Exchangeable Non-Voting Notes (144A) - GEM | XS2062959965 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) - GEM | XS2062958306 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B CM Removal and Replacement Non-Voting Notes (144A) - GEM | XS2062960112 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B CM Removal and Replacement Non-Voting Notes (Reg S) - GEM | XS2062958488 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B CM Removal and Replacement Voting Notes (144A) - GEM | XS2062960039 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class B CM Removal and Replacement Voting Notes (Reg S) - GEM | XS2062958215 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class C CM Removal and Replacement Exchangeable Non-Voting Notes (144A) - GEM | XS2062960203 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class C CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) - GEM | XS2062958645 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class C CM Removal and Replacement Non-Voting Notes (144A) - GEM | XS2062960468 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class C CM Removal and Replacement Non-Voting Notes (Reg S) - GEM | XS2062958728 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class C CM Removal and Replacement Voting Notes (144A) - GEM | XS2062960385 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class C CM Removal and Replacement Voting Notes (Reg S) - GEM | XS2062958561 | 29/Nov/2019 | Listed | 15/Dec/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class D CM Removal and Replacement Exchangeable Non-Voting Notes (144A) - GEM | XS2062960625 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class D CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) - GEM | XS2062959023 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class D CM Removal and Replacement Non-Voting Notes (144A) - GEM | XS2062960898 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class D CM Removal and Replacement Non-Voting Notes (Reg S) - GEM | XS2062959296 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class D CM Removal and Replacement Voting Notes (144A) - GEM | XS2062960542 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class D CM Removal and Replacement Voting Notes (Reg S) - GEM | XS2062958991 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class E Notes (144A) - GEM | XS2062960971 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class E Notes (Reg S) - GEM | XS2062959379 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class F Notes (144A) - GEM | XS2062961193 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Class F Notes (Reg S) - GEM | XS2062959452 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Subordinated Notes (144a) - GEM | XS2062961276 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | Subordinated Notes (Reg S) - GEM | XS2062959536 | 29/Nov/2019 | Listed | 15/Dec/2032 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 CM Non-Voting Senior Secured Fixed Rate Notes due 2031 (Reg S) - GEM | XS2304370849 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 CM Non-Voting Senior Secured Fixed Rate Notes due 2031 (Rule 144A) - GEM | XS2304371060 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 CM Non-VotingExchangeable Senior Secured Fixed Rate Notes due 2031 (Reg S) - GEM | XS2304370765 | 08/Mar/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 CM Non-VotingExchangeable Senior Secured Fixed Rate Notes due 2031 (Rule 144A) - GEM | XS2304371144 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 CM Voting Senior Secured Fixed Rate Notes due 2031(Reg S) - GEM | XS2304370682 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 CM Voting Senior Secured Fixed Rate Notes due 2031(Rule 144A) - GEM | XS2304370922 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C-2 CM Non-Voting Senior Secured Deferrable Fixed Rate Notes due 2031(Reg S) - GEM | XS2304372035 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C-2 CM Non-Voting Senior Secured Deferrable Fixed Rate Notes due 2031(Rule 144A) - GEM | XS2304372381 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C-2 CM Non-VotingExchangeable Senior Secured Deferrable Fixed Rate Notes due 2031 (Reg S) - GEM | XS2304372118 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C-2 CM Non-VotingExchangeable Senior Secured Deferrable Fixed Rate Notes due 2031 (Rule 144A) - GEM | XS2304372464 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C-2 CM Voting Senior Secured Deferrable Fixed Rate Notes due 2031(Reg S) - GEM | XS2304371904 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C-2 CM Voting Senior Secured Deferrable Fixed Rate Notes due 2031(Rule 144A) - GEM | XS2304372209 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2031(Reg S) - GEM | XS2304372894 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2031(Rule 144A) - GEM | XS2304373272 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D CM Non-VotingExchangeable Senior Secured Deferrable Floating Rate Notes due 2031(Reg S) - GEM | XS2304372621 | 08/Mar/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D CM Non-VotingExchangeable Senior Secured Deferrable Floating Rate Notes due 2031(Rule 144A) - GEM | XS2304373199 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D CM Voting Senior Secured Deferrable Floating Rate Notes due 2031(Reg S) - GEM | XS2304372548 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D CM Voting Senior Secured Deferrable Floating Rate Notes due 2031(Rule 144A) - GEM | XS2304372977 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A CM Non-Voting Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | XS2304369593 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A CM Non-Voting Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | XS2304369916 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A CM Non-VotingExchangeableSenior Secured Floating Rate Notes due 2031 (Reg S) - GEM | XS2304369320 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A CM Non-VotingExchangeableSenior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | XS2304369833 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A CM Voting Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | XS2304369247 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A CM Voting Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | XS2304369759 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 CM Non-Voting Senior Secured Floating Rate Notes due 2031(Reg S) - GEM | XS2304370252 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 CM Non-Voting Senior Secured Floating Rate Notes due 2031(Rule 144A) - GEM | XS2304370500 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 CM Non-VotingExchangeable Senior Secured Floating Rate Notes due 2031(Reg S) - GEM | XS2304370179 | 08/Mar/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 CM Non-VotingExchangeable Senior Secured Floating Rate Notes due 2031(Rule 144A) - GEM | XS2304370419 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 CM Voting Senior Secured Floating Rate Notes due 2031(Reg S) - GEM | XS2304370096 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 CM Voting Senior Secured Floating Rate Notes due 2031(Rule 144A) - GEM | XS2304370336 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2031(Reg S) - GEM | XS2304371490 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2031(Rule 144A) - GEM | XS2304371730 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 CM Non-VotingExchangeable Senior Secured Deferrable Floating Rate Notes due 2031(Reg S) - GEM | XS2304371573 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 CM Non-VotingExchangeable Senior Secured Deferrable Floating Rate Notes due 2031(Rule 144A) - GEM | XS2304371813 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 CM Voting Senior Secured Deferrable Floating Rate Notes due 2031(Reg S) - GEM | XS2304371227 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 CM Voting Senior Secured Deferrable Floating Rate Notes due 2031(Rule 144A) - GEM | XS2304371656 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Clas F Notes (144A) - GEM | XS1904675201 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Clas F Notes (Reg S) - GEM | XS1904675383 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Class E Notes (144A) - GEM | XS1904675037 | 08/Mar/2021 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Class E Notes (Reg S) - GEM | XS1904675110 | 08/Mar/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Subordinated Notes (144a) - GEM | XS1904675466 | 14/Dec/2018 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | Subordinated Notes (Reg S) - GEM | XS1904675540 | 14/Dec/2018 | Listed | 15/Oct/2031 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2036 (144A) - GEM | XS2439755906 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2036 (Reg S) - GEM | XS2439755146 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class D-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS1984239555 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class D-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032(RULE 144A) - GEM | XS1984239803 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class D-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS1984239399 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class D-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (RULE 144A) - GEM | XS1984239639 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class D-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS1984239472 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class D-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (RULE 144A) - GEM | XS1984239712 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2036 (144A) - GEM | XS2439756383 | 22/Feb/2022 | Listed | 20/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2439755658 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 (144A) - GEM | XS2439756201 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2439755492 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2036 (144A) - GEM | XS2439755815 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2439754925 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 (144A) - GEM | XS2439756110 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2439755229 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 (144A) - GEM | XS2439756037 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2439755575 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2036 (144A) - GEM | XS2439755732 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2439755062 | 22/Feb/2022 | Listed | 20/Jan/2036 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €36,500,000 Subordinated Notes due 2032 (Reg S) - GEM | XS1984240991 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €36,500,000 Subordinated Notes due 2032 (RULE 144A) - GEM | XS1984241023 | 05/Jun/2019 | Listed | 20/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS1984237427 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (RULE 144A) - GEM | XS1984237856 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS1984237260 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (RULE 144A) - GEM | XS1984237690 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS1984237344 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (RULE 144A) - GEM | XS1984237773 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-3 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS1984238748 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-3 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (RULE 144A) - GEM | XS1984239126 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-3 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032(Reg S) - GEM | XS1984238581 | 05/Jun/2019 | Listed | 20/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-3 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032(RULE 144A) - GEM | XS1984238821 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-3 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS1984238664 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-3 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (RULE 144A) - GEM | XS1984239043 | 05/Jun/2019 | Listed | 20/Jul/2032 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €1,750,000 Class X Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2398804364 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €1,750,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2398804109 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €11,750,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2398805684 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €11,750,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2398805502 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2398804877 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2398805171 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €18,750,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2398805767 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €18,750,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2398805338 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €22,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2398805098 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €22,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2398804950 | 16/Nov/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €229,700,000 Class A-R Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2398804448 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €229,700,000 Class A-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2398804281 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €24,915,000 Subordinated Notes due 2033 (Reg S) - GEM | XS2233226625 | 11/Nov/2020 | Listed | 15/Oct/2033 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €24,915,000 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2233226542 | 11/Nov/2020 | Listed | 15/Oct/2033 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €25,250,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2398804521 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €25,250,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2398804794 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2398805254 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO X DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2398805411 | 16/Nov/2021 | Listed | 15/Oct/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2364592928 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2364593066 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €20,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2364592845 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €20,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2364592761 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €20,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2034(144 A) - GEM | XS2364592258 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €20,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2034(Reg S) - GEM | XS2364592175 | 26/Aug/2021 | Listed | 17/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €239,000,000 Class A Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2364591524 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €239,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2364591441 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2364592415 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2364592332 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €27,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2364592506 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €27,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(144A) - GEM | XS2364592688 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €27,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2364592092 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €27,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2364591797 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €3,922,000 Class Z Notes due 2034 (144 A) - GEM | XS2366832579 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €3,922,000 Class Z Notes due 2034 (Reg S) - GEM | XS2366832223 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €33,800,000 Subordinated Notes due 2034 (144A) - GEM | XS2364593496 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €33,800,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2364593223 | 26/Aug/2021 | Listed | 17/Jul/2034 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2035 (144 A) - GEM | XS2407975007 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2407972160 | 17/Dec/2021 | Listed | 17/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 (144 A) - GEM | XS2404588027 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 (Reg S) - GEM | XS2404588290 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €11,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (144 A) - GEM | XS2404589264 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €11,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2404588704 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €18,400,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2035 (144 A) - GEM | XS2404588613 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €18,400,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2404588373 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €20,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (144 A) - GEM | XS2404588886 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €20,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2404588969 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2035 (144 A) - GEM | XS2404587722 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2404587565 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €27,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (144 A) - GEM | XS2404588456 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €27,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2404588530 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 (144 A) - GEM | XS2404587995 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2404587649 | 17/Dec/2021 | Listed | 17/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €31,270,000 Subordinated Notes due 2035 (Reg S) - GEM | XS2404589181 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XII DESIGNATED ACTIVITY COMPANY | €31,270,000 Subordinated Notes due 2035 (144 A) - GEM | XS2404589009 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(144 A) - GEM | XS2459521717 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2459521634 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €204,000,000 Class A -1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2459520230 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €204,000,000 Class A -1 Senior Secured Floating Rate Notes due 2034(144 A) - GEM | XS2459520313 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(144 A) - GEM | XS2459521550 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2459521477 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034(144 A) - GEM | XS2459521048 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2459520826 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(144 A) - GEM | XS2459521394 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2459521121 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €35,200,000 Subordinated Notes due 2034(144 A) - GEM | XS2459521980 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €35,200,000 Subordinated Notes due 2034(Reg S) - GEM | XS2459521808 | 01/Jun/2022 | Listed | 20/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €40,000,000 Class A -2 Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2468318402 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €40,000,000 Class A -2 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2468318238 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2034(144 A) - GEM | XS2459520586 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2034(Reg S) - GEM | XS2459520404 | 01/Jun/2022 | Listed | 20/Oct/2034 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Reg S) - GEM | XS2617111096 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Rule 144A) - GEM | XS2617111179 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 16,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2617111500 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 16,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2617111765 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2617111849 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036(Reg S) - GEM | XS2617112144 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2617111682 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2617111336 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 244,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2617110957 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 244,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2617110791 | 09/Jun/2023 | Listed | 15/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2617111419 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2617111922 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 26,400,000 Subordinated Notes due 2036 (Reg S) - GEM | XS2617112060 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 26,400,000 Subordinated Notes due 2036 (Rule 144A) - GEM | XS2617114439 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2617110874 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKROCK EUROPEAN CLO XIV DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2617112490 | 09/Jun/2023 | Listed | 15/Jul/2036 |
| BLACKSTONE CORPORATE FUNDING DESIGNATED ACTIVITY COMPANY | EUR 2,000,000,000 Profit Participating Notes due 2044 - GEM | IE00BDCFZT76 | 25/Oct/2016 | Listed | 29/Jun/2044 |
| BLACKSTONE CORPORATE FUNDING DESIGNATED ACTIVITY COMPANY | EUR 2,000,000,000 Profit Participating Notes due 2044. - GEM | IE00BP40M262 | 30/Jul/2014 | Listed | 01/Jun/2044 |
| BLACKSTONE CORPORATE FUNDING DESIGNATED ACTIVITY COMPANY | USD 2000000000 Profit Participating Notes due 2044 - GEM | IE00BDCFZV98 | 25/Oct/2016 | Listed | 29/Jun/2044 |
| BLETCHLEY PARK FUNDING 2024-1 PLC | £13,058,000 Class B Mortgage Backed Floating Rate Notes due July 2070 - GEM | XS2850624466 | 06/Aug/2024 | Listed | 27/Jul/2070 |
| BLETCHLEY PARK FUNDING 2024-1 PLC | £2,967,000 Class X2 Floating Rate Notes due July 2070 - GEM | XS2850627212 | 06/Aug/2024 | Listed | 27/Jul/2070 |
| BLETCHLEY PARK FUNDING 2024-1 PLC | £207,150,000 Class A Mortgage Backed Floating Rate Notes due July 2070 - GEM | XS2850624383 | 06/Aug/2024 | Listed | 27/Jul/2070 |
| BLETCHLEY PARK FUNDING 2024-1 PLC | £3,563,000 Class E Mortgage Backed Floating Rate Notes due July 2070 - GEM | XS2850625786 | 06/Aug/2024 | Listed | 27/Jul/2070 |
| BLETCHLEY PARK FUNDING 2024-1 PLC | £4,154,000 Class X1 Floating Rate Notes due July 2070 - GEM | XS2850626321 | 06/Aug/2024 | Listed | 27/Jul/2070 |
| BLETCHLEY PARK FUNDING 2024-1 PLC | £4,748,000 Class D Mortgage Backed Floating Rate Notes due July 2070 - GEM | XS2850625604 | 06/Aug/2024 | Listed | 27/Jul/2070 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLETCHLEY PARK FUNDING 2024-1 PLC | £8,903,000 Class C Mortgage Backed Floating Rate Notes due July 2070 - GEM | XS2850624896 | 06/Aug/2024 | Listed | 27/Jul/2070 |
| BLUEMOUNTAIN CLO 2013-2 LTD | US$34,350,000 Subordinated Notes due 2025 - GEM | USG1351TAC65 | 08/Aug/2013 | Listed | 22/Jan/2025 |
| BLUEMOUNTAIN CLO 2013-2 LTD | USD 15,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - GEM | USG1351UAH26 | 27/Oct/2017 | Listed | 22/Oct/2030 |
| BLUEMOUNTAIN CLO 2013-2 LTD | USD 16,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1351TAD49 | 27/Oct/2017 | Listed | 22/Oct/2030 |
| BLUEMOUNTAIN CLO 2013-2 LTD | USD 248,750,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - GEM | USG1351UAG43 | 27/Oct/2017 | Listed | 22/Oct/2030 |
| BLUEMOUNTAIN CLO 2013-2 LTD | USD 26,600,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1351UAL38 | 27/Oct/2017 | Listed | 22/Oct/2030 |
| BLUEMOUNTAIN CLO 2013-2 LTD | USD 26,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1351UAK54 | 27/Oct/2017 | Listed | 22/Oct/2030 |
| BLUEMOUNTAIN CLO 2013-2 LTD | USD 47,500,000 Class B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG1351UAJ81 | 27/Oct/2017 | Listed | 22/Oct/2030 |
| BLUEMOUNTAIN CLO 2013-2 LTD | USD 5,000,000 Class X Senior Secured Floating Rate Notes due 2030 - GEM | USG1351UAF69 | 27/Oct/2017 | Listed | 22/Oct/2030 |
| BLUEMOUNTAIN CLO 2013-2 LTD | USD 8,250,000 Class F-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1351TAE22 | 27/Oct/2017 | Listed | 22/Oct/2030 |
| BLUEMOUNTAIN CLO 2015-3 LTD | USD 34250000 Subordinated Notes due 2027 - GEM | USG1352LAC21 | 24/Sep/2015 | Listed | 20/Oct/2027 |
| BLUEMOUNTAIN CLO 2015-4 LTD | USD 35,750,000 Subordinated Notes due 2027 - GEM | USG1203EAC96 | 15/Jan/2016 | Listed | 20/Jan/2027 |
| BLUEMOUNTAIN CLO 2016-3 LTD. | U.S.$19,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1207FAC26 | 15/Nov/2018 | Listed | 15/Nov/2030 |
| BLUEMOUNTAIN CLO 2016-3 LTD. | U.S.$19,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - Rule 144A - GEM | US09628XAE04 | 15/Nov/2018 | Listed | 15/Nov/2030 |
| BLUEMOUNTAIN CLO 2016-3 LTD. | U.S.$2,700,000 Class X Senior Secured Floating Rate Notes due 2030 - GEM | USG1207EAE17 | 15/Nov/2018 | Listed | 15/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN CLO 2016-3 LTD. | U.S.$2,700,000 Class X Senior Secured Floating Rate Notes due 2030 - Rule 144A - GEM | US09628VAJ35 | 15/Nov/2018 | Listed | 15/Nov/2030 |
| BLUEMOUNTAIN CLO 2016-3 LTD. | U.S.$24,950,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1207EAK76 | 15/Nov/2018 | Listed | 15/Nov/2030 |
| BLUEMOUNTAIN CLO 2016-3 LTD. | U.S.$24,950,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - Rule 144A - GEM | US09628VAU89 | 15/Nov/2018 | Listed | 15/Nov/2030 |
| BLUEMOUNTAIN CLO 2016-3 LTD. | U.S.$36,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1207EAJ04 | 15/Nov/2018 | Listed | 15/Nov/2030 |
| BLUEMOUNTAIN CLO 2016-3 LTD. | U.S.$36,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - Rule 144A - GEM | US09628VAS34 | 15/Nov/2018 | Listed | 15/Nov/2030 |
| BLUEMOUNTAIN CLO 2016-3 LTD. | U.S.$57,000,000 Class B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG1207EAH48 | 15/Nov/2018 | Listed | 15/Nov/2030 |
| BLUEMOUNTAIN CLO 2016-3 LTD. | U.S.$57,000,000 Class B-R Senior Secured Floating Rate Notes due 2030 - Rule 144A - GEM | US09628VAQ77 | 15/Nov/2018 | Listed | 15/Nov/2030 |
| BLUEMOUNTAIN CLO 2016-3 LTD. | USD 43,100,000 Subordinated Notes due 2027 - GEM | USG1207FAB43 | 15/Nov/2016 | Listed | 15/Nov/2027 |
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$13,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG1357CAA11 | 16/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$13,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034- (Rule144A) - GEM | US09630TAA34 | 16/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG13573AD56 | 16/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- (Rule144A) - GEM | US09630PAG81 | 16/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG13573AE30 | 16/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- (Rule144A) - GEM | US09630PAJ21 | 16/Mar/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$244,000,000 Class A Senior Secured Floating Rate Notes due 2034 - (Rule144A) - GEM | US09630PAA12 | 16/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$244,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | USG13573AA18 | 16/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$41,000,000 Subordinated Notes due 2034 - GEM | USG1357CAB93 | 16/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$41,000,000 Subordinated Notes due 2034- (Rule144A) - GEM | US09630TAC99 | 16/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$60,000,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | USG13573AC73 | 16/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN CLO XXVIII LTD. | U.S.$60,000,000 Class B Senior Secured Floating Rate Notes due 2034- (Rule144A) - GEM | US09630PAE34 | 16/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN CLO XXX LTD. | U.S.$13,150,000 Senior Subordinated Notes due 2033 - GEM | USG13575AB49 | 23/Dec/2020 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN CLO XXX LTD. | U.S.$13,150,000 Senior Subordinated Notes due 2033 (Rule 144A) - GEM | US09630RAC34 | 23/Dec/2020 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN CLO XXX LTD. | U.S.$26,040,000 Junior Subordinated Notes due 2033 - GEM | USG13575AC22 | 23/Dec/2020 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN CLO XXX LTD. | U.S.$26,040,000 Junior Subordinated Notes due 2033 (Rule 144A) - GEM | US09630RAE99 | 23/Dec/2020 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Deferrable Junior Floating Rate Notes due 2034 (Reg S) - GEM | XS2301394743 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Deferrable Junior Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2301394826 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €16,600,000 Class E Deferrable Junior Floating Rate Notes Notes due 2034 (Reg S) - GEM | XS2301394586 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €16,600,000 Class E Deferrable Junior Floating Rate Notes Notes due 2034 (Rule 144A) - GEM | XS2301394669 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2301392028 | 26/Mar/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2301392457 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2301392291 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2301392531 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2301391996 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Voting Notes due 2034 (Rule 144A) - GEM | XS2301392374 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2301393349 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2301393778 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2301393422 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2301393851 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2301393265 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (Rule 144A) - GEM | XS2301393695 | 26/Mar/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2301393935 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (Rule 144A) - GEM | XS2301394230 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2301394156 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2301394404 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2301394073 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2301394313 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €31,900,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2301395047 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €31,900,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2301395120 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2301392614 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate IM Voting Notes due 2034 (Rule 144A) - GEM | XS2301392960 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2301392705 | 26/Mar/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2301393000 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2301392887 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-1 CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate IM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2301393182 | 26/Mar/2021 | Listed | 15/Apr/2034 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Deferrable Junior Floating Rate Notes due 2035 (144 A) - GEM | XS2395963718 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Deferrable Junior Floating Rate Notes due 2035 (Reg S) - GEM | XS2395962587 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 (144 A) - GEM | XS2395963395 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 (Reg S) - GEM | XS2395962157 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €16,750,000 Class E Deferrable Junior Floating Rate Notes due 2035 (144A) - GEM | XS2395963635 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €16,750,000 Class E Deferrable Junior Floating Rate Notes due 2035 (Reg S) - GEM | XS2395962405 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2035 (144A) - GEM | XS2395963049 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2035 (Reg S) - GEM | XS2395961936 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A Senior Secured Floating Rate IM Non- Voting Notes due 2035 (144A) - GEM | XS2395962827 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A Senior Secured Floating Rate IM Non-Voting Notes due 2035 (Reg S) - GEM | XS2395961852 | 17/Nov/2021 | Listed | 15/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A Senior Secured Floating Rate IM Voting Notes due 2035 (144 A) - GEM | XS2395962744 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A Senior Secured Floating Rate IM Voting Notes due 2035 (Reg S) - GEM | XS2395961779 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2035 (144A) - GEM | XS2395963551 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2035 (Reg S) - GEM | XS2395962314 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2035 (144A) - GEM | XS2395963478 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2035 (Reg S) - GEM | XS2395962231 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 (144A) - GEM | XS2395963122 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2395962074 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €33,000,000 Subordinated Notes due 2035 (144A) - GEM | XS2395963809 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR 2021-2 CLO DESIGNATED ACTIVITY COMPANY | €33,000,000 Subordinated Notes due 2035 (Reg S) - GEM | XS2395962660 | 17/Nov/2021 | Listed | 15/Oct/2035 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 1,500,000 Class X-R Senior Secured Floating Rate Notes due 2032 - GEM | XS1713473277 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 11,200,000 Class F-R Deferrable Junior Floating Rate Notes due 2032 - GEM | XS1713470091 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 21,800,000 Class D-R Deferrable Mezzanine Floating Rate IM Voting Notes due 2032 - GEM | XS1713471065 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 21,800,000 Class D-R Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2032 - GEM | XS1713470505 | 25/Apr/2018 | Listed | 25/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 21,800,000 Class D-R Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2032 - GEM | XS1713470687 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 235,200,000 Class A-R Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2032 - GEM | XS1713472469 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 235,200,000 Class A-R Senior Secured Floating Rate IM Non-Voting Notes due 2032 - GEM | XS1713472543 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 235,200,000 Class A-R Senior Secured Floating Rate IM Voting Notes due 2032 - GEM | XS1713473194 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class E-R Deferrable Junior Floating Rate Notes due 2032 - GEM | XS1713470414 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 26,400,000 Class C-R Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2032 - GEM | XS1713471149 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 26,400,000 Class C-R Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2032 - GEM | XS1713471222 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 26,400,000 Class C-R Deferrable Mezzanine Floating Rate IM Voting Notes due 2032 - GEM | XS1713471735 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 44,200,000 Subordinated Notes due 2030 - GEM | XS1319815111 | 28/Apr/2016 | Listed | 25/Apr/2030 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 50,000,000 Class B-R Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2032 - GEM | XS1713471818 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 50,000,000 Class B-R Senior Secured Floating Rate IM Voting Notes due 2032 - GEM | XS1713472386 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN EUR CLO 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 50,000,000 Class B-R Senior Secured Floating Rate IM Non-Voting Notes due 2032 - GEM | XS1713471909 | 25/Apr/2018 | Listed | 25/Apr/2032 |
| BLUEMOUNTAIN FUJI EUR CLO II DESIGNATED ACTIVITY COMPANY | EUR 35,800,000 Subordinated Notes due 2030 - GEM | XS1577962597 | 28/Jun/2017 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2031 - GEM | XS1864921298 | 04/Sep/2018 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2031 (144 A) - GEM | XS1864921371 | 04/Sep/2018 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2 Senior Secured Fixed Rate IM Exchangeable Non-Voting Notes due 2031(Reg S) - GEM | XS2341633886 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2 Senior Secured Fixed Rate IM Exchangeable Non-Voting Notes due 2031(Rule 144A) - GEM | XS2341634181 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2 Senior Secured Fixed Rate IM Non-Voting Notes due 2031(Reg S) - GEM | XS2341633969 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2 Senior Secured Fixed Rate IM Non-Voting Notes due 2031(Rule 144A) - GEM | XS2341634264 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2 Senior Secured Fixed Rate IM Voting Notes due 2031 (Reg S) - GEM | XS2341633704 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2 Senior Secured Fixed Rate IM Voting Notes due 2031 (Rule 144A) - GEM | XS2341634009 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1861114947 | 04/Sep/2018 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Deferrable Junior Floating Rate Notes due 2031 (144 A) - GEM | XS1861116991 | 04/Sep/2018 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €17,500,000 Class D Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2031(Reg S) - GEM | XS2341635741 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €17,500,000 Class D Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2031(Rule 144A) - GEM | XS2341636129 | 28/May/2021 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €17,500,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2031(Reg S) - GEM | XS2341635824 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €17,500,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2031(Rule 144A) - GEM | XS2341636392 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €17,500,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2031(Reg S) - GEM | XS2341635667 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €17,500,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2031(Rule 144A) - GEM | XS2341636046 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €207,000,000 Class A-1 Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2031(Reg S) - GEM | XS2341633290 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €207,000,000 Class A-1 Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2031(Rule 144A) - GEM | XS2341633530 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €207,000,000 Class A-1 Senior Secured Floating Rate IM Non-Voting Notes due 2031(Reg S) - GEM | XS2341633373 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €207,000,000 Class A-1 Senior Secured Floating Rate IM Non-Voting Notes due 2031(Rule 144A) - GEM | XS2341633613 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €207,000,000 Class A-1 Senior Secured Floating Rate IM Voting Notes due 2031 (Reg S) - GEM | XS2341633027 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €207,000,000 Class A-1 Senior Secured Floating Rate IM Voting Notes due 2031 (Rule 144A) - GEM | XS2341633456 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €23,100,000 Class C Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2031(Reg S) - GEM | XS2341635154 | 28/May/2021 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €23,100,000 Class C Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2031(Rule 144A) - GEM | XS2341635402 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €23,100,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2031(Reg S) - GEM | XS2341635238 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €23,100,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2031(Rule 144A) - GEM | XS2341635584 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €23,100,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2031(Reg S) - GEM | XS2341634934 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €23,100,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2031(Rule 144A) - GEM | XS2341635311 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €24,500,000 Class E Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1861114863 | 04/Sep/2018 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €24,500,000 Class E Deferrable Junior Floating Rate Notes due 2031 (144 A) - GEM | XS1861116645 | 04/Sep/2018 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €32,900,000 Class B Senior Secured Floating Rate B IM Exchangeable Non-Voting Notes due 2031(Reg S) - GEM | XS2341634694 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €32,900,000 Class B Senior Secured Floating Rate B IM Exchangeable Non-Voting Notes due 2031(Rule 144A) - GEM | XS2341635071 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €32,900,000 Class B Senior Secured Floating Rate B IM Non-Voting Notes due 2031 (Reg S) - GEM | XS2341634421 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €32,900,000 Class B Senior Secured Floating Rate B IM Non-Voting Notes due 2031 (Rule 144A) - GEM | XS2341634850 | 28/May/2021 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €32,900,000 Class B Senior Secured Floating Rate B IM Voting Notes due 2031(Reg S) - GEM | XS2341634348 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €32,900,000 Class B Senior Secured Floating Rate B IM Voting Notes due 2031(Rule 144A) - GEM | XS2341634777 | 28/May/2021 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €32,950,000 Subordinated Notes due 2031 - GEM | XS1861115084 | 04/Sep/2018 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO III DESIGNATED ACTIVITY COMPANY | €32,950,000 Subordinated Notes due 2031 (144 A) - GEM | XS1861117023 | 04/Sep/2018 | Listed | 15/Jan/2031 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS1945241021 | 22/Mar/2019 | Listed | 30/Mar/2032 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS1945240999 | 22/Mar/2019 | Listed | 30/Mar/2032 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €10,450,000 Class F Deferrable Junior Floating Rate Notes due 2034 (144 A) - GEM | XS2322426987 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €10,450,000 Class F Deferrable Junior Floating Rate Notes due 2034 (Reg S) - GEM | XS2322427019 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €18,750,000 Class E Deferrable Junior Floating Rate Notes due 2034 (144 A) - GEM | XS2322427100 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €18,750,000 Class E Deferrable Junior Floating Rate Notes due 2034 (Reg S) - GEM | XS2322427365 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €215,750,000 Class A Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2034 (144 A) - GEM | XS2322430237 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €215,750,000 Class A Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2322430583 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €215,750,000 Class A Senior Secured Floating Rate IM Non-Voting Notes due 2034 (144 A) - GEM | XS2322430310 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €215,750,000 Class A Senior Secured Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2322430740 | 17/Aug/2021 | Listed | 25/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €215,750,000 Class A Senior Secured Floating Rate IM Voting Notes due 2034 (144 A) - GEM | XS2322430401 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €215,750,000 Class A Senior Secured Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2322430823 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,150,000 Class D Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2034 (144 A) - GEM | XS2322427449 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,150,000 Class D Deferrable Mezzanine Floating Rate IM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2322428090 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,150,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (144 A) - GEM | XS2322427795 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,150,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2322428173 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,150,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (144 A) - GEM | XS2322427951 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,150,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2322428256 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,700,000 Class C Deferrable Mezzanine Floating Rate IM Exchangeable Non- Voting Notes due 2034 (144 A) - GEM | XS2322428769 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,700,000 Class C Deferrable Mezzanine Floating Rate IM Exchangeable Non- Voting Notes due 2034 (Reg S) - GEM | XS2322429148 | 17/Aug/2021 | Listed | 25/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,700,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (144 A) - GEM | XS2322428926 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,700,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2322429221 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,700,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (144 A) - GEM | XS2322429064 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €24,700,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2322429494 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €30,150,000 Class B Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2034 (144 A) - GEM | XS2322429577 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €30,150,000 Class B Senior Secured Floating Rate IM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2322429817 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €30,150,000 Class B Senior Secured Floating Rate IM Non-Voting Notes due 2034 (144 A) - GEM | XS2322429650 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €30,150,000 Class B Senior Secured Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2322430070 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €30,150,000 Class B Senior Secured Floating Rate IM Voting Notes due 2034 (144 A) - GEM | XS2322429734 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €30,150,000 Class B Senior Secured Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2322430153 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €36,250,000 Subordinated Notes due 2032(144A) - GEM | XS1945244553 | 22/Mar/2019 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €36,350,000 Subordinated Notes due 2032 (Reg S) - GEM | XS1945245790 | 22/Mar/2019 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €500,000 Class X Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2322431045 | 17/Aug/2021 | Listed | 25/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN FUJI EUR CLO IV DESIGNATED ACTIVITY COMPANY | €500,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2322431128 | 17/Aug/2021 | Listed | 25/Feb/2034 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class A IM Exchangeable Non-Voting Notes (144A) - GEM | XS2073824935 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class A IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2073822723 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class A IM Non-Voting Notes (144A) - GEM | XS2073825072 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class A IM Non-Voting Notes (Reg S) - GEM | XS2073822996 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class A IM Voting Notes (144A) - GEM | XS2073824851 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class A IM Voting Notes (Reg S) - GEM | XS2073822566 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class B IM Exchangeable Non-Voting Notes (144A) - GEM | XS2073825585 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class B IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2073823531 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class B IM Non-Voting Notes (144A) - GEM | XS2073825668 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class B IM Non-Voting Notes (Reg S) - GEM | XS2073823614 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class B IM Voting Notes (144A) - GEM | XS2073825403 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class B IM Voting Notes (Reg S) - GEM | XS2073823457 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class C IM Exchangeable Non-Voting Notes (144A) - GEM | XS2073825825 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class C IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2073823887 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class C IM Non-Voting Notes (144A) - GEM | XS2073826047 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class C IM Non-Voting Notes (Reg S) - GEM | XS2073823960 | 13/Dec/2019 | Listed | 15/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class C IM Voting Notes (144A) - GEM | XS2073825742 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class C IM Voting Notes (Reg S) - GEM | XS2073823705 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class D IM Exchangeable Non-Voting Notes (144A) - GEM | XS2073826393 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class D IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2073824182 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class D IM Non-Voting Notes (144A) - GEM | XS2073826476 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class D IM Non-Voting Notes (Reg S) - GEM | XS2073824265 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class D IM Voting Notes (144A) - GEM | XS2073826120 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class D IM Voting Notes (Reg S) - GEM | XS2073824000 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class E Notes (144A) - GEM | XS2073826559 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class E Notes (Reg S) - GEM | XS2073824349 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class F Notes (144A) - GEM | XS2073826633 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class F Notes (Reg S) - GEM | XS2073824422 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class X Notes (144A) - GEM | XS2073824778 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Class X Notes (Reg S) - GEM | XS2073822483 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Subordinated Notes (144a) - GEM | XS2073826716 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI EUR CLO V DESIGNATED ACTIVITY COMPANY | Subordinated Notes (Reg S) - GEM | XS2073824695 | 13/Dec/2019 | Listed | 15/Jan/2033 |
| BLUEMOUNTAIN FUJI US CLO I LTD | U.S.$310,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2029 - GEM | USG2001JAF33 | 26/Mar/2021 | Listed | 20/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN FUJI US CLO I LTD | U.S.$310,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2029 (Rule 144A) - GEM | US09629CAL90 | 26/Mar/2021 | Listed | 20/Jul/2029 |
| BLUEMOUNTAIN FUJI US CLO I LTD | U.S.$36,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG2001JAJ54 | 26/Mar/2021 | Listed | 20/Jul/2029 |
| BLUEMOUNTAIN FUJI US CLO I LTD | U.S.$36,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029 (Rule 144A) - GEM | US09629CAS44 | 26/Mar/2021 | Listed | 20/Jul/2029 |
| BLUEMOUNTAIN FUJI US CLO I LTD | U.S.$39,000,000 Class B-R Senior Secured Floating Rate Notes due 2029 - GEM | USG2001JAH98 | 26/Mar/2021 | Listed | 20/Jul/2029 |
| BLUEMOUNTAIN FUJI US CLO I LTD | U.S.$39,000,000 Class B-R Senior Secured Floating Rate Notes due 2029 (Rule 144A) - GEM | US09629CAQ87 | 26/Mar/2021 | Listed | 20/Jul/2029 |
| BLUEMOUNTAIN FUJI US CLO I LTD | USD 23,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG2002FAA15 | 02/Aug/2017 | Listed | 20/Jul/2029 |
| BLUEMOUNTAIN FUJI US CLO I LTD | USD 49,750,000 Subordinated Notes due 2029 - GEM | USG2002FAB97 | 02/Aug/2017 | Listed | 20/Jul/2029 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG20017AA09 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US09628HAA32 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG20015AE64 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US09628FAJ84 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG20015AA43 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US09628FAA75 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 28,000,000 Class A-2 Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG20015AB26 | 18/Jan/2018 | Listed | 15/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 28,000,000 Class A-2 Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US09628FAC32 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG20015AD81 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US09628FAG46 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 32,000,000 Class B Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG20015AC09 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 32,000,000 Class B Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US09628FAE97 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 39,800,000 Subordinated Notes due 2030 (Reg S) - GEM | USG20017AC64 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BLUEMOUNTAIN FUJI US CLO III LTD. | USD 39,800,000 Subordinated Notes due 2030 (Rule 144A) - GEM | US09628HAE53 | 18/Jan/2018 | Listed | 15/Jan/2030 |
| BNI (FINANCE) B.V. | €700,000,000 3.875% Notes due 2030 - GEM | XS2726461986 | 01/Dec/2023 | Listed | 01/Dec/2030 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €17,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1646370343 | 12/Sep/2017 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €20,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1646369923 | 12/Sep/2017 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €215,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | XS2060921223 | 31/Oct/2019 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €215,250,000 Class A-R Senior Secured Floating Rate Notes due 2031 - GEM | XS2060920928 | 31/Oct/2019 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €22,850,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1646370772 | 12/Sep/2017 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €37,600,000 Subordinated Notes due 2031 - 144A - GEM | XS1646371408 | 12/Sep/2017 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €38,500,0000 Class B Senior Secured Floating Rate Notes due 2031 - 144A - GEM | XS1646369501 | 12/Sep/2017 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €9,450,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1646371077 | 12/Sep/2017 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 17,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1646368016 | 31/Oct/2019 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1646367711 | 31/Oct/2019 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 22,850,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1646368289 | 31/Oct/2019 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 37,600,000 Subordinated Notes due 2031 - GEM | XS1646368875 | 12/Sep/2017 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 38,500,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | XS1646366663 | 31/Oct/2019 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 9,450,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1646368362 | 31/Oct/2019 | Listed | 15/Oct/2031 |
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | XS2306989372 | 04/Mar/2021 | Listed | 15/Apr/2031 |
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2031 - RegS - GEM | XS2306989299 | 04/Mar/2021 | Listed | 15/Apr/2031 |
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | XS2306989703 | 04/Mar/2021 | Listed | 15/Apr/2031 |
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-R Senior Secured Floating Rate Notes due 2031 - RegS - GEM | XS2306989539 | 04/Mar/2021 | Listed | 15/Apr/2031 |
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS2306989968 | 04/Mar/2021 | Listed | 15/Apr/2031 |
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | XS2306989885 | 04/Mar/2021 | Listed | 15/Apr/2031 |
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS2306990628 | 04/Mar/2021 | Listed | 15/Apr/2031 |
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | XS2306990206 | 04/Mar/2021 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 Reg S - GEM | XS1857679655 | 05/Sep/2018 | Listed | 15/Apr/2031 |
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | EUR 21,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 Reg S - GEM | XS1857679499 | 05/Sep/2018 | Listed | 15/Apr/2031 |
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class M-2 Subordinated Notes due 2031 Reg S - GEM | XS1857678335 | 05/Sep/2018 | Listed | 15/Apr/2031 |
| BNPP AM EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | EUR 7,250,000 Class M-1 Subordinated Notes due 2031 Reg S - GEM | XS1857679572 | 05/Sep/2018 | Listed | 15/Apr/2031 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032- Voting Notes - 144A - GEM | XS2404665460 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032- Voting Notes - Reg S - GEM | XS2404665114 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - 144A - GEM | XS2404666278 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - Reg S - GEM | XS2404665973 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (regs) - GEM | XS2014459494 | 28/Aug/2019 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (144 A) - GEM | XS2014455740 | 28/Aug/2019 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2014455666 | 28/Aug/2019 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €21,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (regs) - GEM | XS2014459148 | 28/Aug/2019 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032- Non-Voting Exchangeable Notes - 144A - GEM | XS2404665544 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032- Non-Voting Exchangeable Notes - Reg S - GEM | XS2404665205 | 17/Nov/2021 | Listed | 22/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032- Non-Voting Notes - 144A - GEM | XS2404665627 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032- Non-Voting Notes - Reg S - GEM | XS2404665387 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2404666351 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - Reg S - GEM | XS2404666435 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €27,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2404666609 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €27,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Reg S - GEM | XS2404666518 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - 144A - GEM | XS2404666195 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - Reg S - GEM | XS2404665890 | 17/Nov/2021 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2019 DESIGNATED ACTIVITY COMPANY | €35,500,000 Subordinated Notes due 2032 (regs). - GEM | XS2014459650 | 28/Aug/2019 | Listed | 22/Jul/2032 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €1,600,000 Class X Senior Secured Floating Rate Notes due 2033 - 144A - GEM | XS2345036771 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €1,600,000 Class X Senior Secured Floating Rate Notes due 2033 - Reg S - GEM | XS2345036854 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033- Reg S - GEM | XS2345038041 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €12,700,000 Class S-2 Subordinated Notes due 2033- Reg S - GEM | XS2349870381 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - 144A - GEM | XS2345037316 | 29/Jun/2021 | Listed | 15/Dec/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033- Reg S - GEM | XS2345037407 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €21,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033- Reg S - GEM | XS2345038124 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €21,600,000 Class S-1 Subordinated Notes due 2033- Reg S - GEM | XS2345038397 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €24,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2345037746 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €24,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033- Reg S - GEM | XS2345037589 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - 144A - GEM | XS2345037159 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033- Reg S - GEM | XS2345036938 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - 144A - GEM | XS2345037233 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033- Reg S - GEM | XS2345037076 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €28,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2345037829 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP AM EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €28,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033- Reg S - GEM | XS2345037662 | 29/Jun/2021 | Listed | 15/Dec/2033 |
| BNPP IP CLO 2014-II, LTD. | USD 16,500,000 Class E Secured Deferrable Floating Rate Notes due 2025 - GEM | USG1401LAE95 | 21/Nov/2014 | Listed | 30/Oct/2025 |
| BNPP IP CLO 2014-II, LTD. | USD 18,250,000 Class D-R Secured Deferrable Floating Rate Notes due 2025 - GEM | USG1401LAJ82 | 17/Aug/2017 | Listed | 30/Oct/2025 |
| BNPP IP CLO 2014-II, LTD. | USD 222250000 CLASS A-R SENIOR SECURED FLOATING RATE NOTES DUE 2025 - GEM | USG1401LAF60 | 21/Nov/2016 | Listed | 30/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BNPP IP CLO 2014-II, LTD. | USD 25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG1401LAH27 | 17/Aug/2017 | Listed | 30/Oct/2025 |
| BNPP IP CLO 2014-II, LTD. | USD 37,900,000 Subordinated Notes due 2025 - GEM | USG1402AAA00 | 21/Nov/2014 | Listed | 30/Oct/2025 |
| BNPP IP CLO 2014-II, LTD. | USD 40,750,000 Class B-R Senior Secured Floating Rate Notes due 2025 - GEM | USG1401LAG44 | 17/Aug/2017 | Listed | 30/Oct/2025 |
| BONITRON DESIGNATED ACTIVITY COMPANY. | U.S. $83,291,000 9 per cent. Loan Participation Notes due 2025 - GEM | XS2243344434 | 22/Oct/2020 | Listed | 22/Oct/2025 |
| BORETS FINANCE DESIGNATED ACTIVITY COMPANY | U.S.$350,000,000 6.00 per cent. Guaranteed Notes due 2026 - GEM | XS2230649225 | 17/Sep/2020 | Suspended | 17/Sep/2026 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €1,750,000 Class X Secured Floating Rate Notes due 2032, 144 A Notes - GEM | XS2073812419 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €1,750,000 Class X Secured Floating Rate Notes due 2032, Reg S - GEM | XS2073812252 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Secured Deferrable Floating Rate Notes due 2032, 144 A Notes - GEM | XS2073816675 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Secured Deferrable Floating Rate Notes due 2032, Reg S - GEM | XS2073816329 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €120,000,000 Class A-2 Secured Floating Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, 144A Notes - GEM | XS2082335139 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €120,000,000 Class A-2 Secured Floating Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, Reg S - GEM | XS2082333944 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €120,000,000 Class A-2 Secured Floating Rate Notes due 2032, IM Removal and Replacement Voting Notes, 144A Notes - GEM | XS2082334249 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €120,000,000 Class A-2 Secured Floating Rate Notes due 2032, IM Removal and Replacement Voting Notes, Reg S - GEM | XS2082333274 | 12/Dec/2019 | Listed | 12/Dec/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €120,000,000 Class A-2 Secured Floating Rate Notes due 2032,IM Removal and Replacement Non-Exchangeable Non-Voting Notes, 144A Notes - GEM | XS2082334595 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €120,000,000 Class A-2 Secured Floating Rate Notes due 2032,IM Removal and Replacement Non-Exchangeable Non-Voting Notes, Reg S - GEM | XS2082333431 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €13,250,000 Class B-2 Secured Fixed Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS2073814118 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €13,250,000 Class B-2 Secured Fixed Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, Reg S - GEM | XS2073813904 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €13,250,000 Class B-2 Secured Fixed Rate Notes due 2032, IM Removal and Replacement Non-Exchangeable Non-Voting Notes, Reg S - GEM | XS2073813813 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €13,250,000 Class B-2 Secured Fixed Rate Notes due 2032, IM Removal and Replacement Voting Notes, 144 A Notes - GEM | XS2073814035 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €13,250,000 Class B-2 Secured Fixed Rate Notes due 2032, IM Removal and Replacement Voting Notes, Reg S - GEM | XS2073813730 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €13,250,000Class B-2 Secured Fixed Rate Notes due 2032, IM Removal and Replacement Non-Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS2073814209 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Secured Deferrable Floating Rate Notes due 2032, 144 A Notes - GEM | XS2073816162 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Secured Deferrable Floating Rate Notes due 2032, Reg S - GEM | XS2073815867 | 12/Dec/2019 | Listed | 12/Dec/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Secured Floating Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS2073813573 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Secured Floating Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, Reg S - GEM | XS2073813227 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Secured Floating Rate Notes due 2032, IM Removal and Replacement Non-Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS2073813656 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Secured Floating Rate Notes due 2032, IM Removal and Replacement Non-Exchangeable Non-Voting Notes, Reg S - GEM | XS2073813144 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Secured Floating Rate Notes due 2032, IM Removal and Replacement Voting Notes, 144 A Notes - GEM | XS2073813490 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Secured Floating Rate Notes due 2032, IM Removal and Replacement Voting Notes, Reg S - GEM | XS2073813060 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Non-Exchangeable Non-Voting Notes, Reg S - GEM | XS2073814621 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS2073814894 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, Reg S - GEM | XS2073814464 | 12/Dec/2019 | Listed | 12/Dec/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Non-Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS2073815198 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Voting Notes, 144 A Notes - GEM | XS2073814548 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Voting Notes, Reg S - GEM | XS2073814381 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €25,350,000 Class D Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS2073815511 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €25,350,000 Class D Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, Reg S - GEM | XS2073815271 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €25,350,000 Class D Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Non-Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS2073815602 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €25,350,000 Class D Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Non-Exchangeable Non-Voting Notes, Reg S - GEM | XS2073815438 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €25,350,000 Class D Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Voting Notes, 144 A Notes - GEM | XS2073815354 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €25,350,000 Class D Secured Deferrable Floating Rate Notes due 2032, IM Removal and Replacement Voting Notes, Reg S - GEM | XS2073814977 | 12/Dec/2019 | Listed | 12/Dec/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €3,000,000 Class Z Notes due 2032, 144 A Notes - GEM | XS2073816758 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €3,000,000 Class Z Notes due 2032, Reg S Notes - GEM | XS2073816592 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €32,112,500 Subordinated Notes due 2032, 144 A Notes - GEM | XS2073816832 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €32,112,500 Subordinated Notes due 2032, Reg S - GEM | XS2073816915 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €97,000,000 Class A-1 Secured Floating Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS2073812922 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €97,000,000 Class A-1 Secured Floating Rate Notes due 2032, IM Removal and Replacement Exchangeable Non-Voting Notes, Reg S - GEM | XS2073812682 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €97,000,000 Class A-1 Secured Floating Rate Notes due 2032, IM Removal and Replacement Voting Notes, 144 A Notes - GEM | XS2073812765 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €97,000,000 Class A-1 Secured Floating Rate Notes due 2032, IM Removal and Replacement Voting Notes, Reg S - GEM | XS2073812336 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €97,000,000 Class A-1 Secured Floating Rate Notes due 2032,IM Removal and Replacement Non-Exchangeable Non-Voting Notes, 144 A Notes - GEM | XS2073812849 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO V DESIGNATED ACTIVITY COMPANY | €97,000,000 Class A-1 Secured Floating Rate Notes due 2032,IM Removal and Replacement Non-Exchangeable Non-Voting Notes, Reg S - GEM | XS2073812500 | 12/Dec/2019 | Listed | 12/Dec/2032 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €1,500,000 Class Z-1 Notes due 2034 144A - GEM | XS2300337222 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €1,500,000 Class Z-1 Notes due 2034 Reg S - GEM | XS2300337149 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €1,500,000 Class Z-2 Notes due 2034 144A - GEM | XS2300341414 | 25/Mar/2021 | Listed | 25/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €1,500,000 Class Z-2 Notes due 2034 Reg S - GEM | XS2300341331 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate Notes due 2034 IM Removal and Replacement Exchangeable Non-Voting Notes 144A - GEM | XS2300339517 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate Notes due 2034 IM Removal and Replacement Exchangeable Non-Voting Notes Reg S - GEM | XS2300339277 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate Notes due 2034 IM Removal and Replacement Non-Exchangeable Non-Voting Notes 144A - GEM | XS2300339434 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate Notes due 2034 IM Removal and Replacement Non-Exchangeable Non-Voting Notes Reg S - GEM | XS2300339194 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate Notes due 2034 IM Removal and Replacement Voting Notes 144A - GEM | XS2300339350 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate Notes due 2034 IM Removal and Replacement Voting Notes Reg S - GEM | XS2300338972 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2300341257 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2300341174 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €17,150,000 Class E Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2300341091 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €17,150,000 Class E Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2300340952 | 25/Mar/2021 | Listed | 25/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €19,600,000 Class D Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Exchangeable Non-Voting Notes 144A - GEM | XS2300340879 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €19,600,000 Class D Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Exchangeable Non-Voting Notes Reg S - GEM | XS2300340440 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €19,600,000 Class D Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Non-Exchangeable Non-Voting Notes 144A - GEM | XS2300340796 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €19,600,000 Class D Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Non-Exchangeable Non-Voting Notes Reg S - GEM | XS2300340366 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €19,600,000 Class D Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Voting Notes 144A - GEM | XS2300340523 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €19,600,000 Class D Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Voting Notes Reg S - GEM | XS2300340283 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Secured Floating Rate Notes due 2034 144A - GEM | XS2300337578 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Secured Floating Rate Notes due 2034 Reg S - GEM | XS2300337495 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €20,900,000 Subordinated B Notes due 2034 Reg S - GEM | XS2308291520 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €20,900,000 Subordinated B Notes due 2034 144A - GEM | XS2308291876 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Secured Floating Rate Notes due 2034 IM Removal and Replacement Exchangeable Non-Voting Notes 144A - GEM | XS2300338113 | 25/Mar/2021 | Listed | 25/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Secured Floating Rate Notes due 2034 IM Removal and Replacement Exchangeable Non-Voting Notes Reg S - GEM | XS2300337818 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Secured Floating Rate Notes due 2034 IM Removal and Replacement Non-Exchangeable Non-Voting Notes 144A - GEM | XS2300338030 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Secured Floating Rate Notes due 2034 IM Removal and Replacement Non-Exchangeable Non-Voting Notes Reg S - GEM | XS2300337735 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Secured Floating Rate Notes due 2034 IM Removal and Replacement Voting Notes 144A - GEM | XS2300337909 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Secured Floating Rate Notes due 2034 IM Removal and Replacement Voting Notes Reg S - GEM | XS2300337651 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Exchangeable Non-Voting Notes 144A - GEM | XS2300340101 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Exchangeable Non-Voting Notes Reg S - GEM | XS2300339863 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Non-Exchangeable Non-Voting Notes 144A - GEM | XS2300340010 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Non-Exchangeable Non-Voting Notes Reg S - GEM | XS2300339780 | 25/Mar/2021 | Listed | 25/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Voting Notes 144A - GEM | XS2300339947 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Secured Deferrable Floating Rate Notes due 2034 IM Removal and Replacement Voting Notes Reg S - GEM | XS2300339608 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,750,000 Class B-1 Secured Floating Rate Notes due 2034 IM Removal and Replacement Exchangeable Non-Voting Notes 144A - GEM | XS2300338899 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,750,000 Class B-1 Secured Floating Rate Notes due 2034 IM Removal and Replacement Exchangeable Non-Voting Notes Reg S - GEM | XS2300338469 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,750,000 Class B-1 Secured Floating Rate Notes due 2034 IM Removal and Replacement Non-Exchangeable Non-Voting Notes 144A - GEM | XS2300338543 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,750,000 Class B-1 Secured Floating Rate Notes due 2034 IM Removal and Replacement Non-Exchangeable Non-Voting Notes Reg S - GEM | XS2300338386 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,750,000 Class B-1 Secured Floating Rate Notes due 2034 IM Removal and Replacement Voting Notes 144A - GEM | XS2300338626 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,750,000 Class B-1 Secured Floating Rate Notes due 2034 IM Removal and Replacement Voting Notes Reg S - GEM | XS2300338204 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €9,050,000 Subordinated A Notes due 2034 144A - GEM | XS2300341687 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VI DESIGNATED ACTIVITY COMPANY | €9,050,000 Subordinated A Notes due 2034 Reg S - GEM | XS2300341505 | 25/Mar/2021 | Listed | 25/May/2034 |
| BOSPHORUS CLO VII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2698598492 | 17/Oct/2023 | Listed | 17/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOSPHORUS CLO VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E-R Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2698598146 | 17/Oct/2023 | Listed | 17/Oct/2036 |
| BOSPHORUS CLO VII DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C -R Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2698597767 | 17/Oct/2023 | Listed | 17/Oct/2036 |
| BOSPHORUS CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Secured Floating Rate Notes due 2036 - GEM | XS2698597338 | 17/Oct/2023 | Listed | 17/Oct/2036 |
| BOSPHORUS CLO VII DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2698597924 | 17/Oct/2023 | Listed | 17/Oct/2036 |
| BOSPHORUS CLO VII DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B-R Secured Floating Rate Notes due 2036 - GEM | XS2698597502 | 17/Oct/2023 | Listed | 17/Oct/2036 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €17,250,000 Class D Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2583332098 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €17,250,000 Class D Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2583331959 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €17,625,000 Class E Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2583332254 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €17,625,000 Class E Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2583332171 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €183,000,000 Class A Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2583331280 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €183,000,000 Class A Secured Floating Rate Notes due 2037 (Rule 144 A) - GEM | XS2583331447 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €19,125,000 Class C Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2583331793 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €19,125,000 Class C Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2583331876 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €26,280,000 Subordinated Notes due 2037 (Reg S) - GEM | XS2583332411 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €26,280,000 Subordinated Notes due 2037 (Rule 144A) - GEM | XS2583332684 | 29/Mar/2023 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2583331363 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2583331520 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €6,000,000 Class F Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2583332338 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS CLO VIII DESIGNATED ACTIVITY COMPANY | €6,000,000 Class F Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2583332502 | 29/Mar/2023 | Listed | 15/Apr/2037 |
| BOSPHORUS PASS THROUGH TRUST 2015-1A | USD 328274000 2015-1 Pass Through Trust Pass Through Certificates Series 2015-1A - GEM | USU0567PAA40 | 26/Mar/2015 | Listed | 15/Sep/2028 |
| BPC IRELAND LENDING DAC | EUR 35,057,293 in aggregate funding commitment of variable funding profit participating securities - GEM | IE00BDDRDN24 | 28/Sep/2018 | Listed | 14/Sep/2025 |
| BPC IRELAND LENDING II DAC | Aggregate funding commitment EUR 102,485,000 of variable funding profit participating securities - GEM | IE00BNDRDR69 | 04/May/2021 | Listed | 31/Dec/2027 |
| BPC UK LENDING DAC | £78,000,000 IN AGGREGATE PRINCIPAL AMOUNT OF VARIABLE PROFIT PARTICIPATING SECURITIES - GEM | IE0002K5TW84 | 17/Jun/2022 | Listed | 31/Dec/2028 |
| BPCI HOLDINGS DAC | EUR 151,962,348 Series 1 Notes - GEM | IE000GS50GL8 | 30/Mar/2023 | Listed | 15/Mar/2073 |
| BPCI ORIGINATOR DESIGNATED ACTIVITY COMPANY | USD 108,120,156 Series 1 Notes - GEM | IE000LAA2SW4 | 11/Jul/2022 | Listed | 05/Jul/2072 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | XS2259184229 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Reg S - GEM | XS2259183924 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €15,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2259186273 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €15,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2259186190 | 18/Dec/2020 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €17,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2259183684 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €17,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2259183338 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €180,000,000 Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2259183098 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €180,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2259182793 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €19,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2259185622 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €19,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2259185382 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2259185036 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2259184658 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €27,350,000 Subordinated Notes due 2034 - 144A - GEM | XS2259186604 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €27,350,000 Subordinated Notes due 2034 - Reg S - GEM | XS2259186513 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €7,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2259186430 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 1 DESIGNATED ACTIVITY COMPANY | €7,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2259186356 | 18/Dec/2020 | Listed | 15/Jan/2034 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2352783323 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2352782358 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2352783596 | 28/Jun/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2352782432 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2035 - 144A - GEM | XS2352783679 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2035 - Reg S - GEM | XS2352782515 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2352783752 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2352782606 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2352783919 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2352782788 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2352784057 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2352782861 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2352784131 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2352782945 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2035 - 144A - GEM | XS2352784214 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 2 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2035 - Reg S - GEM | XS2352783166 | 28/Jun/2021 | Listed | 15/Apr/2035 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2395173664 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2395173581 | 22/Dec/2021 | Listed | 15/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2395173821 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2395173748 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2395174472 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2395174126 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2395174639 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2395174555 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2395174803 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2395174712 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2395175016 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2395174985 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2036 - 144A - GEM | XS2395175289 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO 3 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2036 - Reg S - GEM | XS2395175107 | 22/Dec/2021 | Listed | 15/Jan/2036 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2562485495 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2562485222 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2562485651 | 19/Jan/2023 | Listed | 20/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2562485578 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2562485818 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2562485735 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2562486030 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2562485909 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2562486204 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2562486113 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2562486469 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2562486386 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2562486626 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2562486543 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2037 - 144A - GEM | XS2562486972 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO IV DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2037 - RegS - GEM | XS2562486899 | 19/Jan/2023 | Listed | 20/Jan/2037 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2661953898 | 27/Sep/2023 | Listed | 15/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - RegS - GEM | XS2661939715 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2661954946 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2661946173 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2661954607 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2661946090 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2661953039 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2661932892 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2661954193 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2661944715 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €27,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2661954359 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €27,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2661945100 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €27,300,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2661953542 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €27,300,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2661934245 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €38,960,000 Subordinated Notes due 2036 - 144A - GEM | XS2661955166 | 27/Sep/2023 | Listed | 15/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRIDGEPOINT CLO V DESIGNATED ACTIVITY COMPANY | €38,960,000 Subordinated Notes due 2036 - RegS - GEM | XS2661949433 | 27/Sep/2023 | Listed | 15/Apr/2036 |
| BRIDGEPOINT CLO VI DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2764261330 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2764261413 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2764261256 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2764261090 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2764260100 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2764260019 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2764261173 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2764260951 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2764260878 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2764260795 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €29,700,000 Subordinated Notes due 2036 - 144A - GEM | XS2764261686 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €29,700,000 Subordinated Notes due 2036 - RegS - GEM | XS2764261504 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €42,000,000 Class B Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2764260365 | 14/May/2024 | Listed | 14/Nov/2036 |
| BRIDGEPOINT CLO VI DAC | €42,000,000 Class B Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2764260282 | 14/May/2024 | Listed | 14/Nov/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - 144A - GEM | XS2911032196 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - RegS - GEM | XS2911031891 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2908610129 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2908609543 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2908610392 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2908609626 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2908609899 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2908609386 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2908610475 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2908609469 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €31,250,000 Subordinated Notes due 2038 - 144A - GEM | XS2908612414 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €31,250,000 Subordinated Notes due 2038 - RegS - GEM | XS2908612331 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2908609972 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2908609204 | 08/Nov/2024 | Listed | 20/Oct/2038 |

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|---|---|---|---|---|---|
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2908610046 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIDGEPOINT CLO VII DESIGNATED ACTIVITY COMPANY | up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2908609113 | 08/Nov/2024 | Listed | 20/Oct/2038 |
| BRIGHT FOOD SINGAPORE HOLDINGS PTE. LTD | EUR796900000 1.75 per cent. Guaranteed Notes due 2025 - GEM | XS2197770279 | 22/Jul/2020 | Listed | 22/Jul/2025 |
| BRIGHTWOOD CAPITAL MM CLO 2019-1, LTD. | U.S.$180,000,000 Class A-1R Senior Secured Floating Rate Notes due 2034 - Institutional Accredited Investor - GEM | US109487AR91 | 05/Nov/2024 | Listed | 15/Oct/2034 |
| BRIGHTWOOD CAPITAL MM CLO 2019-1, LTD. | U.S.$180,000,000 Class A-1R Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USG1644BAH18 | 05/Nov/2024 | Listed | 15/Oct/2034 |
| BRIGHTWOOD CAPITAL MM CLO 2019-1, LTD. | U.S.$180,000,000 Class A-1R Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US109487AQ19 | 05/Nov/2024 | Listed | 15/Oct/2034 |
| BRIGHTWOOD CAPITAL MM CLO 2024-2, LTD. | U.S.$292,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG1645BAA55 | 15/Apr/2024 | Listed | 15/Apr/2036 |
| BRIGHTWOOD CAPITAL MM CLO 2024-2, LTD. | U.S.$292,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | US10950BAA26 | 15/Apr/2024 | Listed | 15/Apr/2036 |
| BRISTOL PARK CLO INVESTOR, LTD. | USD 10000000 Income Notes due 2029 - GEM | USG13823AA08 | 11/Jan/2017 | Listed | 15/Apr/2029 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2018-1A | Series 2018-1 USD 198,768,000 Class A Pass Through Certificates (Reg S) - GEM | USU1105WAA63 | 01/Jun/2018 | Listed | 20/Mar/2033 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2018-1A | Series 2018-1 USD 198,768,000 Class A Pass Through Certificates (Restricted) - GEM | US11043HAA68 | 01/Jun/2018 | Listed | 20/Mar/2033 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2018-1AA | Series 2018-1 USD 409,783,000 Class AA Pass Through Certificates (Reg S) - GEM | USU1105EAA65 | 01/Jun/2018 | Listed | 20/Mar/2033 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2018-1AA | Series 2018-1 USD 409,783,000 Class AA Pass Through Certificates (Restricted) - GEM | US11042TAA16 | 01/Jun/2018 | Listed | 20/Mar/2033 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2019-1A | Series 2019-1 U.S.$ 263,195,000 Class A Pass Through Certificates (144A) - GEM | US11043XAB91 | 02/Aug/2019 | Listed | 15/Jun/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRITISH AIRWAYS PASS THROUGH TRUST 2019-1A | Series 2019-1 U.S.$ 263,195,000 Class A Pass Through Certificates (Reg S) - GEM | USU1104LAB90 | 02/Aug/2019 | Listed | 15/Jun/2029 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2019-1AA | Series 2019-1 U.S.$ 542,971,000 Class AA Pass Through Certificates (144a) - GEM | US11043XAA19 | 02/Aug/2019 | Listed | 15/Dec/2032 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2019-1AA | Series 2019-1 U.S.$ 542,971,000 Class AA Pass Through Certificates (Reg S) - GEM | USU1104LAA18 | 02/Aug/2019 | Listed | 15/Dec/2032 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2020-1A | Series 2020-1A U.S.$ 763,514,000 Pass Through Certificates (144a). - GEM | US11044MAA45 | 01/Dec/2020 | Listed | 15/May/2034 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2020-1A | Series 2020-1A U.S.$ 763,514,000 Pass Through Certificates (Reg S) - GEM | USU1106MAA72 | 01/Dec/2020 | Listed | 15/May/2034 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2020-1B | Series 2020-1B U.S.$ 241,107,000 Pass Through Certificates, Series 2020-1B (144a) - GEM | US11042WAA45 | 01/Dec/2020 | Listed | 15/May/2030 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2020-1B | Series 2020-1B U.S.$ 241,107,000 Pass Through Certificates, Series 2020-1B (Reg S) - GEM | USU68362AA75 | 01/Dec/2020 | Listed | 15/May/2030 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2021-1A | US $461,421,000 Pass Through Certificates 2021-1A 144A - GEM | US11042CAA80 | 29/Jul/2021 | Listed | 15/Sep/2036 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2021-1A | US $461,421,000 Pass Through Certificates 2021-1A REG S - GEM | USU11051AA48 | 29/Jul/2021 | Listed | 15/Sep/2036 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2021-1B | US $92,189,000 Pass Through Certificates 2021-1B 144A - GEM | US11042CAB63 | 29/Jul/2021 | Listed | 15/Mar/2033 |
| BRITISH AIRWAYS PASS THROUGH TRUST 2021-1B | US $92,189,000 Pass Through Certificates 2021-1B REG S - GEM | USU11051AB21 | 29/Jul/2021 | Listed | 15/Mar/2033 |
| BROADHAVEN CREDIT INVESTMENTS DESIGNATED ACTIVITY COMPANY | EUR 205,000,000 Note - GEM | IE00BQ13XW25 | 30/Oct/2014 | Listed | 31/Dec/2050 |
| BRUEGEL 2021 DAC | €11,605,000 Class D Commercial Mortgage Backed Notes due 2031 - 144A - GEM | XS2346733517 | 29/Jun/2021 | Listed | 22/May/2031 |
| BRUEGEL 2021 DAC | €11,605,000 Class D Commercial Mortgage Backed Notes due 2031 - RegS - GEM | XS2346733350 | 29/Jun/2021 | Listed | 22/May/2031 |
| BRUEGEL 2021 DAC | €138,500,000 Class A Commercial Mortgage Backed Notes due 2031 - 144A - GEM | XS2346732469 | 29/Jun/2021 | Listed | 22/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BRUEGEL 2021 DAC | €138,500,000 Class A Commercial Mortgage Backed Notes due 2031 - RegS - GEM | XS2346732113 | 29/Jun/2021 | Listed | 22/May/2031 |
| BRUEGEL 2021 DAC | €31,300,000 Class C Commercial Mortgage Backed Notes due 2031 - 144A - GEM | XS2346733194 | 29/Jun/2021 | Listed | 22/May/2031 |
| BRUEGEL 2021 DAC | €31,300,000 Class C Commercial Mortgage Backed Notes due 2031 - RegS - GEM | XS2346732972 | 29/Jun/2021 | Listed | 22/May/2031 |
| BRUEGEL 2021 DAC | €37,000,000 Class B Commercial Mortgage Backed Notes due 2031 - 144A - GEM | XS2346732899 | 29/Jun/2021 | Listed | 22/May/2031 |
| BRUEGEL 2021 DAC | €37,000,000 Class B Commercial Mortgage Backed Notes due 2031 - RegS - GEM | XS2346732626 | 29/Jun/2021 | Listed | 22/May/2031 |
| BURLINGTON LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | $9,990,000,000 Unsecured Notes due 1 November 2060 - GEM | IE00B3TNYD10 | 29/Nov/2010 | Listed | 01/Nov/2060 |
| BUSHY PARK CLO DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2919083738 | 08/Nov/2024 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2919083811 | 08/Nov/2024 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2919083571 | 08/Nov/2024 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2919083654 | 08/Nov/2024 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2919083068 | 08/Nov/2024 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2919083142 | 08/Nov/2024 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2919083225 | 08/Nov/2024 | Listed | 15/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| BUSHY PARK CLO DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2919083498 | 08/Nov/2024 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €38,500,000 Class Z-1 Notes due 2036 (Rule 144A) - GEM | XS2592233006 | 21/Mar/2023 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €38,500,000 Class Z-2 Notes due 2036 (Rule 144A) - GEM | XS2590659681 | 21/Mar/2023 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €38,500,000 Class Z-1 Notes due 2023 (Reg S) - GEM | XS2592232966 | 21/Mar/2023 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €38,500,000 Class Z-2 Notes due 2036 (Reg S) - GEM | XS2590661158 | 21/Mar/2023 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €38,500,000 Subordinated Notes due 2036 (Reg S) - GEM | XS2585564888 | 21/Mar/2023 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | €38,500,000 Subordinated Notes due 2036 (Rule 144A) - GEM | XS2585564706 | 21/Mar/2023 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | 44,000,000 Class B Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2919082847 | 08/Nov/2024 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | 44,000,000 Class B Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2919082920 | 08/Nov/2024 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2919082680 | 08/Nov/2024 | Listed | 15/Apr/2036 |
| BUSHY PARK CLO DAC | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2919082763 | 08/Nov/2024 | Listed | 15/Apr/2036 |
| CABINTEELY PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034(144A) - GEM | XS2417673709 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034(Reg S) - GEM | XS2417672560 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(144A) - GEM | XS2417673964 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2417673295 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €21,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(144A) - GEM | XS2417674004 | 23/Dec/2021 | Listed | 15/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CABINTEELY PARK CLO DAC | €21,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2417672990 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034(144A) - GEM | XS2417673618 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2417672727 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034(144A) - GEM | XS2417673378 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034(Reg S) - GEM | XS2417672487 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €28,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(144A) - GEM | XS2417673881 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €28,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2417673022 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €31,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034(144A) - GEM | XS2417673535 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €31,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034(Reg S) - GEM | XS2417672644 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €31,200,000 Subordinated Notes due 2034(144A) - GEM | XS2417674186 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CABINTEELY PARK CLO DAC | €31,200,000 Subordinated Notes due 2034(Reg S) - GEM | XS2417673451 | 23/Dec/2021 | Listed | 15/Aug/2034 |
| CAIRN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 32600000 Subordinated Notes due 2031-144A - GEM | XS1138674269 | 18/Dec/2014 | Listed | 30/Apr/2031 |
| CAIRN CLO IV DESIGNATED ACTIVITY COMPANY | EUR 32600000 Subordinated Notes due 2031-Reg S - GEM | XS1138676983 | 18/Dec/2014 | Listed | 30/Apr/2031 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS1763157762 | 21/Mar/2018 | Listed | 25/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS1763157507 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS1763157689 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - IM Removal and Replacement Voting Notes - 144A - GEM | XS1763158141 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - IM Removal and Replacement Voting Notes - RegS - GEM | XS1763157846 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 -IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS1763157929 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS1763159628 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS1763159891 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 18,800,000 Class M-2 Subordinated Notes due 2032 - 144A - GEM | XS1763160048 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 18,800,000 Class M-2 Subordinated Notes due 2032 - RegS - GEM | XS1763159974 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 20,200,000 Class M-1 Subordinated Notes due 2032 - 144A - GEM | XS1766674359 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 20,200,000 Class M-1 Subordinated Notes due 2032 - RegS - GEM | XS1766674276 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS1763159032 | 21/Mar/2018 | Listed | 25/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS1763158737 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS1763159206 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS1763158901 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - 144A - GEM | XS1763159461 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - RegS - GEM | XS1763159115 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS1763158570 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS1763158067 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS1763158653 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS1763158224 | 21/Mar/2018 | Listed | 25/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - 144A - GEM | XS1763158810 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - RegS - GEM | XS1763158497 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 24,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS1763159545 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 24,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS1763159388 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 247,500,000 Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS1763156525 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 247,500,000 Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS1763156285 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 247,500,000 Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS1763156798 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 247,500,000 Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS1763156442 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 247,500,000 Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - 144A - GEM | XS1763156871 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 247,500,000 Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - RegS - GEM | XS1763156368 | 21/Mar/2018 | Listed | 25/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS1763157259 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS1763156954 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS1763157333 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS1763157093 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - 144A - GEM | XS1763157416 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO IX DESIGNATED ACTIVITY COMPANY | EUR 31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - RegS - GEM | XS1763157176 | 21/Mar/2018 | Listed | 25/Apr/2032 |
| CAIRN CLO VI DESIGNATED ACTIVITY COMPANY | EUR 17,650,000 Class M-1 Subordinated Notes due 2029- 144A - GEM | XS1432578190 | 21/Jul/2016 | Listed | 25/Jul/2029 |
| CAIRN CLO VI DESIGNATED ACTIVITY COMPANY | EUR 17,650,000 Class M-1 Subordinated Notes due 2029- Reg S - GEM | XS1432576905 | 21/Jul/2016 | Listed | 25/Jul/2029 |
| CAIRN CLO VI DESIGNATED ACTIVITY COMPANY | EUR 20,800,000 Class M-2 Subordinated Notes due 2029- 144A - GEM | XS1453403815 | 21/Jul/2016 | Listed | 25/Jul/2029 |
| CAIRN CLO VI DESIGNATED ACTIVITY COMPANY | EUR 20,800,000 Class M-2 Subordinated Notes due 2029- Reg S - GEM | XS1453403732 | 21/Jul/2016 | Listed | 25/Jul/2029 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2066881496 | 31/Oct/2019 | Listed | 31/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2066881223 | 31/Oct/2019 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2066881140 | 31/Oct/2019 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2066881066 | 31/Oct/2019 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - 144A - GEM | XS2066880928 | 31/Oct/2019 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - RegS - GEM | XS2066880845 | 31/Oct/2019 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2066883518 | 31/Oct/2019 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2066883435 | 31/Oct/2019 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2066883351 | 31/Oct/2019 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2066883278 | 31/Oct/2019 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - 144A - GEM | XS2066883195 | 31/Oct/2019 | Listed | 31/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - RegS - GEM | XS2066882973 | 31/Oct/2019 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 IM Removal and Replacement Exchangeable Non-Voting Notes 144A - GEM | XS1538269355 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 IM Removal and Replacement Exchangeable Non-Voting Notes Reg S - GEM | XS1538266500 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 IM Removal and Replacement Non-Voting Notes 144A - GEM | XS1538268035 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 IM Removal and Replacement Non-Voting Notes Reg S - GEM | XS1538266765 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 IM Removal and Replacement Voting Notes 144A - GEM | XS1538269272 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030 IM Removal and Replacement Voting Notes Reg S - GEM | XS1538266682 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 17,650,000 Class M-1 Subordinated Notes due 2030 144A - GEM | XS1538269199 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 17,650,000 Class M-1 Subordinated Notes due 2030 Reg S - GEM | XS1538267656 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 17,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 IM Removal and Replacement Exchangeable Non-Voting Notes 144A - GEM | XS1538269942 | 08/Feb/2017 | Listed | 31/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 17,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 IM Removal and Replacement Exchangeable Non-Voting Notes Reg S - GEM | XS1538268118 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 17,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 IM Removal and Replacement Non-Voting Notes 144A - GEM | XS1538268621 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 17,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 IM Removal and Replacement Non-Voting Notes Reg S - GEM | XS1538267490 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 17,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 IM Removal and Replacement Voting Notes 144A - GEM | XS1538269868 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 17,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 IM Removal and Replacement Voting Notes Reg S - GEM | XS1538270957 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 21,120,000 Class M-2 Subordinated Notes due 2030 144A - GEM | XS1538270288 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 21,120,000 Class M-2 Subordinated Notes due 2030 Reg S - GEM | XS1538267573 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 22,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 144A - GEM | XS1538270015 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 22,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 Reg S - GEM | XS1538267227 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 40,800,000 Class B Senior Secured Floating Rate Notes due 2030 IM Removal and Replacement Exchangeable Non-Voting Notes 144A - GEM | XS1538269512 | 08/Feb/2017 | Listed | 31/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 40,800,000 Class B Senior Secured Floating Rate Notes due 2030 IM Removal and Replacement Exchangeable Non-Voting Notes Reg S - GEM | XS1538267730 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 40,800,000 Class B Senior Secured Floating Rate Notes due 2030 IM Removal and Replacement Non-Voting Notes 144A - GEM | XS1538268209 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 40,800,000 Class B Senior Secured Floating Rate Notes due 2030 IM Removal and Replacement Non-Voting Notes Reg S - GEM | XS1538266922 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 40,800,000 Class B Senior Secured Floating Rate Notes due 2030 IM Removal and Replacement Voting Notes 144A - GEM | XS1538269439 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 40,800,000 Class B Senior Secured Floating Rate Notes due 2030 IM Removal and Replacement Voting Notes Reg S - GEM | XS1538266849 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 9,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 144A - GEM | XS1538270106 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VII DESIGNATED ACTIVITY COMPANY | EUR 9,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 Reg S - GEM | XS1538268381 | 08/Feb/2017 | Listed | 31/Jan/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS1693023597 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS1693023837 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS1693023753 | 09/Nov/2017 | Listed | 30/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS1693024058 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - IM Removal and Replacement Voting Notes - 144A - GEM | XS1693023670 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - IM Removal and Replacement Voting Notes - Reg S - GEM | XS1693023910 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 17,700,000 Class M-2 Subordinated Notes due 2030 - 144A - GEM | XS1693026186 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 17,700,000 Class M-2 Subordinated Notes due 2030 - Reg S - GEM | XS1693026269 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 17,800,000 Class M-1 Subordinated Notes due 2030 - 144A - GEM | XS1693026004 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 17,800,000 Class M-1 Subordinated Notes due 2030 - Reg S - GEM | XS1693025964 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS1693024991 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS1693025378 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS1693025022 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS1693025451 | 09/Nov/2017 | Listed | 30/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - 144A - GEM | XS1693024728 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - Reg S - GEM | XS1693025295 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 214,400,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS1693022359 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 214,400,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS1693022516 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 214,400,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS1693022276 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 214,400,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS1693022607 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 214,400,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - 144A - GEM | XS1693022433 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 214,400,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - reg S - GEM | XS1693022789 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 22,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | XS1693025535 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 22,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - Reg S - GEM | XS1693025709 | 09/Nov/2017 | Listed | 30/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 23,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS1693024132 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 23,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes- Reg S - GEM | XS1693024561 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 23,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS1693024306 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 23,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - reg S - GEM | XS1693024645 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 23,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - 144A - GEM | XS1693024215 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 23,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - Reg S - GEM | XS1693024488 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 27,300,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS1693022862 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 27,300,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Exchangeable Non-Voting Notes - reg S - GEM | XS1693023167 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 27,300,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS1693022946 | 09/Nov/2017 | Listed | 30/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 27,300,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Non-Voting Notes - reg S - GEM | XS1693023241 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 27,300,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - 144A - GEM | XS1693023084 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 27,300,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Removal and Replacement Voting Notes - Reg S - GEM | XS1693023324 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 9,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030- 144A - GEM | XS1693025618 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO VIII DESIGNATED ACTIVITY COMPANY | EUR 9,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030- Reg S - GEM | XS1693025881 | 09/Nov/2017 | Listed | 30/Oct/2030 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 - Reg S - GEM | XS2350604422 | 28/Jun/2021 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 -144A - GEM | XS2350604695 | 28/Jun/2021 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2031 - 144A - GEM | XS2350605825 | 28/Jun/2021 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2031 - Reg S - GEM | XS2350605742 | 28/Jun/2021 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €15,700,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS2350605239 | 28/Jun/2021 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €15,700,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S - GEM | XS2350605155 | 28/Jun/2021 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €17,100,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS2350606633 | 28/Jun/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €17,100,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S - GEM | XS2350606559 | 28/Jun/2021 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €223,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | XS2350603374 | 28/Jun/2021 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €223,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 - Reg S - GEM | XS2350603291 | 28/Jun/2021 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | XS2350603960 | 28/Jun/2021 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 - Reg S - GEM | XS2350603887 | 28/Jun/2021 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | EUR 10,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1880994329 | 25/Oct/2018 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | EUR 10,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | XS1880992034 | 25/Oct/2018 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | EUR 16,580,000 Class M-2 Subordinated Notes due 2031 - 144A - GEM | XS1880994675 | 25/Oct/2018 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | EUR 16,580,000 Class M-2 Subordinated Notes due 2031 - RegS - GEM | XS1880992463 | 25/Oct/2018 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | EUR 18,870,000 Class M-1 Subordinated Notes due 2031 - 144A - GEM | XS1880994758 | 25/Oct/2018 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | EUR 18,870,000 Class M-1 Subordinated Notes due 2031 - RegS - GEM | XS1880991812 | 25/Oct/2018 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | EUR 25,050,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1880994246 | 25/Oct/2018 | Listed | 15/Oct/2031 |
| CAIRN CLO X DESIGNATED ACTIVITY COMPANY | EUR 25,050,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S - GEM | XS1880992117 | 25/Oct/2018 | Listed | 15/Oct/2031 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2076107478 | 13/Dec/2019 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2076107635 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2076107551 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2076107809 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - 144A - GEM | XS2076107395 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - RegS - GEM | XS2076107718 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2076107981 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2076108872 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2076108104 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2076108443 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - 144A - GEM | XS2076108013 | 13/Dec/2019 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - RegS - GEM | XS2076108369 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2076109177 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2076109417 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2076108799 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2076109094 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - 144A - GEM | XS2076108286 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - RegS - GEM | XS2076108526 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2076109763 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2076110001 | 13/Dec/2019 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2076109334 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2076109680 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - 144A - GEM | XS2076108955 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - IM Removal and Replacement Voting Notes - RegS - GEM | XS2076109250 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2076109508 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS2076109920 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2076110340 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS2076109847 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class M-1 Subordinated Notes due 2032 - 144A - GEM | XS2076110266 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class M-1 Subordinated Notes due 2032 - RegS - GEM | XS2076110696 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class M-2 Subordinated Notes due 2032 - 144A - GEM | XS2076110183 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class M-2 Subordinated Notes due 2032 - RegS - GEM | XS2076110423 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2032 - 144A - GEM | XS2078666281 | 13/Dec/2019 | Listed | 15/Jul/2032 |
| CAIRN CLO XI DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2032 - RegS - GEM | XS2078666364 | 13/Dec/2019 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | €15,149,999 Class M-2 Subordinated Notes due 2033 - 144A - GEM | XS2208041355 | 26/Aug/2020 | Listed | 15/Apr/2033 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | €15,149,999 Class M-2 Subordinated Notes due 2033 - RegS - GEM | XS2208039532 | 26/Aug/2020 | Listed | 15/Apr/2033 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | €20,100,000 Class M-1 Subordinated Notes due 2033 - 144A - GEM | XS2208041439 | 26/Aug/2020 | Listed | 15/Apr/2033 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | €20,100,000 Class M-1 Subordinated Notes due 2033 -RegS - GEM | XS2208039458 | 26/Aug/2020 | Listed | 15/Apr/2033 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2417414518 | 22/Dec/2021 | Listed | 15/Jul/2034 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2417414435 | 22/Dec/2021 | Listed | 15/Jul/2034 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2417414781 | 22/Dec/2021 | Listed | 15/Jul/2034 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2417414609 | 22/Dec/2021 | Listed | 15/Jul/2034 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2417414948 | 22/Dec/2021 | Listed | 15/Jul/2034 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2417414864 | 22/Dec/2021 | Listed | 15/Jul/2034 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2417415085 | 22/Dec/2021 | Listed | 15/Jul/2034 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2417415168 | 22/Dec/2021 | Listed | 15/Jul/2034 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2417415598 | 22/Dec/2021 | Listed | 15/Jul/2034 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2417415242 | 22/Dec/2021 | Listed | 15/Jul/2034 |
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2417415671 | 22/Dec/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2417415325 | 22/Dec/2021 | Listed | 15/Jul/2034 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2327438169 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - RegS - GEM | XS2327437518 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €13,500,000 Class M-2 Subordinated Notes due 2033 - 144A - GEM | XS2327438243 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €13,500,000 Class M-2 Subordinated Notes due 2033 - RegS - GEM | XS2327438326 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €20,100,000 Class M-1 Subordinated Notes due 2033 - 144A - GEM | XS2327437864 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €20,100,000 Class M-1 Subordinated Notes due 2033 - Reg S - GEM | XS2327438086 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €20,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2327437781 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €20,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - RegS - GEM | XS2327437948 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2327436544 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2327436205 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2327436627 | 19/May/2021 | Listed | 20/Oct/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2327436387 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Voting Notes - 144A - GEM | XS2327436890 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Voting Notes - RegS - GEM | XS2327436460 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2327437278 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2327436973 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2327437435 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2327437195 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Voting Notes - 144A - GEM | XS2327437609 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - IM Removal and Replacement Voting Notes - RegS - GEM | XS2327437351 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €38,500,000 Class B Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2327435900 | 19/May/2021 | Listed | 20/Oct/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €38,500,000 Class B Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2327435652 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €38,500,000 Class B Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2327436031 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €38,500,000 Class B Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2327435736 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €38,500,000 Class B Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Voting Notes - 144A - GEM | XS2327436114 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €38,500,000 Class B Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Voting Notes - RegS - GEM | XS2327435819 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €73,000,000 Class A Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2327435223 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €73,000,000 Class A Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2327434929 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €73,000,000 Class A Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2327435496 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €73,000,000 Class A Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2327435140 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €73,000,000 Class A Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Voting Notes - 144A - GEM | XS2327435579 | 19/May/2021 | Listed | 20/Oct/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XIII DESIGNATED ACTIVITY COMPANY | €73,000,000 Class A Senior Secured Floating Rate Notes due 2033 - IM Removal and Replacement Voting Notes - RegS - GEM | XS2327435066 | 19/May/2021 | Listed | 20/Oct/2033 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2388431897 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2388431111 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €13,500,000 Class M-2 Subordinated Notes due 2034 - Reg S - GEM | XS2388431384 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €13,500,000 Class M-2 Subordinated Notes due 2034- 144A - GEM | XS2388431467 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Reg S - GEM | XS2388430493 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- 144A - GEM | XS2388430576 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €20,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2388430907 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €20,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2388431038 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class M-1 Subordinated Notes due 2034 - Reg S - GEM | XS2388431202 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class M-1 Subordinated Notes due 2034- 144A - GEM | XS2388431970 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2388431541 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2388430733 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2388430220 | 29/Oct/2021 | Listed | 29/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2388430063 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2388430816 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2388431624 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2388430147 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XIV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034- 144A - GEM | XS2388430659 | 29/Oct/2021 | Listed | 29/Oct/2034 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2440777220 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2440777493 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2440778384 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2440778111 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €19,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2440777907 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €19,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2440778038 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2440777733 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2440777576 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2440776925 | 30/Mar/2022 | Listed | 15/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2440776842 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €26,600,000 Class M-1 Subordinated Notes due 2036 - Reg S - GEM | XS2440778202 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €26,600,000 Class M-1 Subordinated Notes due 2036 -144A - GEM | XS2440778467 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2440777816 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2440777659 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €30,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2440777147 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €30,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2440777063 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €9,600,000 Class M-2 Subordinated Notes due 2036 - 144A - GEM | XS2446091394 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| CAIRN CLO XV DESIGNATED ACTIVITY COMPANY | €9,600,000 Class M-2 Subordinated Notes due 2036 - Reg S - GEM | XS2446090404 | 30/Mar/2022 | Listed | 15/Apr/2036 |
| Cairn CLO XVI Designated Activity Company | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2725233634 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - RegS - GEM | XS2725233550 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €14,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2725234442 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €14,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2725234368 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2725234285 | 25/Jan/2024 | Listed | 15/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| Cairn CLO XVI Designated Activity Company | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2725234103 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2725233808 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2725233717 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2725233121 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2725233048 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2725234012 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2725233980 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €26,300,000 Subordinated Notes due 2037 - 144A - GEM | XS2725234798 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €26,300,000 Subordinated Notes due 2037 - RegS - GEM | XS2725234525 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2725233477 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| Cairn CLO XVI Designated Activity Company | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2725233394 | 25/Jan/2024 | Listed | 15/Jan/2037 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €14,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2650751774 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €14,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2650751691 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2650750966 | 20/Sep/2023 | Listed | 18/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - RegS - GEM | XS2650751006 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €17,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2650751931 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €17,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2650751428 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €23,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2650751261 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €23,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2650751188 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €24,600,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2650750883 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €24,600,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2650750610 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2650750701 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2650750537 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2650751345 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2650751857 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €35,100,000 Subordinated Notes due 2036 - 144A - GEM | XS2650752749 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVII DESIGNATED ACTIVITY COMPANY | €35,100,000 Subordinated Notes due 2036 - RegS - GEM | XS2650752582 | 20/Sep/2023 | Listed | 18/Jul/2036 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2872285031 | 26/Sep/2024 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2872284901 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2872284810 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2872284737 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2872284497 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2872284224 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2872283929 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2872283846 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2872284653 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2872284570 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €32,840,000 Subordinated Notes due 2037 - 144A - GEM | XS2872285460 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €32,840,000 Subordinated Notes due 2037 - Reg S - GEM | XS2872285387 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2872284141 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2872284067 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €5,000,000 Class Z Notes due 2037 - 144A - GEM | XS2872285205 | 26/Sep/2024 | Listed | 15/Apr/2037 |
| CAIRN CLO XVIII DESIGNATED ACTIVITY COMPANY | €5,000,000 Class Z Notes due 2037 - Reg S - GEM | XS2872285114 | 26/Sep/2024 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAIXABANK, S.A. | Series 1 - U.S.$ 1,250,000,000 6.208% Senior Non-Preferred Callable Fixed-to-Floating Rate Notes due 2029 - Reg S - GEM | USE2428RAA35 | 18/Jan/2023 | Listed | 18/Jan/2029 |
| CAIXABANK, S.A. | Series 1 - U.S.$ 1,250,000,000 6.208% Senior Non-Preferred Callable Fixed-to-Floating Rate Notes due 2029 - Rule 144A - GEM | US12803RAA23 | 18/Jan/2023 | Listed | 18/Jan/2029 |
| CAIXABANK, S.A. | Series 2 - Issue of U.S.$ 1,000,000,000 6.684% Senior Non-Preferred Callable Fixed-to-Floating Rate Notes due 2027 - GEM | USE2428RAB18 | 13/Sep/2023 | Listed | 13/Sep/2027 |
| CAIXABANK, S.A. | Series 3 - Issue of U.S.$ 1,000,000,000 6.840% Senior Non-Preferred Callable Fixed-to-Floating Rate Notes due 2034 - GEM | USE2428RAC90 | 13/Sep/2023 | Listed | 13/Sep/2034 |
| CAIXABANK, S.A. | Series 4 - U.S. $1,000,000,000 5.673% Senior Non-Preferred Callable Fixed-to-Floating Rate Notes due 2030 - Reg S - GEM | USE2428RAG05 | 15/Mar/2024 | Listed | 15/Mar/2030 |
| CAIXABANK, S.A. | Series 4 - U.S. $1,000,000,000 5.673% Senior Non-Preferred Callable Fixed-to-Floating Rate Notes due 2030 - Rule 144A - GEM | US12803RAG92 | 15/Mar/2024 | Listed | 15/Mar/2030 |
| CAIXABANK, S.A. | Series 5 - Series 5 U.S. $1,000,000,000 6.037% Senior Non-Preferred Callable Fixed-to-Floating Rate Notes due 2035 - Rule 144A - GEM | US12803RAH75 | 15/Mar/2024 | Listed | 15/Jun/2035 |
| CAIXABANK, S.A. | Series 5 - Series 5 U.S. $1,000,000,000 6.037% Senior Non-Preferred Callable Fixed-to-Floating Rate Notes due 2035 - Reg S - GEM | USE2428RAH87 | 15/Mar/2024 | Listed | 15/Jun/2035 |
| CALIFORNIA STREET CLO XII LTD | USD 45000000 CLASS B-2-R SENIOR FIXED RATE NOTES DUE 2025 - GEM | USG1774YAC42 | 21/Apr/2017 | Listed | 15/Oct/2025 |
| CALIFORNIA STREET CLO XII LTD | USD 47000000 CLASS C-R DEFERRABLE MEZZANINE FLOATING RATE NOTES DUE 2025 - GEM | USG1774YAD25 | 21/Apr/2017 | Listed | 15/Oct/2025 |
| CALIFORNIA STREET CLO XII LTD | USD 500000000 CLASS A-R SENIOR FLOATING RATE NOTES DUE 2025 - GEM | USG1774YAA85 | 21/Apr/2017 | Listed | 15/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CALIFORNIA STREET CLO XII LTD | USD 51000000 CLASS D-R DEFERRABLE MEZZANINE FLOATING RATE NOTES DUE 2025 - GEM | USG1774YAE08 | 21/Apr/2017 | Listed | 15/Oct/2025 |
| CALIFORNIA STREET CLO XII LTD | USD 61000000 CLASS B-1-R SENIOR FLOATING RATE NOTES DUE 2025 - GEM | USG1774YAB68 | 21/Apr/2017 | Listed | 15/Oct/2025 |
| CANYON CAPITAL CLO 2014-1, LTD. | Subordinated Notes due 2025 - GEM | USG18335AC63 | 24/Jul/2014 | Listed | 30/Apr/2025 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 16,000,000 Class A-1B-R Senior Secured Floating Rate Notes due 2031 - GEM | USG18334AM70 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 16,000,000 Class A-1B-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US13875LAY48 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 16,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG18334AL97 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 16,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US13875LAW81 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 20,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG18334AJ42 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 20,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US13875LAS79 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG18334AK15 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US13875LAU26 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 248,000,000 Class A-1A-R Senior Secured Floating Rate Notes due 2031 - GEM | USG18334AG03 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 248,000,000 Class A-1A-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US13875LAN82 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 44,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2031 - GEM | USG18334AH85 | 09/Feb/2018 | Listed | 30/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CANYON CAPITAL CLO 2014-1, LTD. | USD 44,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US13875LAQ14 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 5,000,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG18334AF20 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 5,000,000 Class X Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US13875LAL27 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 8,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG18335AE20 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CAPITAL CLO 2014-1, LTD. | USD 8,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US13875JAJ25 | 09/Feb/2018 | Listed | 30/Jan/2031 |
| CANYON CLO 2016-2,LTD. | U.S.$2,500,000 Class X-R Senior Secured Floating Rate Notes due 2031 - GEM | USG1834FAE90 | 19/Oct/2018 | Listed | 15/Oct/2031 |
| CANYON CLO 2016-2,LTD. | U.S.$2,500,000 Class X-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US13876VAJ44 | 19/Oct/2018 | Listed | 15/Oct/2031 |
| CANYON CLO 2016-2,LTD. | U.S.$21,650,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG1834FAH22 | 19/Oct/2018 | Listed | 15/Oct/2031 |
| CANYON CLO 2016-2,LTD. | U.S.$21,650,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US13876VAQ86 | 19/Oct/2018 | Listed | 15/Oct/2031 |
| CANYON CLO 2016-2,LTD. | U.S.$23,350,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG18345AD37 | 19/Oct/2018 | Listed | 15/Oct/2031 |
| CANYON CLO 2016-2,LTD. | U.S.$23,350,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US13876WAG87 | 19/Oct/2018 | Listed | 15/Oct/2031 |
| CANYON CLO 2016-2,LTD. | U.S.$288,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 - GEM | USG1834FAF65 | 19/Oct/2018 | Listed | 15/Oct/2031 |
| CANYON CLO 2016-2,LTD. | U.S.$288,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US13876VAL99 | 19/Oct/2018 | Listed | 15/Oct/2031 |
| CANYON CLO 2016-2,LTD. | U.S.$29,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG1834FAJ87 | 19/Oct/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CANYON CLO 2016-2,LTD. | U.S.$29,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US13876VAS43 | 19/Oct/2018 | Listed | 15/Oct/2031 |
| CANYON CLO 2016-2,LTD. | U.S.$52,000,000 Class B-R Senior Secured Floating Rate Notes due 2031 - GEM | USG1834FAG49 | 19/Oct/2018 | Listed | 15/Oct/2031 |
| CANYON CLO 2016-2,LTD. | U.S.$52,000,000 Class B-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US13876VAN55 | 19/Oct/2018 | Listed | 15/Oct/2031 |
| CANYON CLO 2016-2,LTD. | USD 46,800,000 Subordinated Notes due 2031 - GEM | USG18345AB70 | 21/Sep/2016 | Listed | 15/Oct/2031 |
| CANYON CLO 2017-1, LTD. | U.S.$21,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG18350AG69 | 21/Sep/2021 | Listed | 15/Jul/2030 |
| CANYON CLO 2017-1, LTD. | U.S.$21,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 - (Rule 144A) - GEM | US13876GAN88 | 21/Sep/2021 | Listed | 15/Jul/2030 |
| CANYON CLO 2017-1, LTD. | U.S.$27,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG18350AH43 | 21/Sep/2021 | Listed | 15/Jul/2030 |
| CANYON CLO 2017-1, LTD. | U.S.$27,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 - (Rule 144A) - GEM | US13876GAQ10 | 21/Sep/2021 | Listed | 15/Jul/2030 |
| CANYON CLO 2017-1, LTD. | U.S.$272,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 - GEM | USG18350AE12 | 21/Sep/2021 | Listed | 15/Jul/2030 |
| CANYON CLO 2017-1, LTD. | U.S.$272,000,000 Class A-R Senior Secured Floating Rate Notes due 2031- (Rule 144A) - GEM | US13876GAJ76 | 21/Sep/2021 | Listed | 15/Jul/2030 |
| CANYON CLO 2017-1, LTD. | U.S.$49,200,000 Class B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG18350AF86 | 21/Sep/2021 | Listed | 15/Jul/2030 |
| CANYON CLO 2017-1, LTD. | U.S.$49,200,000 Class B-R Senior Secured Floating Rate Notes due 2031 - (Rule 144A) - GEM | US13876GAL23 | 21/Sep/2021 | Listed | 15/Jul/2030 |
| CANYON CLO 2017-1, LTD. | USD 21,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1834AAA81 | 28/Aug/2017 | Listed | 15/Jul/2030 |
| CANYON CLO 2017-1, LTD. | USD 42,000,000 Subordinated Notes due 2030 - GEM | USG1834AAB64 | 28/Aug/2017 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CANYON CLO 2020-1, LTD. | U.S.$240,000,000 Class A Senior Secured Floating Rate Notes due 2028 - GEM | USG1835AAA72 | 12/May/2020 | Listed | 15/Jul/2028 |
| CANYON CLO 2020-1, LTD. | U.S.$240,000,000 Class A Senior Secured Floating Rate Notes due 2028(Rule 144A) - GEM | US13876LAA52 | 12/May/2020 | Listed | 15/Jul/2028 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class Z Notes due 2037 - GEM | XS2584250067 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class Z Notes due 2037 - Rule 144A - GEM | XS2584250141 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2584251628 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €18,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2584251388 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €18,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2584251461 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €20,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2584250901 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €20,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2584251032 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €20,800,000 Class D-1 Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2584251115 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €20,800,000 Class D-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2584251206 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €224,000,000 Class A Senior Secured Floating Rate Notes due 2037 - GEM | XS2584250224 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €224,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2584250497 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €39,500,000 Subordinated Notes due 2037 - GEM | XS2584251891 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €39,500,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2584251974 | 04/May/2023 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €44,800,000 Class B Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2584250570 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €44,800,000 Class B Senior Secured Floating Rate Notes due 2037 - GEM | XS2584250653 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €5,600,000 Class D-2 Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2599092017 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €5,600,000 Class D-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2599092108 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2022-1 DESIGNATED ACTIVITY COMPANY | €7,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2584251545 | 04/May/2023 | Listed | 15/Apr/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class Z Notes due 2037- (Regulation S) - GEM | XS2776633179 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class Z Notes due 2037- (Rule 144A) - GEM | XS2776633252 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €16,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037- (Regulation S) - GEM | XS2776629730 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €16,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2776629813 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €202,300,000 Class A Senior Secured Floating Rate Notes due 2037 - (Regulation S) - GEM | XS2776628682 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €202,300,000 Class A Senior Secured Floating Rate Notes due 2037 - (Rule 144A - GEM | XS2776628765 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037- (Regulation S) - GEM | XS2776629573 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2776629656 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €33,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037- (Regulation S) - GEM | XS2776629060 | 10/May/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €33,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2776629144 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €37,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037- (Regulation S) - GEM | XS2776629227 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €37,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2776629490 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €43,000,000 Subordinated Notes due 2037- (Regulation S) - GEM | XS2776632957 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €43,000,000 Subordinated Notes due 2037- (Rule 144A) - GEM | XS2776633096 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €53,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037- (Regulation S) - GEM | XS2776628849 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €53,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2776628922 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2037- (Regulation S) - GEM | XS2801340154 | 10/May/2024 | Listed | 15/Jul/2037 |
| CANYON EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2037- (Rule 144A) - GEM | XS2801340402 | 10/May/2024 | Listed | 15/Jul/2037 |
| CAPITAL FOUR CLO I DAC | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2066906582 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2066906665 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes - GEM | XS2066906400 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2066906749 | 03/Dec/2019 | Listed | 17/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO I DAC | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Voting Notes - GEM | XS2066906319 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2066906822 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €19,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2066908521 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €19,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2066908448 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €22,500,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2066905931 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €22,500,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2066906236 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €22,500,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2066905857 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €22,500,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2066906152 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €22,500,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2066905774 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €22,500,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2066906079 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2066907713 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2066908018 | 03/Dec/2019 | Listed | 17/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO I DAC | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2066907804 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2066908109 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2066907986 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2066908281 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €233,300,000 Class A Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2066905261 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €233,300,000 Class A Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2066905691 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €233,300,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2066905188 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €233,300,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2066905428 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €233,300,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2066905006 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €233,300,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2066905345 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2066907044 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2066907473 | 03/Dec/2019 | Listed | 17/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO I DAC | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2066907127 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2066907556 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2066907390 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2066907630 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €37,000,000 Subordinated Notes due 2033 - GEM | XS2066908877 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €37,000,000 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2066908794 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €8,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2066908364 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO I DAC | €8,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2066908950 | 03/Dec/2019 | Listed | 17/Jan/2033 |
| CAPITAL FOUR CLO II DAC | €20,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2270685402 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €20,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2270685584 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting- Notes - 144A - GEM | XS2275251937 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-VotingNotes - GEM | XS2275251424 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 -Exchangeable Non-Voting- Notes - 144A - GEM | XS2275251770 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 -Exchangeable Non-VotingNotes - GEM | XS2275251341 | 22/Jan/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO II DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 -Voting Notes - 144A - GEM | XS2270684421 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 -Voting Notes - GEM | XS2270684348 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €22,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Exchangeable Non-Voting- Notes - 144A - GEM | XS2275252828 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €22,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Exchangeable Non-VotingNotes - GEM | XS2275252158 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €22,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Non-Voting- 144ANotes - GEM | XS2275253040 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €22,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Non-VotingNotes - GEM | XS2275252406 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €22,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Voting Notes- 144A - GEM | XS2270684777 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €22,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034- Voting Notes - GEM | XS2270684694 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting- Notes -144A - GEM | XS2275254444 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-VotingNotes - GEM | XS2275254105 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2270685071 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes- 144A - GEM | XS2270685154 | 22/Jan/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO II DAC | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Exchangeable Non-Voting Notes - GEM | XS2275254014 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Exchangeable Non-Voting Notes- 144A - GEM | XS2275254287 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €24,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Exchangeable Non-Voting Notes - GEM | XS2275254527 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €24,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Exchangeable Non-Voting Notes- 144A - GEM | XS2275254956 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €24,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Non-Voting - GEM | XS2275254790 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €24,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Non-Voting- 144A - GEM | XS2275255177 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €24,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Voting Notes - GEM | XS2270685238 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €24,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Voting Notes- 144A - GEM | XS2270685311 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €32,400,000 Subordinated Notes due 2034 - GEM | XS2270685824 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €32,400,000 Subordinated Notes due 2034- 144A - GEM | XS2270686046 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting- Notes - 144A - GEM | XS2275253800 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2275253123 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Exchangeable Non-Voting Notes- 144A - GEM | XS2275253552 | 22/Jan/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO II DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-VotingNotes - GEM | XS2275253396 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes-144A - GEM | XS2270684934 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - VotingNotes - GEM | XS2270684850 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €8,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2270685667 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO II DAC | €8,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2270685741 | 22/Jan/2021 | Listed | 15/Jan/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €11,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2370210614 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €11,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2370210705 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €18,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2370210457 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €18,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2370210531 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €228,750,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2370209103 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €228,750,000 Class A Senior Secured Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2370209285 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2370209954 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2370210028 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2370210291 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2370210374 | 27/Oct/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €29,100,000 Subordinated Notes due 2034 - GEM | XS2370210887 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €29,100,000 Subordinated Notes due 2034-(Rule 144A) - GEM | XS2370210960 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €33,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2370209368 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €33,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2370209442 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2370209525 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO III DESIGNATED ACTIVITY COMPANY | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034-(Rule 144A) - GEM | XS2370209798 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| CAPITAL FOUR CLO IV DAC | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 - 144A - GEM | XS2856818047 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 - Reg S - GEM | XS2856818120 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €15,700,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2856818716 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €15,700,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2856818807 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €19,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2856818559 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €19,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2856818393 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €217,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2856817742 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €217,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2856817585 | 19/Jul/2024 | Listed | 15/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO IV DAC | €24,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2856818633 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €24,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2856818476 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €29,600,000 Subordinated Notes due 15 April 2038 - (Rule 144A) - GEM | XS2475585514 | 21/Jun/2022 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €29,600,000 Subordinated Notes due 15 April 2038 - GEM | XS2475585431 | 21/Jun/2022 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €30,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2856817825 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €30,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2856817668 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €9,700,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2856819011 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO IV DAC | €9,700,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2856818989 | 19/Jul/2024 | Listed | 15/Apr/2038 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2582081456 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2582081373 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €15,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2582080995 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €15,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2582081290 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €17,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2582080649 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €17,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2582080565 | 08/Mar/2023 | Listed | 25/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €211,800,000 Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2582079989 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €211,800,000 Class A Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2582080136 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €22,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2582080722 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €22,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2582081027 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €27,800,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2582080052 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €27,800,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2582080300 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €35,400,000 Subordinated Notes due 2036 - Reg S - GEM | XS2582081530 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €35,400,000 Subordinated Notes due 2036 - Rule 144A - GEM | XS2582081613 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2582080219 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO V DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Rule 144A - GEM | XS2582080482 | 08/Mar/2023 | Listed | 25/Apr/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A Rule - GEM | XS2682069906 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2682070078 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A Rule - GEM | XS2682069658 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2682069732 | 28/Sep/2023 | Listed | 25/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €19,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A Rule - GEM | XS2682069229 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €19,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2682069146 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - 144A Rule - GEM | XS2682068684 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2682068502 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €22,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A Rule - GEM | XS2682069575 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €22,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2682069492 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €26,577,000 Subordinated Notes due 2036 - 144A Rule - GEM | XS2682070151 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €26,577,000 Subordinated Notes due 2036 - Reg S - GEM | XS2682069815 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €36,750,000 Class B Senior Secured Floating Rate Notes due 2036 - 144A Rule - GEM | XS2682069062 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €36,750,000 Class B Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2682068924 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €7,000,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - 144A Rule - GEM | XS2682068841 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VI DESIGNATED ACTIVITY COMPANY | €7,000,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2682068767 | 28/Sep/2023 | Listed | 25/Oct/2036 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €12,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2770763063 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €12,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - REG S - GEM | XS2770762925 | 21/Mar/2024 | Listed | 25/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2770762255 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - REG S - GEM | XS2770762172 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2770762842 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - REG S - GEM | XS2770762768 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €162,750,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2770761877 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €162,750,000 Class A Senior Secured Floating Rate Notes due 2037 - REG S - GEM | XS2770761794 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €20,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2770762412 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €20,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - REG S - GEM | XS2770762339 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €21,200,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2770762099 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €21,200,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - REG S - GEM | XS2770761950 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €24,550,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2770762685 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €24,550,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - REG S - GEM | XS2770762503 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €29,650,000 Subordinated Notes due 2037 - 144A - GEM | XS2770763220 | 21/Mar/2024 | Listed | 25/Apr/2037 |
| CAPITAL FOUR CLO VII DESIGNATED ACTIVITY COMPANY | €29,650,000 Subordinated Notes due 2037 - REG S - GEM | XS2770763147 | 21/Mar/2024 | Listed | 25/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €14,900,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2883978483 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €14,900,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2883977915 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2883977832 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 -Reg S - GEM | XS2883977758 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €2,125,000 Class X Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2883973682 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €2,125,000 Class X Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2883973252 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2883976354 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2883976271 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €261,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2883974144 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €261,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2883973922 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €30,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2883976941 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €30,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2883976602 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €32,300,000 Subordinated Notes due 2037 - 144A - GEM | XS2883978996 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €32,300,000 Subordinated Notes due 2037 - Reg S - GEM | XS2883978640 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €47,500,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2883974656 | 31/Oct/2024 | Listed | 25/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CAPITAL FOUR CLO VIII DESIGNATED ACTIVITY COMPANY | €47,500,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2883974490 | 31/Oct/2024 | Listed | 25/Oct/2037 |
| CAPITAL GUARDIAN ABS CDO I LTD | Class 2 Preference Shares - GEM - GEM | KYG185863084 | 12/Apr/2002 | Listed | 03/Apr/2034 |
| CARBONE CLO, LTD. | USD 22,500,000 Class D Deferrable Junior Secured Floating Rate Notes Due 2031 - 144A - GEM | US141308AA41 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARBONE CLO, LTD. | USD 22,500,000 Class D Deferrable Junior Secured Floating Rate Notes Due 2031 - GEM | USG19008AA28 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARBONE CLO, LTD. | USD 27,500,000 Class B Deferrable Mezzanine Secured Floating Rate Notes Due 2031 - 144A - GEM | US141312AE82 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARBONE CLO, LTD. | USD 27,500,000 Class B Deferrable Mezzanine Secured Floating Rate Notes Due 2031 - GEM | USG1901JAC39 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARBONE CLO, LTD. | USD 30,000,000 Class C Deferrable Mezzanine Secured Floating Rate Notes Due 2031 - 144A - GEM | US141312AG31 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARBONE CLO, LTD. | USD 30,000,000 Class C Deferrable Mezzanine Secured Floating Rate Notes Due 2031 - GEM | USG1901JAD12 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARBONE CLO, LTD. | USD 325,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2031 - 144A - GEM | US141312AA60 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARBONE CLO, LTD. | USD 325,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2031 - GEM | USG1901JAA72 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARBONE CLO, LTD. | USD 50,100,000 Subordinated Notes Due 2031 - 144A - GEM | US141308AC07 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARBONE CLO, LTD. | USD 50,100,000 Subordinated Notes Due 2031 - GEM | USG19008AB01 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARBONE CLO, LTD. | USD 55,000,000 Class A-2 Senior Secured Floating Rate Notes Due 2031 - 144A - GEM | US141312AC27 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARBONE CLO, LTD. | USD 55,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG1901JAB55 | 19/Dec/2017 | Listed | 20/Jan/2031 |
| CARLYLE 2013-4 INCOME NOTE ISSUER LTD | USD 29,790,000 Income Notes due 2025 - GEM | USG2000WAA65 | 20/Nov/2013 | Listed | 15/Oct/2025 |
| CARLYLE 2014-1 CLASS Y-R NOTE ISSUER, LTD. | USD 3,500,000 Class Y-R Notes due 2025 - GEM | USG198AVAA37 | 01/Apr/2014 | Listed | 17/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE 2014-1 INCOME NOTE ISSUER, LTD. | USD 64,000,000 Income Notes due 2025 - GEM | USG2001EAA58 | 01/Apr/2014 | Listed | 17/Apr/2025 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1-R CM Senior Secured Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2030 (144A) - GEM | XS2062944348 | 30/Oct/2019 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1-R CM Senior Secured Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2030 (Reg S) - GEM | XS2062943290 | 30/Oct/2019 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1-R CM Senior Secured Floating Rate Removal and Replacement Non-Voting Notes due 2030 (144A) - GEM | XS2062943456 | 30/Oct/2019 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1-R CM Senior Secured Floating Rate Removal and Replacement Non-Voting Notes due 2030 (Reg S) - GEM | XS2062943027 | 30/Oct/2019 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1-R CM Senior Secured Floating Rate Removal and Replacement Voting Notes due 2030 (144A) - GEM | XS2062943373 | 30/Oct/2019 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1-R CM Senior Secured Floating Rate Removal and Replacement Voting Notes due 2030 (Reg S) - GEM | XS2062942722 | 30/Oct/2019 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1555980694 | 15/Feb/2017 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 17500000 Class S-2 Subordinated Notes due 2030 - GEM | XS0941553397 | 17/Jun/2013 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1555980348 | 15/Feb/2017 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class C-R CM Senior Secured Deferrable Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2030 - GEM | XS1555787347 | 15/Feb/2017 | Listed | 15/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class C-R CM Senior Secured Deferrable Floating Rate Removal and Replacement Non-Voting Notes due 2030 - GEM | XS1555787420 | 15/Feb/2017 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class C-R CM Senior Secured Deferrable Floating Rate Removal and Replacement Voting Notes due 2030 - GEM | XS1555787263 | 15/Feb/2017 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class B-R CM Senior Secured Deferrable Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2030 - GEM | XS1555786612 | 15/Feb/2017 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class B-R CM Senior Secured Deferrable Floating Rate Removal and Replacement Non-Voting Notes due 2030 - GEM | XS1555787008 | 15/Feb/2017 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class B-R CM Senior Secured Deferrable Floating Rate Removal and Replacement Voting Notes due 2030 - GEM | XS1555786455 | 15/Feb/2017 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 24500000 Class S-1 Subordinated Notes due 2030 - GEM | XS0941553041 | 17/Jun/2013 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 4,200,000 Class S-3 Subordinated Notes due 2030 - GEM | XS1555787776 | 15/Feb/2017 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 56,000,000 Class A-2-R CM Senior Secured Floating Rate Removal and Replacement Non-Voting Notes due 2030 - GEM | XS1555786026 | 15/Feb/2017 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 56,000,000 Class A-2-R CM Senior Secured Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2030 - GEM | XS1555786299 | 15/Feb/2017 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2013-1 DESIGNATED ACTIVITY COMPANY | EUR 56,000,000 Class A-2-R CM Senior Secured Floating Rate Removal and Replacement Voting Notes due 2030 - GEM | XS1555785994 | 15/Feb/2017 | Listed | 15/Apr/2030 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €13,000,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2348314530 | 02/Jul/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €13,000,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2348314373 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €13,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2348316667 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €13,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2348316584 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2348312831 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2348313052 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2348316238 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2348316402 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €243,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2348312914 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €243,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2348313136 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2348315008 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2348315180 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2348315776 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2348315859 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2A-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2348313649 | 02/Jul/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2A-R Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2348313722 | 02/Jul/2021 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 43500000 Subordinated Notes (represented by one or more Definitive Certificates) (Reg S) - GEM | IE00BYTPCW98 | 14/Jun/2017 | Listed | 15/Jul/2030 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 49,350,000 Subordinated Notes (represented by one or more Global Certificates) (Reg S) - GEM | XS1584832387 | 14/Jun/2017 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-1 DESIGNATED ACTIVITY COMPANY | EUR 49,350,000 Subordinated Notes (represented by one or more Global Certificates) (Rule 144A) - GEM | XS1584832114 | 14/Jun/2017 | Listed | 15/Jul/2034 |
| CARLYLE EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 46,100,000 Subordinated Notes due 2030 - GEM | XS1633947400 | 03/Aug/2017 | Listed | 15/Aug/2030 |
| CARLYLE EURO CLO 2017-3 DAC | €234,000,000 Class A-1 CM Removal andReplacement Exchangeable Non-VotingNotes due 2031 (Regulation S) - GEM | XS2350016833 | 29/Jun/2021 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | €234,000,000 Class A-1 CM Removal andReplacement Exchangeable Non-VotingNotes due 2031 (Rule 144A) - GEM | XS2350016916 | 29/Jun/2021 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | €234,000,000 Class A-1 CM Removal andReplacement Non-Voting Notes due 2031 (Regulation S) - GEM | XS2350017054 | 29/Jun/2021 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | €234,000,000 Class A-1 CM Removal andReplacement Non-Voting Notes due 2031 (Rule 144A) - GEM | XS2350017567 | 29/Jun/2021 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | €234,000,000 Class A-1 CM Removal andReplacement Voting Notes due 2031 (Regulation S) - GEM | XS2350015868 | 29/Jun/2021 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | €234,000,000 Class A-1 CM Removal andReplacement Voting Notes due 2031 (Rule 144A) - GEM | XS2350015942 | 29/Jun/2021 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 10,000,000 Class B-2 Senior Secured Deferrable Floating CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS1723323231 | 28/Dec/2017 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2017-3 DAC | EUR 10,000,000 Class B-2 Senior Secured Deferrable Floating CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1723322340 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 10,000,000 Class B-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS1723323314 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 10,000,000 Class B-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1723322779 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 10,000,000 Class B-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS1723323074 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 10,000,000 Class B-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1723302748 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 11,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | XS1720031332 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 11,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | XS1720029351 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 15,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS1720030524 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 15,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1720028460 | 28/Dec/2017 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2017-3 DAC | EUR 15,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS1720030367 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 15,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1720028387 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 15,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS1720030102 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 15,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1720028205 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 20,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS1720031258 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 20,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1720029435 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 20,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS1720031175 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 20,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1720029195 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 20,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS1720030870 | 28/Dec/2017 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2017-3 DAC | EUR 20,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1720028890 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 23,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | XS1720031092 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 23,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | XS1720029278 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 26,500,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS1720030953 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 26,500,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1720028973 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 26,500,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS1720030797 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 26,500,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1720028627 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 26,500,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS1720030441 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 26,500,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1720028544 | 28/Dec/2017 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2017-3 DAC | EUR 29,500,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A)) - GEM | XS1720030284 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 29,500,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1720028114 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 29,500,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS1720030011 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 29,500,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1720028031 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 29,500,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS1720029864 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 29,500,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1720027900 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 43,700,000 Subordinated Notes due 2031 (represented by one or more Global Certificates) (144A) - GEM | XS1720031415 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2017-3 DAC | EUR 43,700,000 Subordinated Notes due 2031 (represented by one or more Global Certificates) (Reg S) - GEM | XS1720029781 | 28/Dec/2017 | Listed | 15/Jan/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 12,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | XS1796149448 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 12,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | XS1796147582 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | XS1796149018 | 27/Apr/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | XS1796147400 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS1796150370 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1796148044 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS1796150966 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1796148986 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS1796148713 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1796147152 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 240,950,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS1796147749 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 240,950,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1796146261 | 27/Apr/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 240,950,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS1796149877 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 240,950,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1796145966 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 240,950,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS1796148804 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 240,950,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1796146006 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 28,500,000 Class B Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS1796149950 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 28,500,000 Class B Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1796147822 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 28,500,000 Class B Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS1796150701 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 28,500,000 Class B Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1796147079 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 28,500,000 Class B Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS1796148556 | 27/Apr/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 28,500,000 Class B Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1796146857 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS1796150453 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1796146428 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS1796149794 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1796146931 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS1796149364 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1796146691 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 36,750,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS1796149109 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 36,750,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1796146345 | 27/Apr/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 36,750,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS1796150024 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 36,750,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1796146188 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 36,750,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS1796148127 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 36,750,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1796146774 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 45,800,000 Subordinated Notes due 2031 (represented by one or more Global Certificates) (144A) - GEM | XS1796150297 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-1 DESIGNATED ACTIVITY COMPANY | EUR 45,800,000 Subordinated Notes due 2031 (represented by one or more Global Certificates) (Reg S) - GEM | XS1796147665 | 27/Apr/2018 | Listed | 15/Apr/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144 A) - GEM | XS1852489175 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | XS1852486312 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €12,632,000 Class A-2-C Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144 A) - GEM | XS1856085813 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €12,632,000 Class A-2-C Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1856040552 | 30/Aug/2018 | Listed | 28/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €12,632,000 Class A-2-C Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144 A) - GEM | XS1856085656 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €12,632,000 Class A-2-C Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1856039976 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €12,632,000 Class A-2-C Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (144 A) - GEM | XS1856085227 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €12,632,000 Class A-2-C Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1856039208 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class A-1-B Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144 A) - GEM | XS1852487807 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class A-1-B Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1852485181 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class A-1-B Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144 A) - GEM | XS1852487633 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class A-1-B Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1852484960 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class A-1-B Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (144 A) - GEM | XS1852487047 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class A-1-B Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1852485009 | 30/Aug/2018 | Listed | 28/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €18,948,000 Class B-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144 A) - GEM | XS1856094997 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €18,948,000 Class B-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1856093833 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €18,948,000 Class B-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1856093080 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €18,948,000 Class B-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (144 A) - GEM | XS1856094211 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €18,948,000 Class B-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1856088593 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €18,948,0000 Class B-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144 A) - GEM | XS1856094567 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2031 (144 A) - GEM | XS1852487120 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | XS1852484531 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144 A) - GEM | XS1852488441 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1852485934 | 30/Aug/2018 | Listed | 28/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2031 (144 A) - GEM | XS1852488284 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1852485694 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2031 (144 A) - GEM | XS1852487716 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2-B Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1852485777 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144 A) - GEM | XS1852489092 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1852486585 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1852486155 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (144 A) - GEM | XS1852488367 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1852486403 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €20,000,0000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144 A) - GEM | XS1852488953 | 30/Aug/2018 | Listed | 28/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €232,000,000 Class A-1-A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144 A) - GEM | XS1852487559 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €232,000,000 Class A-1-A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1852484887 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €232,000,000 Class A-1-A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144 A) - GEM | XS1852487393 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €232,000,000 Class A-1-A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1852484705 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €232,000,000 Class A-1-A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (144 A) - GEM | XS1852486668 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €232,000,000 Class A-1-A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1852484614 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €25,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144 A) - GEM | XS1852488797 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €25,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | XS1852486742 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €35,250,000 Subordinated Notes due 2031 (144 A) - GEM | XS1852489258 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €35,250,000 Subordinated Notes due 2031 (Reg S) - GEM | XS1852486825 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,802,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144 A) - GEM | XS1852488870 | 30/Aug/2018 | Listed | 28/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,802,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1852486239 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,802,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144 A) - GEM | XS1852488524 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,802,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1852485850 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,802,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (144 A) - GEM | XS1852488011 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,802,000 Class B-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1852486072 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,868,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144 A) - GEM | XS1852488102 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,868,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS1852485421 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,868,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (144 A) - GEM | XS1852487989 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,868,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS1852485264 | 30/Aug/2018 | Listed | 28/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,868,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (144 A) - GEM | XS1852487476 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2018-2 DESIGNATED ACTIVITY COMPANY | €7,868,000 Class A-2-A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS1852485348 | 30/Aug/2018 | Listed | 28/Aug/2031 |
| CARLYLE EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2032 - GEM | XS2320697167 | 30/Mar/2021 | Listed | 15/Mar/2032 |
| CARLYLE EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2320697837 | 30/Mar/2021 | Listed | 15/Mar/2032 |
| CARLYLE EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - GEM | XS2320695898 | 30/Mar/2021 | Listed | 15/Mar/2032 |
| CARLYLE EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2320698488 | 30/Mar/2021 | Listed | 15/Mar/2032 |
| CARLYLE EURO CLO 2019-1 DESIGNATED ACTIVITY COMPANY | €36,000,000 Class A-2A Senior Secured Floating Rate Notes due 2032 - GEM | XS2320696516 | 30/Mar/2021 | Listed | 15/Mar/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class E Senior Secured Deferrable Floating Rates Notes due 2032 (144 A) - GEM | XS2022423755 | 20/Aug/2019 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class E Senior Secured Deferrable Floating Rates Notes due 2032 (Reg S) - GEM | XS2022423243 | 20/Aug/2019 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-1-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (144 A) - GEM | XS2373707756 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-1-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2373706196 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-1-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (144 A) - GEM | XS2373707673 | 16/Aug/2021 | Listed | 15/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-1-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS2373705974 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-1-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (144 A) - GEM | XS2373707590 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-1-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS2373705891 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €16,500,000 Class B-2-R Senior Secured Deferrable Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (144 A) - GEM | XS2373911010 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €16,500,000 Class B-2-R Senior Secured Deferrable Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2373910715 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €16,500,000 Class B-2-R Senior Secured Deferrable Fixed Rate Removal and Replacement Non-Voting Notes due 2032 (144 A) - GEM | XS2373910475 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €16,500,000 Class B-2-R Senior Secured Deferrable Fixed Rate Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS2373910046 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €16,500,000 Class B-2-R Senior Secured Deferrable Fixed Rate Removal and Replacement Voting Notes due 2032 (144 A) - GEM | XS2373909469 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €16,500,000 Class B-2-R Senior Secured Deferrable Fixed Rate Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS2373909204 | 16/Aug/2021 | Listed | 15/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B-R Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (144 A) - GEM | XS2373707327 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B-R Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2032 (144 A) - GEM | XS2373707244 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B-R Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS2373705545 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B-R Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2032 (144 A) - GEM | XS2373707160 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B-R Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS2373705461 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B-R Senior Secured Fixed RateCM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2373705628 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D Senior Secured Deferrable Floating Rates Notes due 2032 (144 A) - GEM | XS2022423086 | 20/Aug/2019 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D Senior Secured Deferrable Floating Rates Notes due 2032 (Reg S) - GEM | XS2022423599 | 20/Aug/2019 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (144 A) - GEM | XS2022420140 | 20/Aug/2019 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS2022419720 | 20/Aug/2019 | Listed | 15/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2032 (144 A) - GEM | XS2022420496 | 20/Aug/2019 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS2022419993 | 20/Aug/2019 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A Senior Secured Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2032 (144 A) - GEM | XS2022420223 | 20/Aug/2019 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A Senior Secured Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2022420066 | 20/Aug/2019 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2373705032 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (144 A) - GEM | XS2373706782 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (144 A) - GEM | XS2373706600 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS2373704902 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2032 (144 A) - GEM | XS2373706519 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS2373704811 | 16/Aug/2021 | Listed | 15/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (144 A) - GEM | XS2373708051 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2373706436 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Senior Secured Deferrable Floating Rate Removal and Replacement Non-Voting Notes due 2032 (144 A) - GEM | XS2373707913 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Senior Secured Deferrable Floating Rate Removal and Replacement Voting Notes due 2032 (144 A) - GEM | XS2373707830 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Senior Secured Deferrable Floating Rate Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS2373706279 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Senior Secured Deferrable Floating Rate Removal and Replacemnt Non-Voting Notes due 2032 (Reg S) - GEM | XS2373706352 | 16/Aug/2021 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €34,700,000 Subordinated Notes due 2032 (144 A) - GEM | XS2022423672 | 20/Aug/2019 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2019-2 DESIGNATED ACTIVITY COMPANY | €34,700,000 Subordinated Notes due 2032 (Reg S) - GEM | XS2022423326 | 20/Aug/2019 | Listed | 15/Aug/2032 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €11,250,000 Class E Notes Due 2033 (Reg S) - GEM | XS2115128147 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €11,250,000 Class E Notes Due 2033 (144A) - GEM | XS2115128493 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A CM Removal and Replacement Non-Voting Notes Due 2033 (Reg S) - GEM | XS2115125804 | 15/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A CM Removal and Replacement Non-Voting Notes Due 2033(144A) - GEM | XS2115126109 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A CM Removal andReplacement Exchangeable Non-Voting Notes Due 2033 (144A) - GEM | XS2115125986 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A CM Removal andReplacement Exchangeable Non-Voting Notes Due 2033 (Reg S) - GEM | XS2115125630 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A CM Removal andReplacement Voting Notes Due 2033 (144A) - GEM | XS2115125713 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class A-2A CM Removal andReplacement Voting Notes Due 2033 (Reg S) - GEM | XS2115125556 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €25,250,000 Class A-2B CM Removal and Replacement Non-Voting Notes Due 2033 (144A) - GEM | XS2115126794 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €25,250,000 Class A-2B CM Removal andReplacement Exchangeable Non-Voting Notes Due 2033 (144A) - GEM | XS2115126521 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €25,250,000 Class A-2B CM Removal andReplacement Exchangeable Non-Voting Notes Due 2033 (Reg S) - GEM | XS2115126018 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €25,250,000 Class A-2B CM Removal andReplacement Non-Voting Notes Due 2033 (Reg S) - GEM | XS2115126364 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €25,250,000 Class A-2B CM Removal andReplacement Voting Notes Due 2033 (144A) - GEM | XS2115126448 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €25,250,000 Class A-2B CM Removal andReplacement Voting Notes Due 2033 (Reg S) - GEM | XS2115126281 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €25,875,000 Class D Notes Due 2033 (144A) - GEM | XS2115128220 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €25,875,000 Class D Notes Due 2033 (Reg S) - GEM | XS2115128063 | 15/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C CM Removal and Replacement Exchangeable Non-Voting Notes 2033 (Reg S) - GEM | XS2115127503 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C CM Removal andReplacement Exchangeable Non-Voting Notes Due 2033 (144A) - GEM | XS2115127842 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C CM Removal andReplacement Non-Voting Notes Due 2033 (144A) - GEM | XS2115127925 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C CM Removal andReplacement Non-Voting Notes Due 2033 (Reg S) - GEM | XS2115127685 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C CM Removal andReplacement Voting Notes Due 2033 (144A) - GEM | XS2115127768 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C CM Removal andReplacement Voting Notes Due 2033 (Reg S) - GEM | XS2115127412 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-1 CM Removal andReplacement Exchangeable Non-Voting Notes Due 2033 (144A) - GEM | XS2115125473 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-1 CM Removal andReplacement Exchangeable Non-Voting Notes Due 2033 (Reg S) - GEM | XS2115124823 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-1 CM Removal andReplacement Non-Voting Notes Due 2033 (Reg S) - GEM | XS2115125044 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-1 CM Removal andReplacement Voting Notes Due 2033 (144A) - GEM | XS2115125127 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-1 CM Removal andReplacement Voting Notes Due 2033 (Reg S) - GEM | XS2115124740 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A-1CM Removal andReplacement Non-Voting Notes Due 2033 (144 A) - GEM | XS2115125390 | 15/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B CM Removal andReplacement Exchangeable Non-Voting Notes Due 2033 (144A) - GEM | XS2115127255 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B CM Removal andReplacement Exchangeable Non-Voting Notes Due 2033 (Reg S) - GEM | XS2115126950 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B CM Removal andReplacement Non-Voting Notes 2033 (144A) - GEM | XS2115127339 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B CM Removal andReplacement Non-Voting Notes Due 2033 (Reg S) - GEM | XS2115127099 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B CM Removal andReplacement Voting Notes Due 2033 (144A) - GEM | XS2115127172 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €29,250,000 Class B CM Removal andReplacement Voting Notes Due 2033 (Reg S) - GEM | XS2115126877 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €40,900,000 Subordinated Notes due 2033 (144A) - GEM | XS2115128576 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-1 DESIGNATED ACTIVITY COMPANY | €40,900,000 Subordinated Notes due 2033 (Reg S) - GEM | XS2115128659 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2264972428 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2264972261 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 (144A) - GEM | XS2264974127 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2264973822 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2264976338 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2264975959 | 08/Jan/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2264975793 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2264976171 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2264972931 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2264972345 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2264975876 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2264975447 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €27,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2264975017 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €27,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2264974713 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €32,500,000 Class A-2A Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2264973400 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €32,500,000 Class A-2A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2264973152 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €33,700,000 Subordinated Notes due 2034 (144A) - GEM | XS2264976254 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2020-2 DESIGNATED ACTIVITY COMPANY | €33,700,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2264976098 | 08/Jan/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation s) - GEM | XS2332509616 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2332509707 | 04/Jun/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €22,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation s) - GEM | XS2332509459 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €22,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2332509533 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (Regulation s) - GEM | XS2332507917 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2332508055 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €25,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation s) - GEM | XS2332509020 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €25,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2332509376 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation s) - GEM | XS2332508642 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2332508998 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €37,000,000 Class A-2A Senior Secured Floating Rate Notes due 2034 (Regulation s) - GEM | XS2332508212 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €37,000,000 Class A-2A Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2332508303 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €38,600,000 Subordinated Notes due 2034 (Regulation s) - GEM | XS2332509889 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €38,600,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2332509962 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 (Regulation s) - GEM | XS2332508485 | 04/Jun/2021 | Listed | 15/Jan/2034 |
| CARLYLE EURO CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2332508568 | 04/Jun/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2391833956 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2391834764 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €17,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 (Regulation S) - GEM | XS2391833444 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €17,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 (Rule 144A) - GEM | XS2391834335 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2035 (Regulation S) - GEM | XS2391879439 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2391834095 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €24,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2391833790 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €24,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2391834681 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €28,750,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2391833873 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €28,750,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2391834848 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €285,200,000 Class A-1 Senior Secured Floating Rate Notes due 2035 (Regulation S) - GEM | XS2391833287 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €285,200,000 Class A-1 Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2391834251 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 (Regulation S) - GEM | XS2391833360 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2391834509 | 27/Oct/2021 | Listed | 15/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2391833527 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2391834418 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €35,400,000 Subordinated Notes due 2035 (Regulation S) - GEM | XS2391834178 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €35,400,000 Subordinated Notes due 2035 (Rule 144A) - GEM | XS2391834921 | 27/Oct/2021 | Listed | 15/Oct/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 (Regulation S) - GEM | XS2411211274 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 (Rule 144A) - GEM | XS2411211357 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €11,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2411212249 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €11,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2411212082 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €19,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2411211787 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €19,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2411211860 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 (Regulation S) - GEM | XS2411210896 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2411210623 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €25,200,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2411211431 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €25,200,000 Class B Senior Secured Defferable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2411211605 | 06/Jan/2022 | Listed | 15/Feb/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €26,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2411211514 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €26,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2411211944 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €35,800,000 Subordinated Notes due 2035 (Regulation S) - GEM | XS2411212165 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €35,800,000 Subordinated Notes due 2035 (Rule 144A) - GEM | XS2411212322 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €36,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 (Regulation S) - GEM | XS2411210979 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2021-3 DESIGNATED ACTIVITY COMPANY | €36,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2411211191 | 06/Jan/2022 | Listed | 15/Feb/2035 |
| CARLYLE EURO CLO 2022-3 DAC | €27,000,000 Subordinated Notes due 2035 (144A) - GEM | XS2486850774 | 13/Jul/2022 | Listed | 13/Jan/2035 |
| CARLYLE EURO CLO 2022-3 DAC | €27,000,000 Subordinated Notes due 2035 (Reg S) - GEM | XS2486851152 | 13/Jul/2022 | Listed | 13/Jan/2035 |
| CARLYLE EURO CLO 2022-5 DAC | €10,725,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2807510909 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | €10,725,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2807511030 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | €17,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2807510735 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | €17,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2807510578 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | €20,400,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2807510149 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | €20,400,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2807510495 | 25/Apr/2024 | Listed | 25/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2022-5 DAC | €20,600,000 S-2 Subordinated Notes due 2035 - 144A - GEM | XS2532768780 | 25/Oct/2022 | Listed | 25/Oct/2035 |
| CARLYLE EURO CLO 2022-5 DAC | €20,600,000 S-2 Subordinated Notes due 2035 - Reg S - GEM | XS2532768608 | 25/Oct/2022 | Listed | 25/Oct/2035 |
| CARLYLE EURO CLO 2022-5 DAC | €25,110,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2807510222 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | €25,110,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2807510651 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | €29,950,000 Subordinated Notes due 2037 - Reg S - GEM | XS2807510818 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | €29,950,000 Subordinated Notes due 2037- 144A - GEM | XS2807511113 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | €37,600,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2807509646 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | €37,600,000 Class A-2-R Senior Secured Floating Rate Notes due 2037- 144A - GEM | XS2807509992 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | €9,350,000 S-1 Subordinated Notes due 2035 - 144A - GEM | XS2532768517 | 25/Oct/2022 | Listed | 25/Oct/2035 |
| CARLYLE EURO CLO 2022-5 DAC | €9,350,000 S-1 Subordinated Notes due 2035 - Reg S - GEM | XS2532768434 | 25/Oct/2022 | Listed | 25/Oct/2035 |
| CARLYLE EURO CLO 2022-5 DAC | Up to €221,650,000 Class A-1 -R Senior Secured Floating Rate Notes due 2037* - 144A - GEM | XS2807509729 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2022-5 DAC | Up to €221,650,000 Class A-1-R Senior Secured Floating Rate Notes due 2037* - Reg S - GEM | XS2807509562 | 25/Apr/2024 | Listed | 25/Apr/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | XS2787779011 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (REG S) - GEM | XS2787778989 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €186,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (144A) - GEM | XS2787777825 | 10/May/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €186,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (REG S) - GEM | XS2787777742 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €19,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | XS2787778807 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €19,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (REG S) - GEM | XS2787778716 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | XS2787778476 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2037 (REG S) - GEM | XS2787778393 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | XS2787778633 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (REG S) - GEM | XS2787778559 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €39,050,000 Subordinated Notes due 2037 (144A) - GEM | XS2787781934 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €39,050,000 Subordinated Notes due 2037 (REG S) - GEM | XS2787781850 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €44,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 (144A) - GEM | XS2787778120 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €44,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 (REG S) - GEM | XS2787778047 | 10/May/2024 | Listed | 15/Jul/2037 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-1, LTD | USD 27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1915AAE22 | 17/Aug/2017 | Listed | 14/Aug/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-1, LTD | USD 38,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1914LAT64 | 17/Aug/2017 | Listed | 14/Aug/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-1, LTD | USD 71,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - GEM | USG1914LAR09 | 17/Aug/2017 | Listed | 14/Aug/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 26,250,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2029 - 144A - GEM | US14310EAM75 | 08/Dec/2017 | Listed | 18/Jan/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 26,250,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2029 - Reg S - GEM | USG19129AG34 | 08/Dec/2017 | Listed | 18/Jan/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 30,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - 144A - GEM | US14310DBA46 | 08/Dec/2017 | Listed | 18/Jan/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 30,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - Reg S - GEM | USG19128AN02 | 08/Dec/2017 | Listed | 18/Jan/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 33,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - 144A - GEM | US14310DAY31 | 08/Dec/2017 | Listed | 18/Jan/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 33,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - Reg S - GEM | USG19128AM29 | 08/Dec/2017 | Listed | 18/Jan/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 342,500,000 Class A-R Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US14310DAU19 | 08/Dec/2017 | Listed | 18/Jan/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 342,500,000 Class A-R Senior Secured Floating Rate Notes due 2029 - Reg S - GEM | USG19128AK62 | 08/Dec/2017 | Listed | 18/Jan/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 74,250,000 Class B-R Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US14310DAW74 | 08/Dec/2017 | Listed | 18/Jan/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 74,250,000 Class B-R Senior Secured Floating Rate Notes due 2029 - Reg S - GEM | USG19128AL46 | 08/Dec/2017 | Listed | 18/Jan/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 8,000,000 Class Y-R Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US14310DAS62 | 08/Dec/2017 | Listed | 18/Jan/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-2 LIMITED | USD 8,000,000 Class Y-R Senior Secured Floating Rate Notes due 2029 - Reg S - GEM | USG19128AJ99 | 08/Dec/2017 | Listed | 18/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 18,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US14310HAQ11 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 18,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - Reg S - GEM | USG19112AH73 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 21,500,000 Class A-1B-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US14310GAQ38 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 21,500,000 Class A-1B-R Senior Secured Floating Rate Notes due 2030 - Reg S - GEM | USG19111AH90 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 297,500,000 Class A-1A-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US14310GAN07 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 297,500,000 Class A-1A-R Senior Secured Floating Rate Notes due 2030 - Reg S - GEM | USG19111AG18 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 30,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US14310GAU40 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 30,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030 - Reg S - GEM | USG19111AK20 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 30,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US14310GAW06 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 30,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - Reg S - GEM | USG19111AL03 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 56,050,000 Subordinated Notes due 2030 - 144A - GEM | US14310HAE80 | 03/Jul/2013 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 56,050,000 Subordinated Notes due 2030 - Reg S - GEM | USG19112AC86 | 03/Jul/2013 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 62,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US14310GAS93 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 62,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - Reg S - GEM | USG19111AJ56 | 06/Dec/2017 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 9,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US14310HAS76 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2013-3, LTD. | USD 9,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - Reg S - GEM | USG19112AJ30 | 06/Dec/2017 | Listed | 15/Oct/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2014-5, LTD | USD 49950000 Subordinated Notes due 2025 - GEM | USG1911UAC65 | 04/Dec/2014 | Listed | 16/Oct/2025 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2015-3, LTD | USD 49,075,000 Subordinated Notes due 2028 - GEM | USG19123AC59 | 12/Aug/2015 | Listed | 28/Jul/2028 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2015-4, LTD | Combination Securities due 2032 - GEM | USG1912RAH15 | 24/Nov/2015 | Listed | 20/Jul/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2015-4, LTD | USD 10,360,000 Class A Subordinated Notes due 2032 - GEM | USG1912RAD01 | 24/Nov/2015 | Listed | 20/Jul/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2015-4, LTD | USD 19,370,000 Class B-1 Subordinated Notes due 2032 - GEM | USG1912RAE83 | 24/Nov/2015 | Listed | 20/Jul/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2015-4, LTD | USD 19,370,000 Class B-2 Subordinated Notes due 2032 - GEM | USG1912RAG32 | 24/Nov/2015 | Listed | 20/Jul/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2015-5, LTD | U.S.$19,425,000 Class A-2 Subordinated Notes due 2028 - GEM | USG19100AE96 | 22/Dec/2015 | Listed | 20/Jan/2028 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2015-5, LTD | USD 19,425,000 Class A-1 Subordinated Notes due 2028 - GEM | USG19100AB57 | 22/Dec/2015 | Listed | 20/Jan/2028 |
| CARLYLE GLOBAL MARKET STRATEGIES CLO 2016-1, LTD | USD 34900000 Subordinated Notes due 2027 - GEM | USG19145AB05 | 22/Apr/2016 | Listed | 20/Apr/2027 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 14,500,000 Class F Notes due 2031 - GEM | XS1839725295 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 15,800,000 Class C-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 - GEM | XS1847611651 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 15,800,000 Class C-2 CM Removal and Replacement Non-Voting Notes due 2031 - GEM | XS1847611578 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 15,800,000 Class C-2 CM Removal and Replacement Voting Notes due 2031 - GEM | XS1847611495 | 05/Jul/2018 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 16,000,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 - GEM | XS1839726939 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 16,000,000 Class B-1 CM Removal and Replacement Non-Voting Notes due 2031 - GEM | XS1839724645 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 16,000,000 Class B-1 CM Removal and Replacement Voting Notes due 2031 - GEM | XS1839725964 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 17,200,000 Class C-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 - GEM | XS1839727317 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 17,200,000 Class C-1 CM Removal and Replacement Non-Voting Notes due 2031 - GEM | XS1839724991 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 17,200,000 Class C-1 CM Removal and Replacement Voting Notes due 2031 - GEM | XS1839726186 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 19350000 Class C CM Removal and Replacement Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | XS1534993735 | 17/Jan/2017 | Listed | 15/Apr/2027 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 19350000 Class C CM Removal and Replacement Non-Voting Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | XS1534993651 | 17/Jan/2017 | Listed | 15/Apr/2027 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 19350000 Class C Removal and Replacement CM Voting Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | XS1534993495 | 17/Jan/2017 | Listed | 15/Apr/2027 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 218250000 Class A CM Removal and Replacement Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2027 - GEM | XS1534980088 | 17/Jan/2017 | Listed | 15/Apr/2027 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 218250000 Class A CM Removal and Replacement Non-Voting Senior Secured Floating Rate Notes due 2027 - GEM | XS1534979742 | 17/Jan/2017 | Listed | 15/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 218250000 Class A Removal and Replacement CM Voting Senior Secured Floating Rate Notes due 2027 - GEM | XS1534994113 | 17/Jan/2017 | Listed | 15/Apr/2027 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 23,000,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 - GEM | XS1839727150 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 23,000,000 Class B-2 CM Removal and Replacement Non-Voting Notes due 2031 - GEM | XS1839724728 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 23,000,000 Class B-2 CM Removal and Replacement Voting Notes due 2031 - GEM | XS1839726004 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 24,500,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 - GEM | XS1839727580 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 24,500,000 Class D CM Removal and Replacement Non-Voting Notes due 2031 - GEM | XS1839725022 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 24,500,000 Class D CM Removal and Replacement Voting Notes due 2031 - GEM | XS1839726269 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 300,000,000 Class A CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 - GEM | XS1839726772 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 300,000,000 Class A CM Removal and Replacement Non-Voting Notes 2031 - GEM | XS1839724561 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 300,000,000 Class A CM Removal and Replacement Voting Notes due 2031 - GEM | XS1839725881 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 33,500,000 Class E Notes due 2031 - GEM | XS1839726343 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 40000000 Class B CM Removal and Replacement Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2027 - GEM | XS1534980831 | 17/Jan/2017 | Listed | 15/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 40000000 Class B CM Removal and Replacement Non-Voting Senior Secured Floating Rate Notes due 2027 - GEM | XS1534980757 | 17/Jan/2017 | Listed | 15/Apr/2027 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 40000000 Class B Removal and Replacement CM Voting Senior Secured Floating Rate Notes due 2027 - GEM | XS1534980591 | 17/Jan/2017 | Listed | 15/Apr/2027 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 57500000 Subordinated Notes due 2031 - GEM | XS1032521137 | 26/Mar/2014 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 6,000,000 Class B-3 CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 - GEM | XS1847616536 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 6,000,000 Class B-3 CM Removal and Replacement Non-Voting Notes due 2031 - GEM | XS1847616452 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-1 DAC | EUR 6,000,000 Class B-3 CM Removal and Replacement Voting Notes due 2031 - GEM | XS1847616296 | 05/Jul/2018 | Listed | 15/Jul/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,000,000 Class B-2-R CM Removal andReplacement Exchangeable Non-Voting Notes Due 2031 (Reg S) - GEM | XS1898113490 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,000,000 Class B-2-R CM Removal andReplacement Exchangeable Non-Voting Notes Due 2031 (144A) - GEM | XS1898115784 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,000,000 Class B-2-R CM Removal andReplacement Non-Voting Notes Due 2031 (144a) - GEM | XS1898115602 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,000,000 Class B-2-R CM Removal andReplacement Non-Voting Notes Due 2031 (Reg S) - GEM | XS1898113227 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,000,000 Class B-2-R CM Removal andReplacement Voting Notes Due 2031 (144A) - GEM | XS1898115511 | 16/Nov/2018 | Listed | 17/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,000,000 Class B-2-R CM Removal andReplacement Voting Notes Due 2031 (Reg S) - GEM | XS1898113144 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,400,000 Class A-2A-R CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS2339019460 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,400,000 Class A-2A-R CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS2339019387 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,400,000 Class A-2A-R CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS2339019627 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,400,000 Class A-2A-R CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS2339019544 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,400,000 Class A-2A-R CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS2339019114 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €10,400,000 Class A-2A-R CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS2339019031 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €11,700,000 Class E-R Notes Due 2031 (144A) - GEM | XS1898116246 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €11,700,000 Class E-R Notes Due 2031 (Reg S) - GEM | XS1898113904 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €13,800,000 Class B -1-R CM Removal andReplacement Non-Voting Notes Due 2031 (144A) - GEM | XS1898115354 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €13,800,000 Class B -1-R CM Removal andReplacement Non-Voting Notes Due 2031 (Reg S) - GEM | XS1898112922 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €13,800,000 Class B-1-R CM Removal andReplacement Voting Notes Due 2031 (144A) - GEM | XS1898115271 | 16/Nov/2018 | Listed | 17/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €13,800,000 Class B-1-R CM Removal andReplacement Voting Notes Due 2031 (Reg S) - GEM | XS1898112849 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €13,800,000 Class B-1-R CM Removal andReplacement Exchangeable Non-Voting Notes Due 2031 (144A) - GEM | XS1898115438 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €13,800,000 Class B-1-R CM Removal andReplacement Exchangeable Non-Voting Notes Due 2031(Reg S) - GEM | XS1898113060 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €19,500,000 Class C-R CM Removal and ReplacementExchangeable Non-Voting Notes Due 2031 (144A) - GEM | XS1898116089 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €19,500,000 Class C-R CM Removal and ReplacementExchangeable Non-Voting Notes Due 2031 (Reg S) - GEM | XS1898113730 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €19,500,000 Class C-R CM Removal and ReplacementNon-Voting Notes Due 2031 (144A) - GEM | XS1898115941 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €19,500,000 Class C-R CM Removal and ReplacementNon-Voting Notes Due 2031 (Reg S) - GEM | XS1898113656 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €19,500,000 Class C-R CM Removal and ReplacementVoting Notes Due 2031 (144A) - GEM | XS1898115867 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €19,500,000 Class C-R CM Removal and ReplacementVoting Notes Due 2031 (Reg S) - GEM | XS1898113573 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €239,400,000 Class A-1-R CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS2339018223 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €239,400,000 Class A-1-R CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (Reg S) - GEM | XS2339018140 | 21/May/2021 | Listed | 17/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €239,400,000 Class A-1-R CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS2339018900 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €239,400,000 Class A-1-R CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS2339018819 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €239,400,000 Class A-1-R CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS2339017928 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €239,400,000 Class A-1-R CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS2339017688 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €26,400,000 Class A-2B-R CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 - GEM | XS2339020393 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €26,400,000 Class A-2B-R CM Removal and Replacement Exchangeable Non-Voting Notes due 2031 (144A) - GEM | XS2339020476 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €26,400,000 Class A-2B-R CM Removal and Replacement Non-Voting Notes due 2031 (144A) - GEM | XS2339020807 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €26,400,000 Class A-2B-R CM Removal and Replacement Non-Voting Notes due 2031 (Reg S) - GEM | XS2339020633 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €26,400,000 Class A-2B-R CM Removal and Replacement Voting Notes due 2031 (144A) - GEM | XS2339020047 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €26,400,000 Class A-2B-R CM Removal and Replacement Voting Notes due 2031 (Reg S) - GEM | XS2339019890 | 21/May/2021 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €29,000,000 Class D-R Notes Due 2031 (144A) - GEM | XS1898116162 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | €29,000,000 Class D-R Notes Due 2031 (Reg S) - GEM | XS1898113813 | 16/Nov/2018 | Listed | 17/Nov/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 DAC | EUR 39,100,000 Subordinated Notes due 2027 - GEM | XS1075043890 | 26/Jun/2014 | Listed | 15/Aug/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 13,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1751482131 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 20,000,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2032 CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1751481166 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 20,000,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2032 CM Removal and Replacement Non-Voting Notes - GEM | XS1751481240 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 20,000,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2032 CM Removal and Replacement Voting Notes - GEM | XS1751481323 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 22,000,000 Class A-2A-R Senior Secured Floating Rate Notes due 2032 CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1751480945 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 22,000,000 Class A-2A-R Senior Secured Floating Rate Notes due 2032 CM Removal and Replacement Non-Voting Notes - GEM | XS1751480861 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 22,000,000 Class A-2A-R Senior Secured Floating Rate Notes due 2032 CM Removal and Replacement Voting Notes - GEM | XS1751481083 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 22,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1751481836 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 22,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 CM Removal and Replacement Non-Voting Notes - GEM | XS1751481919 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 22,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 CM Removal and Replacement Voting Notes - GEM | XS1751482214 | 31/Jan/2018 | Listed | 25/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 26,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2032 CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1751481596 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 26,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2032 CM Removal and Replacement Non-Voting Notes - GEM | XS1751481679 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 26,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2032 CM Removal and Replacement Voting Notes - GEM | XS1751481752 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 265,750,000 Class A-1A-R Senior Secured Floating Rate Notes due 2032 CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1751480432 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 265,750,000 Class A-1A-R Senior Secured Floating Rate Notes due 2032 CM Removal and Replacement Non-Voting Notes - GEM | XS1751480275 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 265,750,000 Class A-1A-R Senior Secured Floating Rate Notes due 2032 CM Removal and Replacement Voting Notes - GEM | XS1751480358 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 3,000,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS1751480192 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 32,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1751482487 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 44250000 Subordinated Notes due 2032 - GEM | XS1111616667 | 29/Oct/2014 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 5,250,000 Class A-1B-R Senior Secured Fixed Rate Notes due 2032 CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1751480606 | 31/Jan/2018 | Listed | 25/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 5,250,000 Class A-1B-R Senior Secured Fixed Rate Notes due 2032 CM Removal and Replacement Non-Voting Notes - GEM | XS1751480515 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-3 DAC | EUR 5,250,000 Class A-1B-R Senior Secured Fixed Rate Notes due 2032 CM Removal and Replacement Voting Notes - GEM | XS1751480788 | 31/Jan/2018 | Listed | 25/Jan/2032 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €1,100,000 Class X Senior Secured Floating Rate Notes due 2033 (144 A) - GEM | XS2109445242 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €1,100,000 Class X Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | XS2109444948 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €12,700,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2033 (144 A) - GEM | XS2109449822 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €12,700,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2109449582 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €22,400,000 Class A-2A-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (144 A) - GEM | XS2109446646 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €22,400,000 Class A-2A-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2109446307 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €22,400,000 Class A-2A-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2033 (144 A) - GEM | XS2109446562 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €22,400,000 Class A-2A-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2109446216 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €22,400,000 Class A-2A-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2033 (144 A) - GEM | XS2109446489 | 21/Feb/2020 | Listed | 16/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €22,400,000 Class A-2A-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2109446133 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class A-2B-R Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2033 (144 A) - GEM | XS2109447370 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class A-2B-R Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (144 A) - GEM | XS2109447453 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class A-2B-R Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2109447024 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class A-2B-R Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2033 (144 A) - GEM | XS2109447297 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class A-2B-R Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2109446992 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class A-2B-R Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2109446729 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €24,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2033 (144 A) - GEM | XS2109449236 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €24,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2109448931 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (144 A) - GEM | XS2109448774 | 21/Feb/2020 | Listed | 16/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2109448345 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2033 (144 A) - GEM | XS2109448691 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2109448261 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2033 (144 A) - GEM | XS2109448428 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2109448006 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €279,100,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (144 A) - GEM | XS2109446059 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €279,100,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2109445754 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €279,100,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2033 (144 A) - GEM | XS2109445911 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €279,100,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2109445598 | 21/Feb/2020 | Listed | 16/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €279,100,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2033 (144 A) - GEM | XS2109445838 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €279,100,000 Class A-1-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2109445671 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (144 A) - GEM | XS2109448188 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2109447701 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2033 (144 A) - GEM | XS2109447966 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2109447610 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2109447537 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2033(144 A) - GEM | XS2109447883 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EUR 54000000 Subordinated Notes due 2029 - GEM | XS1183469987 | 12/Mar/2015 | Listed | 16/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 12,000,000 Class A-2B CM Removal and Replacement Exchangeable Non - Voting Notes (144a) - GEM | XS1590634298 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 12,000,000 Class A-2B CM Removal and Replacement Exchangeable Non - Voting Notes (Reg S) - GEM | XS1590633720 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 12,000,000 Class A-2B CM Removal and Replacement Non - Voting Notes (144a) - GEM | XS1590634611 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 12,000,000 Class A-2B CM Removal and Replacement Non - Voting Notes (Reg S) - GEM | XS1590634371 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 12,000,000 Class A-2B CM Removal and Replacement Voting Notes (144a) - GEM | XS1590633563 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 12,000,000 Class A-2B CM Removal and Replacement Voting Notes (Reg S) - GEM | XS1590633217 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 27,600,000 Class C CM Removal and Replacement Exchangeable Non - Voting Notes (144a) - GEM | XS1590635691 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 27,600,000 Class C CM Removal and Replacement Exchangeable Non - Voting Notes (Reg S) - GEM | XS1590635188 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 27,600,000 Class C CM Removal and Replacement Non - Voting Notes (144a) - GEM | XS1590635774 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 27,600,000 Class C CM Removal and Replacement Non - Voting Notes (Reg S) - GEM | XS1590635261 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 27,600,000 Class C CM Removal and Replacement Voting Notes (144a) - GEM | XS1590635345 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 27,600,000 Class C CM Removal and Replacement Voting Notes (Reg S) - GEM | XS1590634967 | 18/Apr/2017 | Listed | 16/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 273,500,000 Class A-1A CM Removal and Replacement Exchangeable Non-Voting Notes (144a) - GEM | XS1590632169 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 273,500,000 Class A-1A CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) - GEM | XS1590631609 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 273,500,000 Class A-1A CM Removal and Replacement Non-Voting Notes (144a) - GEM | XS1590631948 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 273,500,000 Class A-1A CM Removal and Replacement Non-Voting Notes (Reg S) - GEM | XS1590631781 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 273,500,000 Class A-1A CM Removal and Replacement Voting Notes (144a) - GEM | XS1590631864 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 273,500,000 Class A-1A CM Removal and Replacement Voting Notes (Reg S) - GEM | XS1590631518 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 28,600,000 Class B CM Removal and Replacement Exchangeable Non-Voting Notes (144a) - GEM | XS1590634884 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 28,600,000 Class B CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) - GEM | XS1590634454 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 28,600,000 Class B CM Removal and Replacement Non - Voting Notes (144a) - GEM | XS1590635006 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 28,600,000 Class B CM Removal and Replacement Non - Voting Notes (Reg S) - GEM | XS1590634702 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 28,600,000 Class B CM Removal and Replacement Voting Notes (144a) - GEM | XS1590634538 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 28,600,000 Class B CM Removal and Replacement Voting Notes (Reg S) - GEM | XS1590634025 | 18/Apr/2017 | Listed | 16/Apr/2029 |

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|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 5,000,000 Class A-1B CM Removal and Replacement Exchangeable Non-Voting Notes (144a) - GEM | XS1590632755 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 5,000,000 Class A-1B CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) - GEM | XS1590632599 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 5,000,000 Class A-1B CM Removal and Replacement Non-Voting Notes (144a) - GEM | XS1590632839 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 5,000,000 Class A-1B CM Removal and Replacement Non-Voting Notes (Reg S) - GEM | XS1590632326 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 5,000,000 Class A-1B CM Removal and Replacement Voting Notes (144a) - GEM | XS1590632672 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 5,000,000 Class A-1B CM Removal and Replacement Voting Notes (Reg S) - GEM | XS1590632243 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 53,900,000 Class A-2A CM Removal and Replacement Voting Notes (144a) - GEM | XS1590633308 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 53,900,000 Class A-2A CM Removal and Replacement Voting Notes (Reg S) - GEM | XS1590632912 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 53,900,000 Class A-2A CM Removal and Replacement Exchangeable Non-Voting Notes (144a) - GEM | XS1590633480 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 53,900,000 Class A-2A CM Removal and Replacement Exchangeable Non-Voting Notes (Reg S) - GEM | XS1590633134 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 53,900,000 Class A-2A CM Removal and Replacement Non-Voting Notes (144a) - GEM | XS1590633647 | 18/Apr/2017 | Listed | 16/Apr/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-1 DESIGNATED ACTIVITY COMPANY | EURO 53,900,000 Class A-2A CM Removal and Replacement Non-Voting Notes (Reg S) - GEM | XS1590633050 | 18/Apr/2017 | Listed | 16/Apr/2029 |

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|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €11,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2432572555 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €11,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2432572639 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2035 (Regulation S) - GEM | XS2432571581 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2035 (Rule 144A) - GEM | XS2432571664 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €20,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2432572399 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €20,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2432572472 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €24,400,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2432571748 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €24,400,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2432571821 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2035 (Regulation S) - GEM | XS2432571078 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2035 (Rule 144 A) - GEM | XS2432571151 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €26,500,000 Class A-2A-R Senior Secured Floating Rate Notes due 2035 (Regulation S) - GEM | XS2432571235 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €26,500,000 Class A-2A-R Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2432571409 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €29,600,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2432572043 | 22/Feb/2022 | Listed | 10/Nov/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €29,600,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2432572126 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €47,900,000 Subordinated Notes due 2029 (Regulation S) - GEM | XS1257967452 | 21/Aug/2015 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-2 DESIGNATED ACTIVITY COMPANY | €47,900,000 Subordinated Notes due 2035 (Rule 144A) - GEM | XS1257961414 | 22/Feb/2022 | Listed | 10/Nov/2035 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-3 D.A.C | EUR 55,100,000 Subordinated Notes - GEM | XS1735793579 | 16/Jan/2018 | Listed | 15/Jul/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2015-3 D.A.C | EUR 6,000,000 Class X Notes - GEM | XS1732098519 | 16/Jan/2018 | Listed | 15/Jul/2030 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 11,200,000 Class A-2-A CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1813992523 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 11,200,000 Class A-2-A CM Removal and Replacement Non-Voting Notes - GEM | XS1813991392 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 11,200,000 Class A-2-A CM Removal and Replacement Voting Notes - GEM | XS1813991475 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 12,500,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1813993174 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 12,500,000 Class B-1 CM Removal and Replacement Non-Voting Notes - GEM | XS1813991988 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 12,500,000 Class B-1 CM Removal and Replacement Voting Notes - GEM | XS1813992010 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 13,000,000 Class E Notes - GEM | XS1813992366 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 17,000,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1815312829 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 17,000,000 Class B-2 CM Removal and Replacement Non-Voting Notes - GEM | XS1815313553 | 17/May/2018 | Listed | 15/May/2031 |

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|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 17,000,000 Class B-2 CM Removal and Replacement Voting Notes - GEM | XS1815312233 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 20,000,000 Class A-2-B CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1813992952 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 20,000,000 Class A-2-B CM Removal and Replacement Non-Voting Notes - GEM | XS1813991632 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 20,000,000 Class A-2-B CM Removal and Replacement Voting Notes - GEM | XS1813991715 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 21,900,000 Class C CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1813993331 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 21,900,000 Class C CM Removal and Replacement Non-Voting Notes - GEM | XS1813992101 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 21,900,000 Class C CM Removal and Replacement Voting Notes - GEM | XS1813992283 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 22,000,000 Class S-2 Subordinated Notes due 2029 (Reg S) - GEM | XS1388790468 | 17/May/2016 | Listed | 17/May/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 22,000,000 Class S-2 Subordinated Notes due 2029 (Rule 144A) - GEM | XS1388791789 | 17/May/2016 | Listed | 17/May/2029 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 269,700,000 Class A-1 CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1813991806 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 269,700,000 Class A-1 CM Removal and Replacement Non-Voting Notes - GEM | XS1813991046 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 269,700,000 Class A-1 CM Removal and Replacement Voting Notes - GEM | XS1813991129 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 3,000,000 Class X Notes - GEM | XS1813991558 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 30,000,000 Class D Notes - GEM | XS1813992440 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 9,300,000 Class A-2-C CM Removal and Replacement Exchangeable Non-Voting Notes - GEM | XS1815318271 | 17/May/2018 | Listed | 15/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 9,300,000 Class A-2-C CM Removal and Replacement Non-Voting Notes - GEM | XS1815317976 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-1 DAC | EUR 9,300,000 Class A-2-C CM Removal and Replacement Voting Notes - GEM | XS1815317117 | 17/May/2018 | Listed | 15/May/2031 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC | €12,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2305605102 | 15/Mar/2021 | Listed | 15/Apr/2034 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC | €14,500,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2034 - GEM | XS2305604394 | 15/Mar/2021 | Listed | 15/Apr/2034 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC | €20,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2305604980 | 15/Mar/2021 | Listed | 15/Apr/2034 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2305604717 | 15/Mar/2021 | Listed | 15/Apr/2034 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC | €248,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2305603743 | 15/Mar/2021 | Listed | 15/Apr/2034 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC | €25,500,000 Class A-2A-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2305604048 | 15/Mar/2021 | Listed | 15/Apr/2034 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC | €28,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2305604550 | 15/Mar/2021 | Listed | 15/Apr/2034 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC | €3,000,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2305603586 | 15/Mar/2021 | Listed | 15/Apr/2034 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC | €59,250,000 Subordinated Notes due 2034 - GEM | XS1508541569 | 15/Dec/2016 | Listed | 15/Apr/2034 |
| CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC | EUR 44500000 Subordinated Notes (Rule 144A) - GEM | XS1508541643 | 15/Dec/2016 | Listed | 18/Jan/2030 |
| CARLYLE US CLO 2016-4, LTD | USD 48450000 Subordinated Notes due 2027 - GEM | USG2001LAB74 | 01/Dec/2016 | Listed | 20/Oct/2027 |
| CARLYLE US CLO 2017-1, LTD. | U.S.$32,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US14314BAQ05 | 22/Jul/2021 | Listed | 20/Apr/2031 |
| CARLYLE US CLO 2017-1, LTD. | U.S.$32,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S - GEM | USG2002EAH92 | 22/Jul/2021 | Listed | 20/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARLYLE US CLO 2017-1, LTD. | U.S.$387,761,078 Class A-1-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US14314BAL18 | 22/Jul/2021 | Listed | 20/Apr/2031 |
| CARLYLE US CLO 2017-1, LTD. | U.S.$387,761,078 Class A-1-R Senior Secured Floating Rate Notes due 2031 - Reg S - GEM | USG2002EAF37 | 22/Jul/2021 | Listed | 20/Apr/2031 |
| CARLYLE US CLO 2017-1, LTD. | U.S.$67,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US14314BAN73 | 22/Jul/2021 | Listed | 20/Apr/2031 |
| CARLYLE US CLO 2017-1, LTD. | U.S.$67,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2031 - Reg S - GEM | USG2002EAG10 | 22/Jul/2021 | Listed | 20/Apr/2031 |
| CARLYLE US CLO 2017-1, LTD. | USD 24000000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2003AAA19 | 19/Apr/2017 | Listed | 20/Apr/2031 |
| CARLYLE US CLO 2017-1, LTD. | USD 38500000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2002EAD88 | 19/Apr/2017 | Listed | 20/Apr/2031 |
| CARLYLE US CLO 2017-1, LTD. | USD 59700000 Subordinated Notes due 2031 - GEM | USG2003AAB91 | 19/Apr/2017 | Listed | 20/Apr/2031 |
| CARLYLE US CLO 2017-2, LTD. | USD 104,500,000 Class A-1A Senior Secured Floating Rate Notes due 2031 - GEM | USG2003RAB27 | 28/Jun/2017 | Listed | 20/Jul/2031 |
| CARLYLE US CLO 2017-2, LTD. | USD 13,300,000 Class A-2B Senior Secured Fixed Rate Notes due 2031 - GEM | USG2003RAG14 | 28/Jun/2017 | Listed | 20/Jul/2031 |
| CARLYLE US CLO 2017-2, LTD. | USD 24,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2003TAA00 | 28/Jun/2017 | Listed | 20/Jul/2031 |
| CARLYLE US CLO 2017-2, LTD. | USD 285,500,000 Class A-1B Senior Secured Floating Rate Notes due 2031 - GEM | USG2003RAF31 | 28/Jun/2017 | Listed | 20/Jul/2031 |
| CARLYLE US CLO 2017-2, LTD. | USD 32,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2003RAD82 | 28/Jun/2017 | Listed | 20/Jul/2031 |
| CARLYLE US CLO 2017-2, LTD. | USD 38,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2003RAE65 | 28/Jun/2017 | Listed | 20/Jul/2031 |
| CARLYLE US CLO 2017-2, LTD. | USD 54,700,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - GEM | USG2003RAC00 | 28/Jun/2017 | Listed | 20/Jul/2031 |
| CARLYLE US CLO 2017-2, LTD. | USD 56,450,000 Subordinated Notes due 2031 - GEM | USG2003TAB82 | 28/Jun/2017 | Listed | 20/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARYSFORT PARK CLO DAC | €1,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2319866260 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €1,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2319866344 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2319867581 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144a) - GEM | XS2319867748 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2319867409 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144a) - GEM | XS2319867318 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034(Reg S) - GEM | XS2319866427 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034(Rule 144a) - GEM | XS2319866690 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2319867078 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144a) - GEM | XS2319867235 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €28,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2319866930 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €28,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144a) - GEM | XS2319867151 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €31,100,000 Subordinated Notes due 2034(Reg S) - GEM | XS2319867664 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €31,100,000 Subordinated Notes due 2034(Rule 144a) - GEM | XS2319867821 | 07/Apr/2021 | Listed | 28/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CARYSFORT PARK CLO DAC | €40,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034(Reg S) - GEM | XS2319866856 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CARYSFORT PARK CLO DAC | €40,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034(Rule 144a) - GEM | XS2319866773 | 07/Apr/2021 | Listed | 28/Jul/2034 |
| CASSA DI RISPARMIO DI ASTI S.P.A. | €100,000,000 Non-Cumulative Temporary Write-Down Deeply Subordinated Fixed Rate Resettable Notes - GEM | XS2247614493 | 27/Nov/2020 | Listed | 31/Dec/2050 |
| CASSIA 2022-1 S.R. L | EUR 153,425,000 Class A Commercial Mortgage Backed Notes due 2034 - 144A - GEM | XS2459127739 | 07/Apr/2022 | Listed | 22/May/2027 |
| CASSIA 2022-1 S.R. L | EUR 153,425,000 Class A Commercial Mortgage Backed Notes due 2034 - RegS - GEM | XS2459127226 | 07/Apr/2022 | Listed | 22/May/2027 |
| CASSIA 2022-1 S.R. L | EUR 34,800,000 Class B Commercial Mortgage Backed Notes due 2034 - 144A - GEM | XS2459128547 | 07/Apr/2022 | Listed | 22/May/2027 |
| CASSIA 2022-1 S.R. L | EUR 34,800,000 Class B Commercial Mortgage Backed Notes due 2034 - RegS - GEM | XS2459128463 | 07/Apr/2022 | Listed | 22/May/2027 |
| CASSIA 2022-1 S.R. L | EUR 47,245,000 Class C Commercial Mortgage Backed Notes due 2034 - 144A - GEM | XS2459130527 | 07/Apr/2022 | Listed | 22/May/2027 |
| CASSIA 2022-1 S.R. L | EUR 47,245,000 Class C Commercial Mortgage Backed Notes due 2034 - RegS - GEM | XS2459130014 | 07/Apr/2022 | Listed | 22/May/2027 |
| CASTELLUM AB | EUR 1,000,000,000 Subordinated Fixed to Reset Rate 5.5 year Non-Call Undated Capital Securities - GEM | XS2380124227 | 02/Sep/2021 | Listed | |
| CASTLELAKE AIRCRAFT SECURITIZATION TRUST 2015-1 | USD 105,713,000 5.750% Class B Fixed Rate Notes Series 2015-1 (Reg S) - GEM | USU14708AB48 | 11/Jan/2016 | Listed | 15/Dec/2040 |
| CASTLELAKE AIRCRAFT SECURITIZATION TRUST 2015-1 | USD 105,713,000 5.750% Class B Fixed Rate Notes Series 2015-1 (Rule 144A) - GEM | US14855TAB98 | 11/Jan/2016 | Listed | 15/Dec/2040 |
| CASTLELAKE AIRCRAFT SECURITIZATION TRUST 2015-1 | USD 529,000,000 4.703% Class A Fixed Rate Notes Series 2015-1 (Reg S) - GEM | USU14708AA64 | 11/Jan/2016 | Listed | 15/Dec/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CASTLELAKE AIRCRAFT SECURITIZATION TRUST 2015-1 | USD 529,000,000 4.703% Class A Fixed Rate Notes Series 2015-1 (Rule 144A) - GEM | US14855TAA16 | 11/Jan/2016 | Listed | 15/Dec/2040 |
| CASTLELAKE AIRCRAFT SECURITIZATION TRUST 2015-1 | USD 78,500,000 9.000% Class C Fixed Rate Notes Series 2015-1 (Rule 144A) - GEM | US14855TAC71 | 11/Jan/2016 | Listed | 15/Dec/2040 |
| CATAMARAN CLO 2014-1 LTD | Subordinated Notes due 2026 - GEM | USG1961RAC28 | 06/May/2014 | Listed | 20/Apr/2026 |
| CATAMARAN CLO 2014-1 LTD | USD 17,000,000 Class A-1B Floating Rate Notes due 2030 - GEM | USG19619AF57 | 02/Nov/2017 | Listed | 22/Apr/2030 |
| CATAMARAN CLO 2014-1 LTD | USD 2,000,000 Class X Amortizing Floating Rate Notes due 2030 - GEM | USG19619AK43 | 02/Nov/2017 | Listed | 22/Apr/2030 |
| CATAMARAN CLO 2014-1 LTD | USD 37,000,000 Class B-R Deferrable Floating Rate Notes due 2030 - GEM | USG19619AH14 | 02/Nov/2017 | Listed | 22/Apr/2030 |
| CATAMARAN CLO 2014-1 LTD | USD 37,000,000 Class C-R Deferrable Floating Rate Notes due 2030 - GEM | USG19619AJ79 | 02/Nov/2017 | Listed | 22/Apr/2030 |
| CATAMARAN CLO 2014-1 LTD | USD 38,500,000 Class D-R Deferrable Floating Rate Notes due 2030 - GEM | USG1961RAE83 | 02/Nov/2017 | Listed | 22/Apr/2030 |
| CATAMARAN CLO 2014-1 LTD | USD 429,500,000 Class A-1A Floating Rate Notes due 2030 - GEM | USG19619AE82 | 02/Nov/2017 | Listed | 22/Apr/2030 |
| CATAMARAN CLO 2014-1 LTD | USD 6,500,000 Class E-R Deferrable Floating Rate Notes due 2030 - GEM | USG1961RAF58 | 02/Nov/2017 | Listed | 22/Apr/2030 |
| CATAMARAN CLO 2014-1 LTD | USD 60,000,000 Class A-2R Floating Rate Notes due 2030 - GEM | USG19619AG31 | 02/Nov/2017 | Listed | 22/Apr/2030 |
| CATHEDRAL LAKE V, LTD. | U.S.$25,000,000 Class A-F-R Senior Secured Fixed Rate Notes Due 2030 - GEM | USG1969FAH94 | 23/Oct/2020 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | U.S.$25,000,000 Class A-F-R Senior Secured Fixed Rate Notes Due 2030 (Rule 144A) - GEM | US14919BAQ95 | 23/Oct/2020 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | U.S.$40,000,000 Class A-S-R Senior Secured Floating Rate Notes Due 2030 - GEM | USG1969FAG12 | 23/Oct/2020 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | U.S.$40,000,000 Class A-S-R Senior Secured Floating Rate Notes Due 2030 (Rule 144A) - GEM | US14919BAN64 | 23/Oct/2020 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 18,000,000 Class E Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1968RAA98 | 17/Oct/2018 | Listed | 20/Oct/2030 |

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|---|---|---|---|---|---|
| CATHEDRAL LAKE V, LTD. | USD 18,000,000 Class E Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US14919AAA60 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 181,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 - GEM | USG1969FAA42 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 181,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US14919BAA44 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 22,000,000 Class D Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1969FAF39 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 22,000,000 Class D Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US14919BAL09 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 24,000,000 Class C Secured Deferrable Floating Rate Notes due 2030 - GEM | USG1969FAE63 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 24,000,000 Class C Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US14919BAJ52 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 25,000,000 Class A-F Senior Secured Fixed Rate Notes due 2030 - GEM | USG1969FAC08 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 39,650,000 Subordinated Notes due 2030 - GEM | USG1968RAB71 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 39,650,000 Subordinated Notes due 2030 (Rule 144A) - GEM | US14919AAC27 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 40,000,000 Class A-S Senior Secured Step-Up Floating Rate Notes due 2030 - GEM | USG1969FAB25 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 58,000,000 Class B Senior Secured Floating Rate Notes due 2030 - GEM | USG1969FAD80 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATHEDRAL LAKE V, LTD. | USD 58,000,000 Class B Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US14919BAG14 | 17/Oct/2018 | Listed | 20/Oct/2030 |
| CATSKILL PARK CLO, LTD. | USD 108500000 Subordinated Notes Due 2029 - GEM | USG1967YAB32 | 12/Jun/2017 | Listed | 20/Apr/2029 |
| CBAM 2017-1, LTD. | USD 112,500,000 Class B Floating Rate Notes due 2030 - GEM | USG20084AD46 | 17/Aug/2017 | Listed | 20/Jul/2030 |
| CBAM 2017-1, LTD. | USD 71,250,000 Class C Deferrable Floating Rate Notes due 2030 - GEM | USG20084AE29 | 17/Aug/2017 | Listed | 20/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CBAM 2017-1, LTD. | USD 75,000,000 Class D Deferrable Floating Rate Notes due 2030 - GEM | USG20084AF93 | 17/Aug/2017 | Listed | 20/Jul/2030 |
| CBAM 2017-1, LTD. | USD 750,000,000 Class A-1 Floating Rate Notes due 2030 - GEM | USG20084AB89 | 17/Aug/2017 | Listed | 20/Jul/2030 |
| CBAM 2017-4, LTD. | USD 45,000,000 Class E Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12481PAA57 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 45,000,000 Class E Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG20095AA61 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 54,473,684 Class B-1 Floating Rate Notes due 2031 (144A) - GEM | US12481NAC65 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 54,473,684 Class B-1 Floating Rate Notes due 2031 (Reg S) - GEM | USG2009BAC93 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 55,000,000 Class C Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12481NAE22 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 55,000,000 Class C Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2009BAE59 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 60,526,316 Class B-2 Floating Rate Notes due 2031 (144A) - GEM | US12481NAD49 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 60,526,316 Class B-2 Floating Rate Notes due 2031 (Reg S) - GEM | USG2009BAD76 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 640,000,000 Class A Floating Rate Notes due 2031 (144A) - GEM | US12481NAB82 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 640,000,000 Class A Floating Rate Notes due 2031 (Reg S) - GEM | USG2009BAB11 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 65,000,000 Class D Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12481NAF96 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 65,000,000 Class D Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2009BAF25 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 78,000,000 Subordinated Notes due 2031 (144A) - GEM | US12481PAC14 | 15/Jan/2018 | Listed | 15/Jan/2031 |
| CBAM 2017-4, LTD. | USD 78,000,000 Subordinated Notes due 2031 (Reg S) - GEM | USG20095AB45 | 15/Jan/2018 | Listed | 15/Jan/2031 |

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|---|---|---|---|---|---|
| CBAM 2018-5, LTD. | USD 30,316,000 Class B-2 Floating Rate Notes due 2031 (144A) - GEM | US12481QAG01 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 30,316,000 Class B-2 Floating Rate Notes due 2031 (Reg S) - GEM | USG2009QAD46 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 45,000,000 Class E Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12481UAA43 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 45,000,000 Class E Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2009UAA19 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 52,500,000 Class C Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12481QAJ40 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 52,500,000 Class C Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2009QAE29 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 62,500,000 Class D Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12481QAL95 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 62,500,000 Class D Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2009QAF93 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 640,000,000 Class A Floating Rate Notes due 2031 (144A) - GEM | US12481QAC96 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 640,000,000 Class A Floating Rate Notes due 2031 (Reg S) - GEM | USG2009QAB89 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 74,750,000 Subordinated Notes due 2031 (144A) - GEM | US12481UAC09 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 74,750,000 Subordinated Notes due 2031 (Reg S) - GEM | USG2009UAB91 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 89,684,000 Class B-1 Floating Rate Notes due 2031 (144A) - GEM | US12481QAE52 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-5, LTD. | USD 89,684,000 Class B-1 Floating Rate Notes due 2031 (Reg S) - GEM | USG2009QAC62 | 13/Apr/2018 | Listed | 17/Apr/2031 |
| CBAM 2018-6, LTD. | USD 85,300,000 Subordinated Notes due 2031 (144A) - GEM | US12482AAC36 | 12/Jul/2018 | Listed | 15/Jul/2031 |
| CBAM 2018-6, LTD. | USD 85,300,000 Subordinated Notes due 2031 (Reg S) - GEM | USG20107AB74 | 12/Jul/2018 | Listed | 15/Jul/2031 |

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|---|---|---|---|---|---|
| CBAM 2018-7, LTD. | USD 29,250,000 Class B-2 Floating Rate Notes due 2031 (144A) - GEM | US12482JAE01 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-7, LTD. | USD 29,250,000 Class B-2 Floating Rate Notes due 2031 (Reg S) - GEM | USG2010JAC92 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-7, LTD. | USD 37,500,000 Class E Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12482GAC06 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-7, LTD. | USD 37,500,000 Class E Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2010HAA70 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-7, LTD. | USD 38,625,000 Class C Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12482JAG58 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-7, LTD. | USD 38,625,000 Class C Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2010JAD75 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-7, LTD. | USD 480,000,000 Class A Floating Rate Notes due 2031 (144A) - GEM | US12482JAA88 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-7, LTD. | USD 480,000,000 Class A Floating Rate Notes due 2031 (Reg S) - GEM | USG2010JAA37 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-7, LTD. | USD 50,250,000 Class D Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12482JAJ97 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-7, LTD. | USD 50,250,000 Class D Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2010JAE58 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-7, LTD. | USD 54,375,000 Class B-1 Floating Rate Notes due 2031 (144A) - GEM | US12482JAC45 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-7, LTD. | USD 54,375,000 Class B-1 Floating Rate Notes due 2031 (Reg S) - GEM | USG2010JAB10 | 03/Aug/2018 | Listed | 20/Jul/2031 |
| CBAM 2018-8, LTD. | U.S.$83,650,000 Subordinated Notes due 2037 (Reg S) - GEM | USG2010LAB65 | 07/Nov/2024 | Listed | 15/Jul/2037 |
| CBAM 2018-8, LTD. | USD 83,650,000 Subordinated Notes due 2029 (Rule 144A) - GEM | US12478FAC86 | 01/Nov/2018 | Listed | 20/Oct/2029 |
| CBOM FINANCE PUBLIC LIMITED COMPANY | U.S.$350,000,000 7.625% Perpetual Callable Loan Participation Notes - GEM | XS2392969395 | 04/Oct/2021 | Suspended | |
| CBOM FINANCE PUBLIC LIMITED COMPANY | U.S.$500,000,000 3.875% Loan Participation Notes due 2026 - GEM | XS2384475930 | 21/Sep/2021 | Suspended | 21/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CBRE GLOBAL INVESTORS OPEN-ENDED FUNDS S.C.A. SICAV-SIF-PAN EUROPEAN CORE FUND | €500,000,000 0.500 per cent. Notes due 2028 - GEM | XS2286044024 | 27/Jan/2021 | Listed | 27/Jan/2028 |
| CBRE GLOBAL INVESTORS OPEN-ENDED FUNDS S.C.A. SICAV-SIF-PAN EUROPEAN CORE FUND | €500,000,000 0.900 per cent. Notes due 2029 - GEM | XS2397357463 | 12/Oct/2021 | Listed | 12/Oct/2029 |
| CBRE GLOBAL INVESTORS OPEN-ENDED FUNDS S.C.A. SICAV-SIF-PAN EUROPEAN CORE FUND | Series 1 - Issue of €750,000,000 4.750 per cent. Notes due 27 March 2034 - GEM | XS2793256137 | 27/Mar/2024 | Listed | 27/Mar/2034 |
| CCA LONGEVITY DAC | 3 - Issue of USD 35,000,000 due 1 March 2067 - GEM | IE00BZ60LQ10 | 29/Sep/2017 | Listed | 01/Mar/2067 |
| CCA LONGEVITY DAC | Series 1 - Issue of USD 60,690,000 due 01 March 2067 - GEM | IE00BD3HC462 | 05/Jul/2017 | Listed | 01/Mar/2067 |
| CCA LONGEVITY DAC | Series 2 - Issue of USD 16,000,000 due 01 March 2067 - GEM | IE00BD09JN33 | 15/Aug/2017 | Listed | 01/Mar/2067 |
| CCA LONGEVITY DAC | Series 4 - Issue of USD 27,942,503 due 1 March 2067 - GEM | IE00BFB3ZG37 | 21/Dec/2017 | Listed | 01/Mar/2067 |
| CCA LONGEVITY DAC | Series 5 - Issue of USD 17,942,503 Note due 01st March 2067 - GEM | IE00BDTYQ725 | 09/Apr/2018 | Listed | 01/Mar/2067 |
| CCA LONGEVITY DAC | Series 6 - Issue of 25,000,000 Notes due 01st March 2067 - GEM | IE00BDFGGQ11 | 05/Jun/2018 | Listed | 01/Mar/2067 |
| CCA LONGEVITY DAC | Series 7 - Issue of USD 21,000,000 Notes due 01st March 2067 - GEM | IE00BF7J2972 | 20/Jul/2018 | Listed | 01/Mar/2067 |
| CCEP FINANCE (IRELAND) DESIGNATED ACTIVITY COMPANY | €1,000,000,000 0.875% Notes due 2033 Issue Price 99.401% - GEM | XS2337061753 | 06/May/2021 | Listed | 06/May/2033 |
| CCEP FINANCE (IRELAND) DESIGNATED ACTIVITY COMPANY | €700,000,000 0.500% Notes due 2029 Issue Price 99.545% - GEM | XS2337061670 | 06/May/2021 | Listed | 06/Sep/2029 |
| CCEP FINANCE (IRELAND) DESIGNATED ACTIVITY COMPANY | €750,000,000 1.500% Notes due 2041 Issue Price 99.914% - GEM | XS2337061837 | 06/May/2021 | Listed | 06/May/2041 |
| CCEP FINANCE (IRELAND) DESIGNATED ACTIVITY COMPANY | €800,000,000 0.000% Notes due 2025 Issue Price 99.996% - GEM | XS2337060607 | 06/May/2021 | Listed | 06/Sep/2025 |
| CDP FINANCIAL INC. | Series 10 - CAD $1,250,000,000 3.80% Senior Notes due 2027 Regulation S - GEM | CAC23264AR25 | 23/Nov/2022 | Listed | 02/Jun/2027 |
| CDP FINANCIAL INC. | Series 10 - CAD $1,250,000,000 3.80% Senior Notes due 2027 US Global Note - GEM | CA125094BA92 | 23/Nov/2022 | Listed | 02/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CDP FINANCIAL INC. | Series 11 - US $2,000,000,000 4.500% Senior Notes due 2026 - GEM | US125094BB73 | 14/Feb/2023 | Listed | 13/Feb/2026 |
| CDP FINANCIAL INC. | Series 12 - NOK 6,000,000 3.54% Senior Notes due 2038 - GEM | XS2614364854 | 26/Apr/2023 | Listed | 26/Apr/2038 |
| CDP FINANCIAL INC. | Series 13 - CAD $2,000,000,000 3.70% Senior Notes due 2028 - GEM | CA125094BC58 | 26/Apr/2023 | Listed | 08/Mar/2028 |
| CDP FINANCIAL INC. | Series 13 - CAD $2,000,000,000 3.70% Senior Notes due 2028 (Reg S) - GEM | CAC23264AT80 | 26/Apr/2023 | Listed | 08/Mar/2028 |
| CDP FINANCIAL INC. | Series 14 - AUD 300,000,000 4.376% Senior Notes due 2030 - GEM | XS2621528988 | 15/May/2023 | Listed | 15/May/2030 |
| CDP FINANCIAL INC. | Series 15 - U.S.$850,000,000 CDP Financial Inc Floating Rate Notes due 2025 (Reg S) - GEM | USC23264AU57 | 19/May/2023 | Listed | 19/May/2025 |
| CDP FINANCIAL INC. | Series 15 - U.S.$850,000,000 Floating Rate Notes due 2025 - GEM | US125094BD30 | 19/May/2023 | Listed | 19/May/2025 |
| CDP FINANCIAL INC. | Series 16 - USD 1,500,000,000 4.25% Senior Notes due 2028 - GEM | US125094BE13 | 25/Jul/2023 | Listed | 25/Jul/2028 |
| CDP FINANCIAL INC. | Series 16 - USD 1,500,000,000 4.25% Senior Notes due 2028 (Reg S) - GEM | USC23264AV31 | 25/Jul/2023 | Listed | 25/Jul/2028 |
| CDP FINANCIAL INC. | Series 17 - Issue of USD 200,000,000 CDP Financial Inc. 5.250% Senior Notes due 2025 - GEM | US125094BF87 | 31/Jul/2023 | Listed | 30/May/2025 |
| CDP FINANCIAL INC. | Series 18 - Issue of C $1,500,000,000 CDP Financial Inc. 4.200% Senior Notes due 2030 - GEM | CAC23264AW10 | 05/Dec/2023 | Listed | 02/Dec/2030 |
| CDP FINANCIAL INC. | Series 19 - EUR 1,500,000,000 3.000% Senior Notes due 2029 - GEM | XS2800676525 | 11/Apr/2024 | Listed | 11/Apr/2029 |
| CDP FINANCIAL INC. | Series 19 - EUR 1,500,000,000 3.000% Senior Notes due 2029 - GEM | XS2800676798 | 11/Apr/2024 | Listed | 11/Apr/2029 |
| CDP FINANCIAL INC. | Series 20 - U.S. $1,500,000,000 4.875% Senior Notes due 2029 Reg 144A - GEM | US125094BG60 | 19/Jun/2024 | Listed | 05/Jun/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CDP FINANCIAL INC. | Series 20 - U.S. $1,500,000,000 4.875% Senior Notes due 2029 Reg S - GEM | USC23264AX96 | 19/Jun/2024 | Listed | 05/Jun/2029 |
| CDP FINANCIAL INC. | Series 21 - 3.650% Senior Notes due 2034 - GEM | CAC23264AY75 | 17/Sep/2024 | Listed | 02/Jun/2034 |
| CDP FINANCIAL INC. | Series 4 - Issue of USD 2,500,000,000 0.875% Senior Notes due 2025 - Regulation S Global Notes - GEM | USC23264AK75 | 10/Jun/2020 | Listed | 10/Jun/2025 |
| CDP FINANCIAL INC. | Series 4 - Issue of USD 2,500,000,000 0.875% Senior Notes due 2025 - U.S. Global Notes - GEM | US125094AU63 | 10/Jun/2020 | Listed | 10/Jun/2025 |
| CDP FINANCIAL INC. | Series 5 - Issue of US $1,000,000,000 1% Senior Notes due 26 May 2026 Regulation S Global Note(s) - GEM | USC23264AL58 | 25/May/2021 | Listed | 26/May/2026 |
| CDP FINANCIAL INC. | Series 5 - Issue of US $1,000,000,000 1% Senior Notes due 26 May 2026 U.S. Global Note(s) - GEM | US125094AV47 | 25/May/2021 | Listed | 26/May/2026 |
| CDP FINANCIAL INC. | Series 6 - C$1,250,000,000 1.500% Senior Notes due 2026 (Reg S Global Notes) - GEM | CAC23264AM38 | 19/Oct/2021 | Listed | 19/Oct/2026 |
| CDP FINANCIAL INC. | Series 6 - C$1,250,000,000 1.500% Senior Notes due 2026 (U.S. Global Notes) - GEM | CA125094AW22 | 19/Oct/2021 | Listed | 19/Oct/2026 |
| CDP FINANCIAL INC. | Series 7 - U.S. $1,500,000,000 1.750% Senior Notes due 2027 Reg S Global Notes - GEM | USC23264AN15 | 01/Feb/2022 | Listed | 01/Feb/2027 |
| CDP FINANCIAL INC. | Series 7 - U.S. $1,500,000,000 1.750% Senior Notes due 2027 U.S. Global Notes - GEM | US125094AX03 | 01/Feb/2022 | Listed | 01/Feb/2027 |
| CDP FINANCIAL INC. | Series 8 - €2,000,000,000 1.125% Senior Notes due 2027 (Reg S Global Notes) - GEM | XS2466358111 | 06/Apr/2022 | Listed | 06/Apr/2027 |
| CDP FINANCIAL INC. | Series 8 - €2,000,000,000 1.125% Senior Notes due 2027 (U.S. Global Notes) - GEM | XS2466359606 | 06/Apr/2022 | Listed | 06/Apr/2027 |
| CDP FINANCIAL INC. | Series 9 - C$1,500,000,000 3.950% Senior Notes due 2029 (144A) - GEM | CA125094AZ52 | 22/Sep/2022 | Listed | 01/Sep/2029 |
| CDP FINANCIAL INC. | Series 9 - C$1,500,000,000 3.950% Senior Notes due 2029 (Regulation S) - GEM | CAC23264AQ42 | 22/Sep/2022 | Listed | 01/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CE OAXACA CUATRO, S. DE R.L. DE C.V. | U.S.$150,231,000 7.250% Senior Secured Notes due 2031 - GEM | USP23210AA82 | 14/Aug/2012 | Listed | 31/Dec/2031 |
| CE OAXACA DOS, S. DE R.L. DE C.V. | U.S.$148,469,000 7.250% Senior Secured Notes due 2031 - GEM | USP23218AA19 | 14/Aug/2012 | Listed | 31/Dec/2031 |
| CEDACRI S.P.A. | €650,000,000 Senior Secured Floating Rate Notes due 2028 (Rule 144A) - GEM | XS2345190776 | 28/May/2021 | Listed | 15/May/2028 |
| CEDACRI S.P.A. | €755,000,000 Senior Secured Floating Rate Notes due 2028 (REG S) - GEM | XS2345190263 | 28/May/2021 | Listed | 15/May/2028 |
| CEDAR FUNDING II CLO, LTD. | U.S.$10,000,000 Class E-RR Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US15032VAG68 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$10,000,000 Class E-RR Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG1992LAD67 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$17,500,000 Class D-1RR Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US15032TBL98 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$17,500,000 Class D-1RR Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG1992DAT93 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$20,750,000 Class C-RR Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US15032TBJ43 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$20,750,000 Class C-RR Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG1992DAS11 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$224,500,000 Class A RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US15032TBE55 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$224,500,000 Class A RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG1992DAQ54 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$38,000,000 Class B-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US15032TBG04 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$38,000,000 Class B-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG1992DAR38 | 01/Jun/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CEDAR FUNDING II CLO, LTD. | U.S.$4,250,000 Class F Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US15032VAJ08 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$4,250,000 Class F Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG1992LAE41 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$5,250,000 Class D-2RR Secured Deferrable Fixed Rate Notes due 2034 (144A) - GEM | US15032TBN54 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$5,250,000 Class D-2RR Secured Deferrable Fixed Rate Notes due 2034 (Reg S) - GEM | USG1992DAU66 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$5,375,000 Class A X Amortizing Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US15032TBC99 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | U.S.$5,375,000 Class A X Amortizing Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG1992DAP71 | 01/Jun/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING II CLO, LTD. | USD 34,750,000 Subordinated Notes due 2025 - GEM | USG1992LAA29 | 15/Apr/2013 | Listed | 09/Mar/2025 |
| CEDAR FUNDING V CLO, LTD | U.S.$50,000,000 Class A-F-RR Senior Secured Fixed Rate Notes due 2031 (144A) - GEM | US15032AAY38 | 14/Sep/2020 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | U.S.$50,000,000 Class A-F-RR Senior Secured Fixed Rate Notes due 2031 (Reg S) - GEM | USG20000AM04 | 14/Sep/2020 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | USD 15,500,000 Class E-R Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US15032BAE56 | 02/Aug/2018 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | USD 15,500,000 Class E-R Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2000BAC84 | 02/Aug/2018 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | USD 196,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US15032AAN72 | 02/Aug/2018 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | USD 196,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG20000AG36 | 02/Aug/2018 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | USD 21,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US15032AAW71 | 02/Aug/2018 | Listed | 17/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CEDAR FUNDING V CLO, LTD | USD 21,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG20000AL21 | 02/Aug/2018 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | USD 28,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US15032AAU16 | 02/Aug/2018 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | USD 28,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG20000AK48 | 02/Aug/2018 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | USD 28,650,000 Subordinated Notes due 2031 - GEM | USG2000BAB02 | 24/Jun/2016 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | USD 29,484,305 Subordinated Notes due 2031 (144A) - GEM | US15032BAC90 | 02/Aug/2018 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | USD 58,000,000 Class B-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US15032AAS69 | 02/Aug/2018 | Listed | 17/Jul/2031 |
| CEDAR FUNDING V CLO, LTD | USD 58,000,000 Class B-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG20000AJ74 | 02/Aug/2018 | Listed | 17/Jul/2031 |
| CEDAR FUNDING VI CLO, LTD. | U.S.$19,875,000 Class E-RR Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US15032CAE30 | 26/May/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING VI CLO, LTD. | U.S.$19,875,000 Class E-RR Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG2000CAD41 | 26/May/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING VI CLO, LTD. | U.S.$29,500,000 Class C-RR Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US15032DAV38 | 26/May/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING VI CLO, LTD. | U.S.$29,500,000 Class C-RR Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG2000DAP53 | 26/May/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING VI CLO, LTD. | U.S.$29,500,000 Class D-RR Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US15032DAX93 | 26/May/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING VI CLO, LTD. | U.S.$29,500,000 Class D-RR Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG2000DAQ37 | 26/May/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING VI CLO, LTD. | U.S.$320,000,000 Class A-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US15032DAR26 | 26/May/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CEDAR FUNDING VI CLO, LTD. | U.S.$320,000,000 Class A-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG2000DAM23 | 26/May/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING VI CLO, LTD. | U.S.$49,125,000 Subordinated Notes due 2034 (144A) - GEM | US15032CAB90 | 26/May/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING VI CLO, LTD. | U.S.$55,000,000 Class B-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US15032DAT81 | 26/May/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING VI CLO, LTD. | U.S.$55,000,000 Class B-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG2000DAN06 | 26/May/2021 | Listed | 20/Apr/2034 |
| CEDAR FUNDING VI CLO, LTD. | USD 49,125,000 Subordinated Notes due 2034 - GEM | USG2000CAB84 | 01/Dec/2016 | Listed | 20/Apr/2034 |
| CEDAR FUNDING VII CLO, LTD | USD 10,750,000 Class F Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US15033AAE64 | 21/Mar/2018 | Listed | 20/Jan/2031 |
| CEDAR FUNDING VII CLO, LTD | USD 10,750,000 Class F Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG2001HAC46 | 21/Mar/2018 | Listed | 20/Jan/2031 |
| CEDAR FUNDING VII CLO, LTD | USD 23,000,000 Class E Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US15033AAA43 | 21/Mar/2018 | Listed | 20/Jan/2031 |
| CEDAR FUNDING VII CLO, LTD | USD 23,000,000 Class E Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG2001HAA89 | 21/Mar/2018 | Listed | 20/Jan/2031 |
| CEDAR FUNDING VII CLO, LTD | USD 41,750,000 Subordinated Notes Due 2031 (144A) - GEM | US15033AAC09 | 21/Mar/2018 | Listed | 20/Jan/2031 |
| CEDAR FUNDING VII CLO, LTD | USD 41,750,000 Subordinated Notes Due 2031 (Reg S) - GEM | USG2001HAB62 | 21/Mar/2018 | Listed | 20/Jan/2031 |
| CEDAR FUNDING XI CLO, LTD. | Class B-1 Senior Secured Floating Rate Notes due 2032 (144A) - GEM | US15033LAG77 | 07/Jun/2019 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | Class B-1 Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | USG2002NAD87 | 07/Jun/2019 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | Class C Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | US15033LAL62 | 07/Jun/2019 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | Class C Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | USG2002NAF36 | 07/Jun/2019 | Listed | 29/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CEDAR FUNDING XI CLO, LTD. | Class D Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | US15033LAN29 | 07/Jun/2019 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | Class D Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | USG2002NAG19 | 07/Jun/2019 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | Class E Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | US15033MAA80 | 07/Jun/2019 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | Class E Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | USG2002PAA96 | 07/Jun/2019 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | Class F Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | US15033MAC47 | 07/Jun/2019 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | Class F Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | USG2002PAB79 | 07/Jun/2019 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | Class R Combination Notes due 2032 (144A) - GEM | US15033MAG50 | 07/Jun/2019 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | Class R Combination Notes due 2032 (Reg S) - GEM | USG2002PAD36 | 07/Jun/2019 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | U.S.$14,500,000 Class B-2R Senior Secured Floating Rate Notes due 2032 (144A) - GEM | US15033LAU61 | 14/Jun/2021 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | U.S.$14,500,000 Class B-2R Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | USG2002NAK21 | 14/Jun/2021 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | U.S.$20,000,000 Class A-2R Senior Secured Floating Rate Notes due 2032 (144A) - GEM | US15033LAS16 | 14/Jun/2021 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | U.S.$20,000,000 Class A-2R Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | USG2002NAJ57 | 14/Jun/2021 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | U.S.$240,000,000 Class A-1R Senior Secured Floating Rate Notes due 2032 (144A) - GEM | US15033LAQ59 | 14/Jun/2021 | Listed | 29/May/2032 |
| CEDAR FUNDING XI CLO, LTD. | U.S.$240,000,000 Class A-1R Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | USG2002NAH91 | 14/Jun/2021 | Listed | 29/May/2032 |
| CELEO REDES OPERACIÓN CHILE S.A. | USD 379,000,000 5.200% Series A Senior Secured Notes due 2047 - GEM | USP22008AA72 | 11/May/2017 | Listed | 22/Jun/2047 |
| CEMEX S.A.B. DE C.V. | €1,000,000,000 Subordinated Hybrid Notes - GEM | USP2253TJS98 | 08/Jun/2021 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CEMEX S.A.B. DE C.V. | EUR 400,000,000 3.125% Senior Secured Notes due 2026 - GEM | XS1964617879 | 19/Mar/2019 | Listed | 19/Mar/2026 |
| CEMEX S.A.B. DE C.V. | Issue of $1,000,000,000 Subordinated Notes with no fixed maturity - GEM | USP2253TJT71 | 14/Mar/2023 | Listed | |
| CEMEX S.A.B. DE C.V. | U.S.$1,000,000,000 5.450% Senior Secured Notes due 2029 - GEM | USP2253TJN02 | 19/Nov/2019 | Listed | 19/Nov/2029 |
| CEMEX S.A.B. DE C.V. | US $1,000,000,000 5.200% Senior Secured Notes due 2030 - GEM | USP2253TJQ33 | 17/Sep/2020 | Listed | 17/Sep/2030 |
| CEMEX S.A.B. DE C.V. | US $1,750,000,000 3.875% Senior Secured Notes due 2031 - GEM | USP2253TJR16 | 12/Jan/2021 | Listed | 11/Jul/2031 |
| CEPD II-A DESIGNATED ACTIVITY COMPANY | EUR 1,025,595,479 SERIES 2.3 (A) NOTE DUE 31st JULY 2027 - GEM | IE000W8YEUF3 | 19/Aug/2021 | Listed | 31/Jul/2027 |
| CEPD II-B DESIGNATED ACTIVITY COMPANY | SERIES 1.1 (A) 205,344,522 NOTE DUE 2027 - GEM | IE00BK959863 | 02/Jul/2019 | Listed | 30/Jun/2027 |
| CERBERUS LOAN FUNDING XL LLC | Issue of U.S.$346,800,000 Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | US15675AAA79 | 29/Mar/2023 | Listed | 22/Mar/2035 |
| CERBERUS LOAN FUNDING XL LLC | Issue of U.S.$346,800,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | USU1568PAA13 | 29/Mar/2023 | Listed | 22/Mar/2035 |
| CERBERUS LOAN FUNDING XL LLC | Issue of U.S.$51,600,000 Class B Senior Secured Floating Rate Notes due 2035 - 144A - GEM | US15675AAC36 | 29/Mar/2023 | Listed | 22/Mar/2035 |
| CERBERUS LOAN FUNDING XL LLC | Issue of U.S.$51,600,000 Class B Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | USU1568PAB95 | 29/Mar/2023 | Listed | 22/Mar/2035 |
| CERBERUS LOAN FUNDING XLVIII, LLC | up to $324,000,000 Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US15675JAA88 | 30/Oct/2024 | Listed | 15/Oct/2036 |
| CERBERUS LOAN FUNDING XLVIII, LLC | up to $324,000,000 Class A Senior Secured Floating Rate Notes due 2036 - RegS - GEM | USU1569MAA72 | 30/Oct/2024 | Listed | 15/Oct/2036 |
| CERBERUS LOAN FUNDING XVII, LTD. | USD 20000000 Class B Secured Deferrable Floating Rate Notes due 2028 - GEM | USG2030UAB29 | 13/Jan/2017 | Listed | 15/Jan/2028 |
| CERBERUS LOAN FUNDING XVII, LTD. | USD 240000000 Class A Senior Secured Floating Rate Notes due 2028 - GEM | USG2030UAA46 | 13/Jan/2017 | Listed | 15/Jan/2028 |
| CERBERUS LOAN FUNDING XXIV L.P. | Class A-1 Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US15672RAA32 | 16/Aug/2018 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CERBERUS LOAN FUNDING XXIV L.P. | Class A-1 Senior Secured Floating Rate Notes due 2030 - reg S - GEM | USG20306AA74 | 16/Aug/2018 | Listed | 15/Jul/2030 |
| CERBERUS LOAN FUNDING XXIV L.P. | Class A-2 Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US15672RAJ41 | 16/Aug/2018 | Listed | 15/Jul/2030 |
| CERBERUS LOAN FUNDING XXIV L.P. | Class A-2 Senior Secured Floating Rate Notes due 2030 - reg S - GEM | USG20306AE96 | 16/Aug/2018 | Listed | 15/Jul/2030 |
| CERBERUS LOAN FUNDING XXIV L.P. | Class B Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US15672RAC97 | 16/Aug/2018 | Listed | 15/Jul/2030 |
| CERBERUS LOAN FUNDING XXIV L.P. | Class B Senior Secured Floating Rate Notes due 2030 - reg S - GEM | USG20306AB57 | 16/Aug/2018 | Listed | 15/Jul/2030 |
| CERBERUS LOAN FUNDING XXIV L.P. | Class C Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US15672RAE53 | 16/Aug/2018 | Listed | 15/Jul/2030 |
| CERBERUS LOAN FUNDING XXIV L.P. | Class C Secured Deferrable Floating Rate Notes due 2030 - reg S - GEM | USG20306AC31 | 16/Aug/2018 | Listed | 15/Jul/2030 |
| CERBERUS LOAN FUNDING XXIV L.P. | Class D Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US15672RAG02 | 16/Aug/2018 | Listed | 15/Jul/2030 |
| CERBERUS LOAN FUNDING XXIV L.P. | Class D Secured Deferrable Floating Rate Notes due 2030 - reg S - GEM | USG20306AD14 | 16/Aug/2018 | Listed | 15/Jul/2030 |
| CERBERUS LOAN FUNDING XXVIII L.P. | Class A Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US15673EAA10 | 07/Dec/2020 | Listed | 15/Oct/2031 |
| CERBERUS LOAN FUNDING XXVIII L.P. | Class A Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG2030HAA35 | 07/Dec/2020 | Listed | 15/Oct/2031 |
| CERBERUS LOAN FUNDING XXVIII L.P. | Class B Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US15673EAB92 | 07/Dec/2020 | Listed | 15/Oct/2031 |
| CERBERUS LOAN FUNDING XXVIII L.P. | Class B Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG2030HAB18 | 07/Dec/2020 | Listed | 15/Oct/2031 |
| CERBERUS LOAN FUNDING XXVIII L.P. | Class C Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US15673EAC75 | 07/Dec/2020 | Listed | 15/Oct/2031 |
| CERBERUS LOAN FUNDING XXVIII L.P. | Class C Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG2030HAC90 | 07/Dec/2020 | Listed | 15/Oct/2031 |
| CERBERUS LOAN FUNDING XXVIII L.P. | Class D Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US15673EAD58 | 07/Dec/2020 | Listed | 15/Oct/2031 |
| CERBERUS LOAN FUNDING XXVIII L.P. | Class D Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG2030HAD73 | 07/Dec/2020 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CERBERUS LOAN FUNDING XXXIII L.P | Class A Senior Secured Floating Rate Notes due 2033 - 144A - GEM | US15674PAA57 | 26/Jul/2021 | Listed | 23/Jul/2033 |
| CERBERUS LOAN FUNDING XXXIII L.P | Class A Senior Secured Floating Rate Notes due 2033 - RegS - GEM | USG20322AA41 | 26/Jul/2021 | Listed | 23/Jul/2033 |
| CERBERUS LOAN FUNDING XXXIII L.P | Class B Senior Secured Floating Rate Notes due 2033 - 144A - GEM | US15674PAC14 | 26/Jul/2021 | Listed | 23/Jul/2033 |
| CERBERUS LOAN FUNDING XXXIII L.P | Class B Senior Secured Floating Rate Notes due 2033 - RegS - GEM | USG20322AB24 | 26/Jul/2021 | Listed | 23/Jul/2033 |
| CERBERUS LOAN FUNDING XXXIII L.P | Class C Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | US15674PAE79 | 26/Jul/2021 | Listed | 23/Jul/2033 |
| CERBERUS LOAN FUNDING XXXIII L.P | Class C Secured Deferrable Floating Rate Notes due 2033 - RegS - GEM | USG20322AC07 | 26/Jul/2021 | Listed | 23/Jul/2033 |
| CERBERUS LOAN FUNDING XXXIII L.P | Class D Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | US15674PAG28 | 26/Jul/2021 | Listed | 23/Jul/2033 |
| CERBERUS LOAN FUNDING XXXIII L.P | Class D Secured Deferrable Floating Rate Notes due 2033 - RegS - GEM | USG20322AD89 | 26/Jul/2021 | Listed | 23/Jul/2033 |
| CERBERUS LOAN FUNDING XXXVII, L.P. | U.S.$218,750,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US15672QAA58 | 05/May/2022 | Listed | 15/Apr/2034 |
| CERBERUS LOAN FUNDING XXXVII, L.P. | U.S.$218,750,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USU1569QAA86 | 05/May/2022 | Listed | 15/Apr/2034 |
| CERBERUS LOAN FUNDING XXXVIII L.P. | U.S.$28,000,000 Class B Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US15674XAG51 | 08/Dec/2022 | Listed | 15/Oct/2034 |
| CERBERUS LOAN FUNDING XXXVIII L.P. | U.S.$28,000,000 Class B Senior Secured Floating Rate Notes due 2034- Reg S - GEM | USU15697AD46 | 08/Dec/2022 | Listed | 15/Oct/2034 |
| CERBERUS LOAN FUNDING XXXVIII L.P. | U.S.$40,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US15674XAE04 | 08/Dec/2022 | Listed | 15/Oct/2034 |
| CERBERUS LOAN FUNDING XXXVIII L.P. | U.S.$40,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034- Reg S - GEM | USU15697AC62 | 08/Dec/2022 | Listed | 15/Oct/2034 |
| CERBERUS LOAN FUNDING XXXVIII L.P. | U.S.$79,000,000 Class A-1F Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | US15674XAC48 | 08/Dec/2022 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CERBERUS LOAN FUNDING XXXVIII L.P. | U.S.$79,000,000 Class A-1F Senior Secured Fixed Rate Notes due 2034- Reg S - GEM | USU15697AB89 | 08/Dec/2022 | Listed | 15/Oct/2034 |
| CERBERUS LOAN FUNDING XXXVIII L.P. | Up to U.S.$192,600,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US15674XAA81 | 08/Dec/2022 | Listed | 15/Oct/2034 |
| CERBERUS LOAN FUNDING XXXVIII L.P. | Up to US$192,600,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USU15697AA07 | 08/Dec/2022 | Listed | 15/Oct/2034 |
| CERVED GROUP S.P.A. | Senior Secured Fixed Rate Notes Due 2029 (Regulation S) - GEM | XS2445836286 | 24/Feb/2022 | Listed | 15/Feb/2029 |
| CERVED GROUP S.P.A. | Senior Secured Fixed Rate Notes Due 2029 (Rule 114A) - GEM | XS2445837177 | 24/Feb/2022 | Listed | 15/Feb/2029 |
| CERVED GROUP S.P.A. | Senior Secured Floating Rate Notes due 2029 (Regulation S) - GEM | XS2445840809 | 24/Feb/2022 | Listed | 15/Feb/2029 |
| CERVED GROUP S.P.A. | Senior Secured Floating Rate Notes due 2029 (Rule 114A) - GEM | XS2445841104 | 24/Feb/2022 | Listed | 15/Feb/2029 |
| CETIN GROUP N.V. | Series 1 - Issue of €500,000,000 3.125 per cent. Notes due 14 April 2027 - GEM | XS2468979302 | 14/Apr/2022 | Listed | 14/Apr/2027 |
| CFIP CLO 2017-1, LTD | USD 19,080,000 Class E Secured Deferrable Floating Rate Notes due 2030- 144A - GEM | US12528HAA86 | 08/Dec/2017 | Listed | 18/Jan/2030 |
| CFIP CLO 2017-1, LTD | USD 19,080,000 Class E Secured Deferrable Floating Rate Notes due 2030- Reg S - GEM | USG45005AA67 | 08/Dec/2017 | Listed | 18/Jan/2030 |
| CFIP CLO 2017-1, LTD | USD 25,045,000 Class D Secured Deferrable Floating Rate Notes due 2030- 144A - GEM | US12528JAG13 | 08/Dec/2017 | Listed | 18/Jan/2030 |
| CFIP CLO 2017-1, LTD | USD 25,045,000 Class D Secured Deferrable Floating Rate Notes due 2030- Reg S - GEM | USG45006AD89 | 08/Dec/2017 | Listed | 18/Jan/2030 |
| CFIP CLO 2017-1, LTD | USD 310,000,000 Class A Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US12528JAA43 | 08/Dec/2017 | Listed | 18/Jan/2030 |
| CFIP CLO 2017-1, LTD | USD 310,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Reg S - GEM | USG45006AA41 | 08/Dec/2017 | Listed | 18/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CFIP CLO 2017-1, LTD | USD 36,975,000 Class C Secured Deferrable Floating Rate Notes due 2030- 144A - GEM | US12528JAE64 | 08/Dec/2017 | Listed | 18/Jan/2030 |
| CFIP CLO 2017-1, LTD | USD 36,975,000 Class C Secured Deferrable Floating Rate Notes due 2030- Reg S - GEM | USG45006AC07 | 08/Dec/2017 | Listed | 18/Jan/2030 |
| CFIP CLO 2017-1, LTD | USD 47,750,000 Class B Senior Secured Floating Rate Notes due 2030- 144A - GEM | US12528JAC09 | 08/Dec/2017 | Listed | 18/Jan/2030 |
| CFIP CLO 2017-1, LTD | USD 47,750,000 Class B Senior Secured Floating Rate Notes due 2030- Reg S - GEM | USG45006AB24 | 08/Dec/2017 | Listed | 18/Jan/2030 |
| CGNPC INTERNATIONAL LIMITED | €500,000,000 2.000 per cent. Guaranteed Bonds due 2025 - GEM | XS1867412006 | 12/Sep/2018 | Listed | 11/Sep/2025 |
| CGNPC INTERNATIONAL LIMITED | EUR 500,000,000 1.625 per cent. Guaranteed Bonds due 2024 - GEM | XS1725553066 | 12/Dec/2017 | Listed | 11/Dec/2024 |
| CHARLOTTE 2023 FUNDING PLC | Issue of GBP 482,800,000 Class A Floating Rate Notes due 2046 - GEM | XS2673967951 | 08/Sep/2023 | Listed | 15/May/2046 |
| CHELMSFORD-PEMBROKE PROGRAMS 2 DESIGNATED ACTIVITY COMPANY | SEK 512,500,000 Portfolio Credit Linked Notes due 2026 - GEM | XS2597109870 | 28/Mar/2023 | Listed | 22/Mar/2026 |
| CHELMSFORD-PEMBROKE PROGRAMS 3 DESIGNATED ACTIVITY COMPANY | EUR 14,760,000 Portfolio Credit Linked Notes due January 2027 - GEM | XS2730328940 | 12/Dec/2023 | Listed | 31/Jan/2027 |
| CHELMSFORD-PEMBROKE PROGRAMS 4 DESIGNATED ACTIVITY COMPANY | NOK 348,500,000 Portfolio Credit Linked Notes due 31 January 2027 - GEM | XS2730329245 | 12/Dec/2023 | Listed | 31/Jan/2027 |
| CHELMSFORD-PEMBROKE PROGRAMS 5 DESIGNATED ACTIVITY COMPANY | EUR 47,000,000 Portfolio Credit Linked Notes due 2027 - GEM | XS2864520783 | 31/Jul/2024 | Listed | 31/Jul/2027 |
| CHELMSFORD-PEMBROKE PROGRAMS DESIGNATED ACTIVITY COMPANY | EUR 110,000,000 Portfolio Credit Linked Notes due 2027 - GEM | XS2491948910 | 19/Jul/2022 | Listed | 22/Mar/2027 |
| CHESNARA PLC | £200,000,000 4.750 per cent. Subordinated Tier 2 Notes due 2032 - GEM | XS2434439548 | 04/Feb/2022 | Listed | 04/Aug/2032 |
| CHINA EQUITY INVESTMENTS DESIGNATED ACTIVITY COMPANY | Segregated Series No.1 - USD100,000,000 Segregated Series No. 1 Securities due 2064 - GEM | XS1092174090 | 30/Jul/2014 | Listed | 31/Dec/2064 |
| CHINA EQUITY INVESTMENTS DESIGNATED ACTIVITY COMPANY | Segregated Series No.2 - USD 200,000,000 Segregated Series No.2 Securities due 2065 - GEM | XS1331900669 | 11/Dec/2015 | Listed | 31/Dec/2065 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CHINA EQUITY INVESTMENTS DESIGNATED ACTIVITY COMPANY | Series No.3 - USD 200000000 Segregated Series No.3 Securities due 2066 - GEM | XS1331876695 | 27/Jul/2016 | Listed | 31/Dec/2066 |
| CHURCHILL MMSLF CLO-II, LP | U.S.$123,250,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Accredited Investor - GEM | US17150EAB74 | 21/Apr/2023 | Listed | 01/Oct/2032 |
| CHURCHILL MMSLF CLO-II, LP | U.S.$123,250,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Reg S - GEM | USG21778AA63 | 21/Apr/2023 | Listed | 01/Oct/2032 |
| CHURCHILL MMSLF CLO-II, LP | U.S.$123,250,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Rule 144A - GEM | US17150EAA91 | 21/Apr/2023 | Listed | 01/Oct/2032 |
| CHURCHILL NCDLC CLO-I, LLC | U.S.$199,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - GEM | US17151JAA79 | 26/May/2022 | Listed | 20/Apr/2034 |
| CHURCHILL NCDLC CLO-I, LLC | U.S.$199,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 -(Rule 144A) - GEM | USU1713JAA98 | 26/May/2022 | Listed | 20/Apr/2034 |
| CHURCHILL NCDLC CLO-I, LLC | U.S.$31,500,000 Class C Secured Deferrable Floating Rate Notes due 2034 - GEM | US17151JAE91 | 26/May/2022 | Listed | 20/Apr/2034 |
| CHURCHILL NCDLC CLO-I, LLC | U.S.$31,500,000 Class C Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | USU1713JAC54 | 26/May/2022 | Listed | 20/Apr/2034 |
| CHURCHILL NCDLC CLO-I, LLC | U.S.$47,250,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | US17151JAC36 | 26/May/2022 | Listed | 20/Apr/2034 |
| CHURCHILL NCDLC CLO-I, LLC | U.S.$47,250,000 Class B Senior Secured Floating Rate Notes due 2034-(Rule 144A) - GEM | USU1713JAB71 | 26/May/2022 | Listed | 20/Apr/2034 |
| CHURCHILL NCDLC CLO-II, LLC | U.S.$100,500,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US17151LAC81 | 19/Feb/2024 | Listed | 20/Jan/2036 |
| CHURCHILL NCDLC CLO-II, LLC | U.S.$100,500,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USU1713LAB28 | 19/Feb/2024 | Listed | 20/Jan/2036 |
| CIBANCO, S.A., INSTITUCIÓN DE BANCA MÚLTIPLE, TRUST CIB/3332 | U.S.$600,000,000 4.375% Senior Notes due 2031 (Reg S) - GEM | USP26064AA66 | 11/Aug/2021 | Listed | 22/Jul/2031 |
| CIBANCO, S.A., INSTITUCIÓN DE BANCA MÚLTIPLE, TRUST CIB/3332 | U.S.$600,000,000 4.375% Senior Notes due 2031 (Rule 144A) - GEM | US171653AA64 | 11/Aug/2021 | Listed | 22/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €11,500,000 Class B-2-R Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2032 (144A) - GEM | XS2370637246 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €11,500,000 Class B-2-R Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2370636941 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €11,500,000 Class B-2-R Senior Secured Fixed Rate CM Non-Voting Notes due 2032 (144A) - GEM | XS2370637329 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €11,500,000 Class B-2-R Senior Secured Fixed Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2370637162 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €11,500,000 Class B-2-R Senior Secured Fixed Rate CM Voting Notes due 2032 (144A) - GEM | XS2370637089 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €11,500,000 Class B-2-R Senior Secured Fixed Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2370636867 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Regulation S) - GEM | XS2020694019 | 05/Aug/2019 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €12,000,000Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2020694100 | 05/Aug/2019 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (Regulation S) - GEM | XS2020690298 | 05/Aug/2019 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2020690454 | 05/Aug/2019 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D-R Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2032 (144A) - GEM | XS2370638137 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D-R Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2370637915 | 16/Aug/2021 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2032 (144A) - GEM | XS2370638640 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2370638566 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D-R Senior Secured Deferrable Floating RateC M Non-Voting Notes due 2032 (144A) - GEM | XS2370638210 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D-R Senior Secured Deferrable Floating RateC M Non-Voting Notes due 2032 (Reg S) - GEM | XS2370638053 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2032 (144A) - GEM | XS2370636198 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2370635620 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Non-Voting Notes due 2032 (144A) - GEM | XS2370635976 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2370635547 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Voting Notes due 2032 (144A) - GEM | XS2370635893 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2370635463 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2032 (144A) - GEM | XS2370637758 | 16/Aug/2021 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2370637592 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2032 (144A) - GEM | XS2370637832 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2370637675 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2032 (144A) - GEM | XS2370638483 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2370638301 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1-R Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2032 (144A) - GEM | XS2370636602 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1-R Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2370636354 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1-R Senior Secured Floating Rate CM Non-Voting Notes due 2032 (144A) - GEM | XS2370636784 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1-R Senior Secured Floating Rate CM Non-Voting Notes due 2032 (Reg S) - GEM | XS2370636438 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1-R Senior Secured Floating Rate CM Voting Notes due 2032 (144A) - GEM | XS2370636511 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1-R Senior Secured Floating Rate CM Voting Notes due 2032 (Reg S) - GEM | XS2370636271 | 16/Aug/2021 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €500,000Class Y Notes due 2032 (Regulation S) - GEM | XS2020695099 | 05/Aug/2019 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | €500,000Class Y Notes due 2032 (Rule 144A) - GEM | XS2020695255 | 02/Aug/2019 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | 20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Regulation S) - GEM | XS2020693805 | 05/Aug/2019 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | 20,000,000Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2020693987 | 05/Aug/2019 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | 33,000,000 Subordinated Notes due 2032 (Rule 144A) - GEM | XS2020694878 | 05/Aug/2019 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO I DESIGNATED ACTIVITY COMPANY | 33,000,000Subordinated Notes due 2032 (Regulation S) - GEM | XS2020694795 | 05/Aug/2019 | Listed | 15/Jul/2032 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2125923826 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2125924394 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes - GEM | XS2125924048 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2125924477 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Voting Notes - GEM | XS2125923743 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2125924121 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2125926175 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2125926258 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2125925953 | 22/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2125926092 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2125922695 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2125922935 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2125922778 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2125923073 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2125922422 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2125922851 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2125924634 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2125924980 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2125924717 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2125925011 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2125924550 | 22/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2125924808 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2125925284 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2125925797 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2125925441 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2125925870 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2125925102 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2125925524 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2125923230 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2125923586 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2125923313 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2125923669 | 22/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2125923156 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2125923404 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €37,700,000 Subordinated Notes due 2033 - GEM | XS2125926332 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €37,700,000 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2125926415 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €8,100,000 Class Y Notes due 2033 - GEM | XS2125927066 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO II DESIGNATED ACTIVITY COMPANY | €8,100,000 Class Y Notes due 2033 (Rule 144A) - GEM | XS2125927140 | 22/Apr/2020 | Listed | 15/Apr/2033 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2274529606 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2274529945 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2274529788 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2274530018 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes (Reg S) - GEM | XS2274529515 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2274529861 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class Y Notes due 2034 (Reg S) - GEM | XS2274533202 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class Y Notes due 2034 (Rule 144A) - GEM | XS2274533384 | 21/Jan/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2274532063 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2274532147 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2274530281 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2274530521 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2274530364 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2274530794 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes (Reg S) - GEM | XS2274530109 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2274530448 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €21,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2274530950 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €21,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2274531255 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €21,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2274531099 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €21,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2274531339 | 21/Jan/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €21,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Reg S) - GEM | XS2274530877 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €21,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2274531172 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2274528970 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2274529358 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2274529192 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2274529432 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes (Reg S) - GEM | XS2274528897 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2274529275 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €22,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2274531503 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €22,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2274531842 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €22,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2274531685 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €22,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2274531925 | 21/Jan/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €22,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Reg S) - GEM | XS2274531412 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €22,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2274531768 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €29,950,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2274532576 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €29,950,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2274532659 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €8,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2274532220 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO III DESIGNATED ACTIVITY COMPANY | €8,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2274532493 | 21/Jan/2021 | Listed | 15/Jan/2034 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2354689999 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2354690658 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-2 Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2035 (Regulation S) - GEM | XS2354687944 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-2 Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2354688249 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2035 (Regulation S) - GEM | XS2354688165 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-2 Senior Secured Fixed Rate CM Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2354688595 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-2 Senior Secured Fixed Rate CM Voting Notes due 2035 (Regulation S) - GEM | XS2354688322 | 19/Aug/2021 | Listed | 18/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-2 Senior Secured Fixed Rate CM Voting Notes due 2035 (Rule 144A) - GEM | XS2354688751 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €17,450,000 Class Y Notes due 2035 (Regulation S) - GEM | XS2357106504 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €17,450,000 Class Y Notes due 2035 (Rule 144A) - GEM | XS2357106686 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €20,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Regulation S) - GEM | XS2354690492 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €20,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2354690146 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2035 (Regulation S) - GEM | XS2354686623 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2354687191 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2035 (Regulation S) - GEM | XS2354686896 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2354687274 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2035 (Regulation S) - GEM | XS2354686979 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2035 (Rule 144A) - GEM | XS2354687357 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2035 (Regulation S) - GEM | XS2354688678 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2354688918 | 19/Aug/2021 | Listed | 18/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2035 (Regulation S) - GEM | XS2354688835 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2354689130 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2035 (Regulation S) - GEM | XS2354689056 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2035 (Rule 144A) - GEM | XS2354689304 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2035 (Regulation S) - GEM | XS2354689213 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2354689569 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2035 (Regulation S) - GEM | XS2354689486 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2354689726 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate CM Voting Notes due 2035 (Regulation S) - GEM | XS2354689643 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate CM Voting Notes due 2035 (Rule 144A) - GEM | XS2354690062 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2035 (Regulation S) - GEM | XS2354687431 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2354687787 | 19/Aug/2021 | Listed | 18/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2035 (Regulation S) - GEM | XS2354687514 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate CM Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2354687860 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate CM Voting Notes due 2035 (Regulation S) - GEM | XS2354687605 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate CM Voting Notes due 2035 (Rule 144A) - GEM | XS2354688082 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €34,900,000 Subordinated Notes due 2035 (Regulation S) - GEM | XS2354690575 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO IV DESIGNATED ACTIVITY COMPANY | €34,900,000 Subordinated Notes due 2035 (Rule 144A) - GEM | XS2354690229 | 19/Aug/2021 | Listed | 18/Oct/2035 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2390489602 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Rule 144A - GEM | XS2390490014 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €11,900,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2390490790 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €11,900,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2390490956 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €19,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2390490527 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €19,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2390490444 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2390490105 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2390489941 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Exchangeable Non-Voting due 2034 - GEM | XS2390489438 | 23/Nov/2021 | Listed | 23/Nov/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Exchangeable Non-Voting Notes due 2034 - Rule 144A - GEM | XS2390489354 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Non-Voting Notes due 2034 - GEM | XS2390488976 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Non-Voting Notes due 2034 - Rule 144A - GEM | XS2390489511 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Senior Secured Floating Rate Notes due 2034 - GEM | XS2390489198 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2390489271 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2390490360 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2390490287 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €30,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2390489784 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €30,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2390489867 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €35,300,000 Class Y Notes due 2034 - GEM | XS2390490873 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €35,300,000 Class Y Notes due 2034 - Rule 144A - GEM | XS2390491095 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €35,300,000 Subordinated Notes due 2034 - GEM | XS2390491251 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING CLO V DESIGNATED ACTIVITY COMPANY | €35,300,000 Subordinated Notes due 2034 - Rule 144A - GEM | XS2390491178 | 23/Nov/2021 | Listed | 23/Nov/2034 |
| CIFC EUROPEAN FUNDING VI DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2863283268 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2863283185 | 05/Sep/2024 | Listed | 15/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC EUROPEAN FUNDING VI DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2863283003 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2863282963 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2863282534 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2863282450 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2863281726 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2863281643 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2863282880 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2863282617 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €33,750,000 Subordinated Notes due 2037 - 144A - GEM | XS2863283425 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €33,750,000 Subordinated Notes due 2037 - RegS - GEM | XS2863283342 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2863282021 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC EUROPEAN FUNDING VI DAC | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2863281999 | 05/Sep/2024 | Listed | 15/Oct/2037 |
| CIFC FUNDING 2013-I, LTD | U.S.D 23,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2189QAE47 | 15/Aug/2017 | Listed | 16/Jul/2030 |
| CIFC FUNDING 2013-I, LTD | USD 24,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2189TAJ72 | 15/Aug/2017 | Listed | 16/Jul/2030 |
| CIFC FUNDING 2013-I, LTD | USD 313,700,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - GEM | USG2189TAF50 | 15/Aug/2017 | Listed | 16/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC FUNDING 2013-I, LTD | USD 39,400,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2189TAH17 | 15/Aug/2017 | Listed | 16/Jul/2030 |
| CIFC FUNDING 2013-I, LTD | USD 53,300,000 Subordinated Notes due 2030 - GEM | USG2189QAC80 | 02/Apr/2013 | Listed | 16/Jul/2030 |
| CIFC FUNDING 2013-I, LTD | USD 58,200,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - GEM | USG2189TAG34 | 15/Aug/2017 | Listed | 16/Jul/2030 |
| CIFC FUNDING 2013-I, LTD | USD 7,500,000 Class X Senior Secured Floating Rate Notes due 2030 - GEM | USG2189TAE85 | 15/Aug/2017 | Listed | 16/Jul/2030 |
| CIFC FUNDING 2013-III-R, LTD | USD 20,400,000 Class D Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US12552NAA46 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 20,400,000 Class D Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2203QAA43 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 21,200,000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US12552MAG33 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 21,200,000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2203LAD94 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 256,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US12552MAC29 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 256,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG2203LAB39 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 26,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US12552MAJ71 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 26,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2203LAE77 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 4,000,000 Class X Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US12552MAA62 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 4,000,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG2203LAA55 | 08/May/2018 | Listed | 24/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC FUNDING 2013-III-R, LTD | USD 44,800,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US12552MAE84 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 44,800,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG2203LAC12 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 49,000,000 Subordinated Notes due 2031 - 144A - GEM | US12549EAC66 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 49,000,000 Subordinated Notes Due 2031 - GEM | USG2203EAB95 | 12/Sep/2013 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 7,600,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US12552NAC02 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-III-R, LTD | USD 7,600,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2203QAB26 | 08/May/2018 | Listed | 24/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 15,000,000 Class A-2-RR Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US12549FBN87 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 15,000,000 Class A-2-RR Senior Secured Floating Rate Notes due 2031 - GEM | USG2202TAV38 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 23,500,000 Class C-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US12549FBQ19 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 23,500,000 Class C-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2202TAX93 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 26,000,000 Class E-RR Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US12549HAJ41 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 26,000,000 Class E-RR Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2202QAE73 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 305,000,000 Class A-1-RR Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US12549FBM05 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 305,000,000 Class A-1-RR Senior Secured Floating Rate Notes due 2031 - GEM | USG2202TAU54 | 14/Jun/2018 | Listed | 27/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC FUNDING 2013-IV LTD | USD 31,500,000 Class D-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US12549FBR91 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 31,500,000 Class D-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2202TAY76 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 45500000 Class 2 Subordinated Notes due 2031 - GEM | US12549HAH84 | 09/Dec/2013 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 59,000,000 Class B-RR Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US12549FBP36 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 59,000,000 Class B-RR Senior Secured Floating Rate Notes due 2031 - GEM | USG2202TAW11 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 6,250,000 Class F-RR Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US12549HAL96 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 6,250,000 Class F-RR Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2202QAF49 | 14/Jun/2018 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2013-IV LTD | USD 8000000 Class 1 Subordinated Notes due 2031 - GEM | USG2202QAB35 | 09/Dec/2013 | Listed | 27/Apr/2031 |
| CIFC FUNDING 2014, LTD | USD 14250000 Class F Deferrable Floating Rate Notes Due 2025 - GEM | USG2204CAB21 | 13/Mar/2014 | Listed | 18/Apr/2025 |
| CIFC FUNDING 2014, LTD | USD 20000000 Class B-2-R Floating Rate Notes Due 2025 - GEM | USG2203FAH31 | 26/Apr/2017 | Listed | 18/Apr/2025 |
| CIFC FUNDING 2014, LTD | USD 30000000 Class E Deferrable Floating Rate Notes Due 2025 - GEM | USG2204CAA48 | 13/Mar/2014 | Listed | 18/Apr/2025 |
| CIFC FUNDING 2014, LTD | USD 31750000 Class D Deferrable Floating Rate Notes Due 2025 - GEM | USG2203FAD27 | 13/Mar/2014 | Listed | 18/Apr/2025 |
| CIFC FUNDING 2014, LTD | USD 372250000 Class A-R Floating Rate Notes Due 2025 - GEM | USG2203FAF74 | 26/Apr/2017 | Listed | 18/Apr/2025 |
| CIFC FUNDING 2014, LTD | USD 47500000 Class C-R Deferrable Floating Rate Notes Due 2025 - GEM | USG2203FAJ96 | 26/Apr/2017 | Listed | 18/Apr/2025 |
| CIFC FUNDING 2014, LTD | USD 52750000 Class B-1-R Floating Rate Notes Due 2025 - GEM | USG2203FAG57 | 26/Apr/2017 | Listed | 18/Apr/2025 |
| CIFC FUNDING 2014-II-R, LTD. | USD 90,990,000 Subordinated Notes due 2030 (REG S) - GEM | USG2205GAB26 | 22/Jun/2018 | Listed | 24/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC FUNDING 2014-II-R, LTD. | USD 90,990,000 Subordinated Notes due 2030 (Rule 144A) - GEM | US12551FAC86 | 22/Jun/2018 | Listed | 24/Apr/2030 |
| CIFC FUNDING 2014-IV INVESTOR, LTD. | U.S.$56,253,750 Income Notes due 2030 - (Rule 144A) - GEM | US12549XAA81 | 09/Nov/2018 | Listed | 17/Oct/2030 |
| CIFC FUNDING 2014-IV INVESTOR, LTD. | USD 56,253,750 Income Notes due 2030 - GEM | USG22045AA92 | 17/Sep/2014 | Listed | 17/Oct/2030 |
| CIFC FUNDING 2014-V INVESTOR, LTD. | USD 16400000 Income Notes due 2027 - GEM | USG21447AA80 | 14/Jan/2015 | Listed | 17/Jan/2027 |
| CIFC FUNDING 2015-I, LTD. | USD 10,500,000 Class F-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 144A - GEM | US12548NAR44 | 28/Dec/2017 | Listed | 22/Jan/2031 |
| CIFC FUNDING 2015-I, LTD. | USD 10,500,000 Class F-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 Reg S - GEM | USG2202JAJ28 | 28/Dec/2017 | Listed | 22/Jan/2031 |
| CIFC FUNDING 2015-I, LTD. | USD 27,500,000 Class E-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 144A - GEM | US12548NAQ60 | 28/Dec/2017 | Listed | 22/Jan/2031 |
| CIFC FUNDING 2015-I, LTD. | USD 27,500,000 Class E-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 Reg S - GEM | USG2202JAH61 | 28/Dec/2017 | Listed | 22/Jan/2031 |
| CIFC FUNDING 2015-I, LTD. | USD 32,400,000 Class C-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 144A - GEM | US12548MBH79 | 28/Dec/2017 | Listed | 22/Jan/2031 |
| CIFC FUNDING 2015-I, LTD. | USD 32,400,000 Class C-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 Reg S - GEM | USG2201LAV11 | 28/Dec/2017 | Listed | 22/Jan/2031 |
| CIFC FUNDING 2015-I, LTD. | USD 36,600,000 Class D-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 144A - GEM | US12548MBJ36 | 28/Dec/2017 | Listed | 22/Jan/2031 |
| CIFC FUNDING 2015-I, LTD. | USD 36,600,000 Class D-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 Reg S - GEM | USG2201LAW93 | 28/Dec/2017 | Listed | 22/Jan/2031 |
| CIFC FUNDING 2015-I, LTD. | USD 390,150,000 Class A-RR Senior Secured Floating Rate Notes due 2031 144A - GEM | US12548MBF14 | 28/Dec/2017 | Listed | 22/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC FUNDING 2015-I, LTD. | USD 390,150,000 Class A-RR Senior Secured Floating Rate Notes due 2031 Reg S - GEM | USG2201LAT64 | 28/Dec/2017 | Listed | 22/Jan/2031 |
| CIFC FUNDING 2015-I, LTD. | USD 66,000,000 Class B-RR Senior Secured Floating Rate Notes due 2031 144A - GEM | US12548MBG96 | 28/Dec/2017 | Listed | 22/Jan/2031 |
| CIFC FUNDING 2015-I, LTD. | USD 66,000,000 Class B-RR Senior Secured Floating Rate Notes due 2031 Reg S - GEM | USG2201LAU38 | 28/Dec/2017 | Listed | 22/Jan/2031 |
| CIFC FUNDING 2015-IV, LTD | USD 42,900,000 Subordinated Notes due 2027 - GEM | USG2204EAC69 | 18/Sep/2015 | Listed | 20/Oct/2027 |
| CIFC FUNDING 2016-I, LTD. | USD 22000000 Class E Junior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG2140BAA38 | 12/Jan/2017 | Listed | 23/Oct/2028 |
| CIFC FUNDING 2016-I, LTD. | USD 28000000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG21910AC11 | 12/Jan/2017 | Listed | 23/Oct/2028 |
| CIFC FUNDING 2016-I, LTD. | USD 30000000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG21910AD93 | 12/Jan/2017 | Listed | 23/Oct/2028 |
| CIFC FUNDING 2016-I, LTD. | USD 322500000 Class A Senior Secured Floating Rate Notes due 2028 - GEM | USG21910AA54 | 12/Jan/2017 | Listed | 23/Oct/2028 |
| CIFC FUNDING 2016-I, LTD. | USD 49250000 Subordinated Notes due 2028 - GEM | USG2140BAB11 | 12/Jan/2017 | Listed | 23/Oct/2028 |
| CIFC FUNDING 2016-I, LTD. | USD 57500000 Class B Senior Secured Floating Rate Notes due 2028 - GEM | USG21910AB38 | 12/Jan/2017 | Listed | 23/Oct/2028 |
| CIFC FUNDING 2017-I, LTD. | USD 33600000 Class E Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG21465AA04 | 20/Mar/2017 | Listed | 23/Apr/2029 |
| CIFC FUNDING 2017-I, LTD. | USD 46400000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG2146BAE95 | 20/Mar/2017 | Listed | 23/Apr/2029 |
| CIFC FUNDING 2017-I, LTD. | USD 60400000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG2146BAD13 | 20/Mar/2017 | Listed | 23/Apr/2029 |
| CIFC FUNDING 2017-I, LTD. | USD 92000000 Class B Senior Secured Floating Rate Notes due 2029 - GEM | USG2146BAB56 | 20/Mar/2017 | Listed | 23/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC FUNDING 2017-II, LTD. | U.S.$33,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US12550YAU82 | 16/Jul/2021 | Listed | 20/Apr/2030 |
| CIFC FUNDING 2017-II, LTD. | U.S.$33,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG2148LAK10 | 16/Jul/2021 | Listed | 20/Apr/2030 |
| CIFC FUNDING 2017-II, LTD. | U.S.$362,250,000 Class A-R Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US12550YAN40 | 16/Jul/2021 | Listed | 20/Apr/2030 |
| CIFC FUNDING 2017-II, LTD. | U.S.$362,250,000 Class A-R Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG2148LAG08 | 16/Jul/2021 | Listed | 20/Apr/2030 |
| CIFC FUNDING 2017-II, LTD. | U.S.$38,750,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US12550YAS37 | 16/Jul/2021 | Listed | 20/Apr/2030 |
| CIFC FUNDING 2017-II, LTD. | U.S.$38,750,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG2148LAJ47 | 16/Jul/2021 | Listed | 20/Apr/2030 |
| CIFC FUNDING 2017-II, LTD. | U.S.$69,000,000 Class B-R Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US12550YAQ70 | 16/Jul/2021 | Listed | 20/Apr/2030 |
| CIFC FUNDING 2017-II, LTD. | U.S.$69,000,000 Class B-R Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG2148LAH80 | 16/Jul/2021 | Listed | 20/Apr/2030 |
| CIFC FUNDING 2017-II, LTD. | USD 26,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2146YAA76 | 15/Jun/2017 | Listed | 20/Apr/2030 |
| CIFC FUNDING 2017-II, LTD. | USD 3,000,000 Class 2 Subordinated Notes due 2030 - GEM | USG2146YAD16 | 15/Jun/2017 | Listed | 20/Apr/2030 |
| CIFC FUNDING 2017-II, LTD. | USD 51,500,000 Class 1 Subordinated Notes due 2030 - GEM | USG2146YAC33 | 15/Jun/2017 | Listed | 20/Apr/2030 |
| CIFC FUNDING 2017-III, LTD. | USD 63650000 Subordinated Notes due 2030 - GEM | USG2189GAB26 | 20/Jul/2017 | Listed | 20/Jul/2030 |
| CIFC FUNDING 2017-IV, LTD. | U.S.$44,570,000 Class B-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US12551JAQ94 | 07/Jul/2021 | Listed | 24/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC FUNDING 2017-IV, LTD. | U.S.$44,570,000 Class B-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG2149PAH85 | 07/Jul/2021 | Listed | 24/Oct/2030 |
| CIFC FUNDING 2017-IV, LTD. | U.S.$49,140,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US12551JAS50 | 07/Jul/2021 | Listed | 24/Oct/2030 |
| CIFC FUNDING 2017-IV, LTD. | U.S.$49,140,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG2149PAJ42 | 07/Jul/2021 | Listed | 24/Oct/2030 |
| CIFC FUNDING 2017-IV, LTD. | U.S.$520,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US12551JAL08 | 07/Jul/2021 | Listed | 24/Oct/2030 |
| CIFC FUNDING 2017-IV, LTD. | U.S.$520,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG2149PAF20 | 07/Jul/2021 | Listed | 24/Oct/2030 |
| CIFC FUNDING 2017-IV, LTD. | U.S.$88,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US12551JAN63 | 07/Jul/2021 | Listed | 24/Oct/2030 |
| CIFC FUNDING 2017-IV, LTD. | U.S.$88,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG2149PAG03 | 07/Jul/2021 | Listed | 24/Oct/2030 |
| CIFC FUNDING 2017-IV, LTD. | USD 34,290,000 Class D Junior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2149KAA46 | 03/Oct/2017 | Listed | 24/Oct/2030 |
| CIFC FUNDING 2017-IV, LTD. | USD 72,000,000 Subordinated Notes due 2030 - GEM | USG2149KAB29 | 03/Oct/2017 | Listed | 24/Oct/2030 |
| CIFC FUNDING 2018-I, LTD. | USD 110,000,000 Class B Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US12551RAC25 | 29/Mar/2018 | Listed | 18/Apr/2031 |
| CIFC FUNDING 2018-I, LTD. | USD 110,000,000 Class B Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG2151FAB88 | 29/Mar/2018 | Listed | 18/Apr/2031 |
| CIFC FUNDING 2018-I, LTD. | USD 45,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12547WAA27 | 29/Mar/2018 | Listed | 18/Apr/2031 |
| CIFC FUNDING 2018-I, LTD. | USD 45,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG21510AA33 | 29/Mar/2018 | Listed | 18/Apr/2031 |

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|---|---|---|---|---|---|
| CIFC FUNDING 2018-I, LTD. | USD 55,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12551RAE80 | 29/Mar/2018 | Listed | 18/Apr/2031 |
| CIFC FUNDING 2018-I, LTD. | USD 55,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2151FAC61 | 29/Mar/2018 | Listed | 18/Apr/2031 |
| CIFC FUNDING 2018-I, LTD. | USD 60,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12551RAG39 | 29/Mar/2018 | Listed | 18/Apr/2031 |
| CIFC FUNDING 2018-I, LTD. | USD 60,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2151FAD45 | 29/Mar/2018 | Listed | 18/Apr/2031 |
| CIFC FUNDING 2018-I, LTD. | USD 650,000,000 Class A Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US12551RAA68 | 29/Mar/2018 | Listed | 18/Apr/2031 |
| CIFC FUNDING 2018-I, LTD. | USD 650,000,000 Class A Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG2151FAA06 | 29/Mar/2018 | Listed | 18/Apr/2031 |
| CIFC FUNDING 2018-I, LTD. | USD 99,250,000 Subordinated Notes due 2031 (144A) - GEM | US12547WAC82 | 29/Mar/2018 | Listed | 18/Apr/2031 |
| CIFC FUNDING 2018-I, LTD. | USD 99,250,000 Subordinated Notes due 2031 (Reg S) - GEM | USG21510AB16 | 29/Mar/2018 | Listed | 18/Apr/2031 |
| CIFC FUNDING 2018-II, LTD. | U.S.$78,325,000 Subordinated Notes due 2031 (144A) - GEM | US17180YAC57 | 26/Jun/2018 | Listed | 20/Apr/2031 |
| CIFC FUNDING 2018-II, LTD. | U.S.$78,325,000 Subordinated Notes due 2031 (Reg S) - GEM | USG3165WAB30 | 26/Jun/2018 | Listed | 20/Apr/2031 |
| CIFC FUNDING 2018-III LTD | Class A Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US12551YAA10 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Class A Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG22024AA48 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Class B Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US12551YAC75 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Class B Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG22024AB21 | 20/Aug/2018 | Listed | 18/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC FUNDING 2018-III LTD | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12551YAE32 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG22024AC04 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12551YAG89 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG22024AD86 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Class E Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12552BAA08 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Class E Junior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG22022AA81 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Class F Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US12552BAC63 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Class F Junior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG22022AB64 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Subordinated Notes Due 2031 (144A) - GEM | US12552BAE20 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-III LTD | Subordinated Notes due 2031 (Reg S) - GEM | USG22022AC48 | 20/Aug/2018 | Listed | 18/Jul/2031 |
| CIFC FUNDING 2018-IV, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US17181TAA97 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG2153DAA30 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US17181TAC53 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG2153DAB13 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Class B Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US17181TAE10 | 08/Oct/2018 | Listed | 17/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC FUNDING 2018-IV, LTD. | Class B Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2153DAC95 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US17181TAG67 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2153DAD78 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Class D Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US17182HAA41 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Class D Junior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2163NAA93 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Class E Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US17182HAC07 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Class E Junior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG2163NAB76 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Subordinated Notes Due 2031 (144A) - GEM | US17182HAE62 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2018-IV, LTD. | Subordinated Notes due 2031 (Reg S) - GEM | USG2163NAC59 | 08/Oct/2018 | Listed | 17/Oct/2031 |
| CIFC FUNDING 2019-II LTD | Class A Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US12554AAA07 | 24/Apr/2019 | Listed | 17/Apr/2030 |
| CIFC FUNDING 2019-II LTD | Class A Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG2164YAA40 | 24/Apr/2019 | Listed | 17/Apr/2030 |
| CIFC FUNDING 2019-II LTD | Class B Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US12554AAC62 | 24/Apr/2019 | Listed | 17/Apr/2030 |
| CIFC FUNDING 2019-II LTD | Class B Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG2164YAB23 | 24/Apr/2019 | Listed | 17/Apr/2030 |
| CIFC FUNDING 2019-II LTD | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US12554AAE29 | 24/Apr/2019 | Listed | 17/Apr/2030 |
| CIFC FUNDING 2019-II LTD | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG2164YAC06 | 24/Apr/2019 | Listed | 17/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CIFC FUNDING 2019-II LTD | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US12554AAG76 | 24/Apr/2019 | Listed | 17/Apr/2030 |
| CIFC FUNDING 2019-II LTD | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG2164YAD88 | 24/Apr/2019 | Listed | 17/Apr/2030 |
| CIFC FUNDING 2019-II LTD | Class E Junior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US12554FAA93 | 24/Apr/2019 | Listed | 17/Apr/2030 |
| CIFC FUNDING 2019-II LTD | Class E Junior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG2165BAA38 | 24/Apr/2019 | Listed | 17/Apr/2030 |
| CIFC FUNDING 2019-II LTD | Subordinated Notes due 2030 (144A) - GEM | US12554FAC59 | 24/Apr/2019 | Listed | 17/Apr/2030 |
| CIFC FUNDING 2019-II LTD | Subordinated Notes due 2030 (Reg S) - GEM | USG2165BAB11 | 24/Apr/2019 | Listed | 17/Apr/2030 |
| CIFC FUNDING 2019-III, LTD. | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | US12554VAJ52 | 26/Jun/2019 | Listed | 16/Jul/2032 |
| CIFC FUNDING 2019-III, LTD. | Subordinated Notes due 2032 (144A) - GEM | US12554UAC27 | 26/Jun/2019 | Listed | 16/Jul/2032 |
| CIFC FUNDING 2019-III, LTD. | Subordinated Notes due 2032 (Reg S) - GEM | USG21653AB96 | 26/Jun/2019 | Listed | 16/Jul/2032 |
| CIFC FUNDING INCOME NOTES 2013-II, LTD. | USD 27,395,000 Income Notes due 2025 - GEM | USG21446AA08 | 20/Jun/2013 | Listed | 21/Apr/2025 |
| CIFC-LBC MIDDLE MARKET CLO 2023-1 LLC | U.S.$232,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - GEM | USU17160AA76 | 19/Sep/2023 | Listed | 20/Oct/2035 |
| CIFC-LBC MIDDLE MARKET CLO 2023-1 LLC | U.S.$232,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035- (Rule 114A) - GEM | US171937AA39 | 19/Sep/2023 | Listed | 20/Oct/2035 |
| CIMA FINANCE DESIGNATED ACTIVITY COMPANY | 2017-4 - Series 2017-4 Floating Rate Secured Limited Recourse Notes due 2032 - GEM | XS1649640197 | 11/Aug/2017 | Listed | 15/Sep/2032 |
| CITIBANK, N.A. | 10,147,500,000Global Depositary Notes Representing Dominican Pesos Denominated Bonds due March 5, 2032 - GEM | XS1597325767 | 01/Jun/2018 | Listed | 05/Mar/2032 |
| CITIBANK, N.A. | 380,000,000 Global Depositary Notes (US Dollar denominated) representing 12.1493% FGN Bonds due July 18 2034 issued by the Federal Republic of Nigeria - GEM | XS1107281153 | 18/Aug/2017 | Listed | 18/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing 8.000% Bonos de Deuda Soberana due 2028 issued by the Dominican Republic - GEM | USP3579ECL94 | 23/Aug/2021 | Listed | 11/Jun/2028 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing 8.625% Bonos de Deuda Soberana due 2031 issued by the Dominican Republic - GEM | USP3579ECM77 | 23/Aug/2021 | Listed | 11/Jun/2031 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing 14.00% Noted due April 23 2033 issued by the Federal Republic of Zambia - GEM | XS1813149744 | 30/May/2018 | Listed | 23/Apr/2033 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing 3.362% Treasury Bonds (Bonos del Tesoro) due 2031 issued by the Republic of Panama - GEM | USP90603AP97 | 27/Aug/2021 | Listed | 30/Jun/2031 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing 405,000,000 GDNs due 26 February 2025 issued by Ukraine, represented by the Minister of Finance of Ukraine - GEM | XS2014271774 | 15/Jul/2019 | Listed | 26/Feb/2025 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 1,000,000 GDNs representing 13.625% Bonds due 2034 issued by the Dominican Republic - GEM | XS2587319729 | 31/May/2023 | Listed | 10/Feb/2034 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 100,000 GDNs representing 10.00% Bonds due 2030 issued by the Dominican Republic - GEM | XS2313579711 | 31/May/2023 | Listed | 28/Feb/2030 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 100,000 GDNs representing 10.250% Bonds due 2035 issued by the Dominican Republic - GEM | XS2313587490 | 31/May/2023 | Listed | 28/Feb/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 100,000 GDNs representing 10.875% Bonds due 2040 issued by the Dominican Republic - GEM | XS2313588548 | 31/May/2023 | Listed | 28/Feb/2040 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 173,157 GDNs representing 10.75% Bonds due 2029 issued by the Dominican Republic - GEM | XS2079033028 | 31/May/2023 | Listed | 08/Nov/2029 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 250,000 GDNs representing 11.375% Bonds due 2040 issued by the Dominican Republic - GEM | XS2132483830 | 31/May/2023 | Listed | 06/Jan/2040 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 299,936 GDNs representing 10.375% Bonds due 2030 issued by the Dominican Republic - GEM | XS2107328960 | 31/May/2023 | Listed | 11/Jan/2030 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 300,000 GDNs representing 10.875% Bonds due 2035 issued by the Dominican Republic - GEM | XS2313587144 | 31/May/2023 | Listed | 05/Jan/2035 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 320,000 GDNs representing 11.50% Bonds due 2034 issued by the Dominican Republic - GEM | XS1936099610 | 31/May/2023 | Listed | 11/Jan/2034 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 320,000 GDNs representing 12.75% Bonds due 2029 issued by the Dominican Republic - GEM | XS2538786737 | 31/May/2023 | Listed | 23/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 400,000 GDNs representing 10.75% Bonds due 2028 issued by the Dominican Republic - GEM | XS1865319815 | 31/May/2023 | Listed | 11/Aug/2028 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 700,000 GDNs representing 13.00% Bonds due 2034 issued by the Dominican Republic - GEM | XS2490821126 | 31/May/2023 | Listed | 10/Jun/2034 |
| CITIBANK, N.A. | Global Depositary Notes (US Dollar denominated) representing up to a maximum of 92,080 GDNs representing 13.50% Bonds due 2028 issued by the Dominican Republic - GEM | XS0942897181 | 05/May/2023 | Listed | 05/May/2028 |
| CITIBANK, N.A. | U.S.$17,410,000 Republic of Panama 3.750%Treasury Notes (Notas del Tesoro) due 2026 in the Form of Global Depositary Notes - GEM | USP90603AN40 | 01/May/2019 | Listed | 17/Apr/2026 |
| CITIBANK, N.A. | Up to 150,000 Global Depositary Notes (US Dollar denominated) representing 10.375% Notes due 6 March 2026 issued by the Dominican Republic - GEM | XS1243876551 | 10/Jul/2018 | Listed | 06/Mar/2026 |
| CITIBANK, N.A. | Up to 150,000,000,000 Global Depositary Notes (US Dollar denominated) representing 12.49% FGN Bonds due May 22 2029 issued by the Federal Republic of Nigeria - GEM | XS0875629726 | 18/Aug/2017 | Listed | 22/May/2029 |
| CITIBANK, N.A. | Up To 160,000 Global Depositary Notes (US Dollar denominated) representing 11.00% Notes due December 4, 2026 issued by the Dominican Republic - GEM | XS1433115893 | 10/Jul/2018 | Listed | 04/Dec/2026 |
| CITIBANK, N.A. | Up to 196,300,000,000 Global Depositary Notes (US Dollar denominated) representing 16.2884% FGN Bonds due March 17 2027 issued by the Federal Republic of Nigeria - GEM | XS1622742440 | 18/Aug/2017 | Listed | 17/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIBANK, N.A. | Up to 200,000 Global Depositary Notes (US Dollar denominated) representing 10.875% Notes due January 14, 2026 issued by the Dominican Republic - GEM | XS1355504181 | 10/Jul/2018 | Listed | 14/Jan/2026 |
| CITIBANK, N.A. | Up to 200,000 Global Depositary Notes (US Dollar denominated) representing 11.00% Notes due 6 November 2026 issued by the Dominican Republic. - GEM | XS1410454406 | 10/Jul/2018 | Listed | 06/Nov/2026 |
| CITIBANK, N.A. | Up to 200,000,000,000 Global Depositary Notes (US Dollar denominated) representing 8.50% FGN Bonds due November 20 2029 issued by the Federal Republic of Nigeria - GEM | XS0875630062 | 18/Aug/2017 | Listed | 20/Nov/2029 |
| CITIBANK, N.A. | Up to 241,090,000,000 Global Depositary Notes (US Dollar denominated) representing 16.2499% FGN Bonds due April 18 2037 issued by the Federal Republic of Nigeria - GEM | XS1622743505 | 18/Aug/2017 | Listed | 18/Apr/2037 |
| CITIBANK, N.A. | Up To 300,000 Global Depositary Notes (US Dollar denominated) representing 11.375% due July 6, 2029 issued by the Dominican Republic - GEM | XS1097889965 | 10/Jul/2018 | Listed | 06/Jul/2029 |
| CITIBANK, N.A. | Up to 507,050 Global Depositary Notes (US Dollar denominated) representing 11.25% Notes due February 5, 2027 issued by the Dominican Republic - GEM | XS1514991048 | 10/Jul/2018 | Listed | 05/Feb/2027 |
| CITIBANK, N.A. | Up to 52,440,000,000 Global Depositary Notes (US Dollar Denominated) representing FGN Bonds due February 23, 2028 issued by the Federal Government of Nigeria. - GEM | XS1785467835 | 13/Apr/2018 | Listed | 23/Feb/2028 |
| CITIBANK, N.A. | Up to 591,568,208,000 Global Depositary Notes (US Dollar denominated) representing 10.00% FGN Bonds due July 23 2030 issued by the Fereral Republic of Nigeria - GEM | US65412AAQ58 | 18/Aug/2017 | Listed | 23/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIBANK, N.A. | Up to 611,918,000,000 Global Depositary Notes (US Dollar denominated) representing 12.50% FGN Bonds due January 22 2026 issued by the Federal Republic of Nigeria - GEM | XS1622742010 | 18/Aug/2017 | Listed | 22/Jan/2026 |
| CITIBANK, N.A. | Up to 668,100,000,000 Global Depositary Notes (US Dollar denominated) representing 12.4% FGN Bonds due March 18 2036 issued by the Federal Republic of Nigeria - GEM | XS1622742952 | 18/Aug/2017 | Listed | 18/Mar/2036 |
| CITIBANK, N.A. | Up to 75,000,001,000 Global Depositary Notes (US Dollar denominated) representing 15.00% FGN Bonds due November 28 2028 issued by the Fereral Republic of Nigeria - GEM | XS0875628918 | 18/Aug/2017 | Listed | 28/Nov/2028 |
| CITIBANK, N.A. | Up to 90,000 Global Depositary Notes (US Dollar denominated) representing 18.50% Notes due February 4, 2028 issued by the Dominican Republic - GEM | XS0900687921 | 10/Jul/2018 | Listed | 04/Feb/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2020-- 0911 - Issue of 18,931 Memory Barrier Warrants linked to the Worst Performing of Best Buy Co, Alexion Pharmaceuticals Inc, Sanofi and United Parcel Service Inc (the "Warrants") - GEM | LU2079228461 | 09/Apr/2020 | Listed | 02/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2024-0182 - Issue of SGD 420,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) (CGMFL2024-0182) - GEM | XS2709435783 | 19/Jan/2024 | Listed | 22/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2024-0364 - Issue of JPY 100,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2709407220 | 17/Jan/2024 | Listed | 21/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2024-0558 - Issue of USD 1,680,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709392877 | 02/Feb/2024 | Listed | 10/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2024-1288 - Issue of USD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732060608 | 05/Feb/2024 | Listed | 12/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2024-2125 - Issue of USD 400,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs (the Certificates) - Series CGMFL2024-2125 - GEM | XS2749649104 | 13/Mar/2024 | Listed | 17/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2024-2479 - Issue of HKD 3,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749610403 | 20/Mar/2024 | Listed | 24/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2024-2568 - Issue of HKD 2,000,000 in Notional Amount of Digital Plus Participation Certificates linked to the Shares of Sun Hung Kai Properties Limited (the Certificates) - GEM | XS2749613332 | 02/Apr/2024 | Listed | 07/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2024-2830 - Issue of HKD 2,600,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2749584996 | 09/Apr/2024 | Listed | 11/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2024-3149 - Issue of USD 260,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Alibaba Group Holding Limited (the Certificates) - GEM | XS2776790276 | 15/Apr/2024 | Listed | 17/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2024-3480 - Issue of HKD 2,000,000 in Notional Amount of Worst of Enhanced Barrier Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2776758117 | 25/Apr/2024 | Listed | 29/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | CGMFL2024-6006 - Issue of USD 390,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827856506 | 12/Jul/2024 | Listed | 21/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL15881 - Issue of RUB 50,000,000 3-Years Capital at Risk Notes linked to the STRGVT30 Index, due March 2023 - GEM | XS2191227219 | 03/Jul/2020 | Listed | 02/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4922 - Issue of USD 200,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares - GEM | XS2803511489 | 18/Jun/2024 | Listed | 23/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10285 - Issue of USD 666,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due November 2025 - GEM | XS2079072273 | 27/Nov/2019 | Listed | 28/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10380 - Issue of USD 557,000 Capital at Risk Volatility Target Securities linked to a Mutual Fund Basket due December 2024 - GEM | XS2079068594 | 27/Nov/2019 | Listed | 02/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10769 - Issue of USD 321,000 Capital at Risk Volatility Target Securities linked to a Mutual Fund Basket due December 2024 - GEM | XS2087686031 | 30/Dec/2019 | Listed | 31/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL10788 - Issue of USD 769,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due January 2026 - GEM | XS2087661125 | 02/Jan/2020 | Listed | 02/Jan/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11062 - Issue of USD 285,000 Capital at Risk Securities due January 2025 linked to the ROBO Global Robotics and Automation Index - GEM | XS2098054211 | 23/Jan/2020 | Listed | 27/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11069 - Issue of RUB 15,000,000 Capital at Risk Volatility Target Securities linked to the Solactive Bond and Global Equity Funds Index, due December 2024 - GEM | XS2098058477 | 31/Jan/2020 | Listed | 03/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11310 - Issue of USD 298,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due February 2026 - GEM | XS2107553658 | 03/Feb/2020 | Listed | 05/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL11442 - Issue of USD 229,000 5-Years Capital at Risk Notes linked to the SMCMAAFS Index, due January 2025 - GEM | XS2107529195 | 04/Feb/2020 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL12253 - Issue of USD 200,000 Capital at Risk Volatility Target Securities linked to a Mutual Fund Basket due March 2025 - GEM | XS2121394246 | 11/Mar/2020 | Listed | 03/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL12254 - Issue of RUB 15,750,000 Capital at Risk Volatility Target Securities linked to the Solactive Bond and Global Equity Funds Index, due January 2025 - GEM | XS2121399120 | 28/Feb/2020 | Listed | 03/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL12358 - Issue of USD 2,000,000 Coupon Barrier Notes linked to the Worst Performing of Share Basket, due March 2025 - GEM | XS2121375708 | 28/Feb/2020 | Listed | 25/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL12736 - Issue of USD 377,000 5-Years Capital at Risk Notes linked to the SMCMAAFS Index, due March 2025 - GEM | XS2125463641 | 18/May/2020 | Listed | 14/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL12837 - Issue of USD 217,000 Memory Coupon Barrier Notes linked to the Worst Performing of Share Basket, due March 2025 - GEM | XS2125440946 | 13/Mar/2020 | Listed | 14/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL12963 - Issue of USD 402,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due March 2026 - GEM | XS2130118719 | 18/May/2020 | Listed | 18/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13490 - Issue of USD 369,000 Capital at Risk Volatility Target Securities linked to a Mutual Fund Basket due March 2025 - GEM | XS2137933144 | 26/Mar/2020 | Listed | 31/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13667 - Issue of USD 200,000 5-Years Capital at Risk Notes linked to the SMCMAAFS Index, due April 2025 - GEM | XS2147106848 | 14/Apr/2020 | Listed | 14/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13799 - Issue of USD 380,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due April 2026 - GEM | XS2147089226 | 17/Apr/2020 | Listed | 22/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL13868 - Issue of USD 200,000 Capital at Risk Volatility Target Securities linked to a Mutual Fund Basket due April 2025 - GEM | XS2147096270 | 18/May/2020 | Listed | 29/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL14754 - Issue of USD 596,000 Capital at Risk Volatility Target Securities linked to a Mutual Fund Basket due June 2025 - GEM | XS2165884441 | 28/May/2020 | Listed | 02/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL15078 - Issue of USD 200,000 5-Years Capital at Risk Notes linked to the SMCMAAFS Index, due June 2025 - GEM | XS2176826811 | 12/Jun/2020 | Listed | 12/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL15848 - Issue of USD 200,000 Coupon Notes linked to the Solactive Technology Funds Index, due March 2025 - GEM | XS2191231914 | 30/Jun/2020 | Listed | 14/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL16507 - Issue of RUB 17,750,000 Capital at Risk Call Volatility Target Securities linked to the The Solactive Bond and Global Equity Funds Index, due June 2025 - GEM | XS2198470259 | 27/Jul/2020 | Listed | 03/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL17387 - Issue of USD 165,000 Coupon Notes linked to the Solactive Bond and Global Equity Funds Index, due September 2025 - GEM | XS2216980370 | 28/Aug/2020 | Listed | 02/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL18403 - Issue of USD 598,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due September 2026 - GEM | XS2225263610 | 22/Sep/2020 | Listed | 22/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL18732 - Issue of USD 173,000 Coupon Notes linked to Citi Bespoke Mutual Fund Series 4 Index, due September 2025 - GEM | XS2225221295 | 28/Sep/2020 | Listed | 30/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19428 - Issue of USD 1,324,000 Memory Coupon Barrier Autocall Notes linked to the Worst Performing of Share Basket, due October 2025 - GEM | XS2236287707 | 14/Oct/2020 | Listed | 14/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19777 - Issue of USD 100,000 Coupon Notes linked to Citi Bespoke Mutual Fund Series 4 Index, due October 2025 - GEM | XS2240090972 | 23/Oct/2020 | Listed | 29/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19778 - Issue of USD 956,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due October 2026 - GEM | XS2240090204 | 28/Oct/2020 | Listed | 27/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL19787 - Issue of RUB 8,000,000 Capital at Risk Call Volatility Target Securities linked to The Solactive Bond and Global Equity Funds Index, due September 2025 - GEM | XS2240076807 | 11/Nov/2020 | Listed | 03/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2019-2901 - Issue of 20,000 Memory Barrier Warrants based upon the worst performing of The Walt Disney Company,Netflix Inc., Electronic Arts Inc. and Vivendi S.A. (the "Warrants") - GEM | LU1924379388 | 22/Nov/2019 | Listed | 15/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-0027 - Issue of 140 Call Warrants linked to the SMIDAI – Solactive Momentum Intelligent Dynamic Allocation Index - GEM | LU1924412429 | 15/Jan/2020 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-0172 - Issue of 40,000 Memory Barrier Warrants based upon the worst performing of NVIDIA Corp, QUALCOMM Inc, International Business Machines Corp, Intel Corp and Cisco Systems Inc due 21 January 2025 - GEM | LU1924462523 | 05/Feb/2020 | Listed | 04/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-0322 - Issue of 6,510 Memory Barrier Warrants based upon the worst performing of NVIDIA Corp, QUALCOMM Inc, International Business Machines Corp, Alphabet Inc and Cisco Systems Inc due February 2025 - GEM | LU1924492868 | 11/Mar/2020 | Listed | 24/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-0370 - Issue of 8,576 Memory Barrier Warrants based upon the worst performing of Fortinet Inc, Spunk Inc, VMware Inc, Check Point Software Technologies Ltd and Palo Alto Networks Inc due 03 March 2025 - GEM | LU1924496695 | 11/Mar/2020 | Listed | 03/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-0414 - Issue of 5,000 Memory Barrier Warrants linked to the Worst Performing of Best Buy Co, Alexion Pharmaceuticals Inc, Sanofi and United Parcel Service Inc due 03 March 2025 - GEM | LU2064568335 | 02/Mar/2020 | Listed | 03/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-0567 - Issue of 20,000 Memory Barrier Warrants linked to the Worst Performing of Best Buy Co, Alexion Pharmaceuticals Inc, Sanofi and United Parcel Service Inc (the "Warrants") - GEM | LU2064580629 | 13/Mar/2020 | Listed | 13/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-0710 - Issue of 30,000 Memory Barrier Warrants based upon the worst performing of NVIDIA Corp, QUALCOMM Inc, International Business Machines Corp, Alphabet Inc and Cisco Systems Inc due March 2025 - GEM | LU2064597789 | 19/Mar/2020 | Listed | 19/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-0777 - Issue of 31,996 Memory Barrier Warrants based upon the worst performing of NVIDIA Corp, QUALCOMM Inc, International Business Machines Corp, Alphabet Inc and Cisco Systems Inc due March 2025 - GEM | LU2064615193 | 02/Apr/2020 | Listed | 26/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-0930 - Issue of 7,159 Memory Barrier Warrants linked to the Worst Performing of Best Buy Co, Alexion Pharmaceuticals Inc., Sanofi and United Parcel Service Inc. due April 2025 - GEM | LU2079223660 | 03/Apr/2020 | Listed | 01/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-1480 - Issue of 20,000 Memory Barrier Warrants based upon the worst performing of International Business Machines Corp, Cisco Systems Inc, Adobe Inc, Apple Inc and HP Inc (the "Warrants") due 23 June 2025 - GEM | LU2111036807 | 23/Jun/2020 | Listed | 23/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-1639 - Issue of 5,014 Memory Barrier Warrants based upon the worst performing of JPMorgan Chase & Co, Caterpillar Inc, Coca-Cola Co/The, Pfizer Inc and Roche Holding AG (the "Warrants") - GEM | LU2111067356 | 07/Jul/2020 | Listed | 07/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-1969 - Issue of 7,773 Memory Barrier Warrants based upon the worst performing of Biogen Inc, Alphabet Inc, Kimberley-Clark Corp, Kroger Co/The and Medtronic PLC - GEM | LU2148723740 | 24/Jul/2020 | Listed | 24/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-1970 - Issue of 9,819 Memory Barrier Warrants based upon the worst performing of International Business Machines Corp, Cisco Systems Inc, Adobe Inc, Apple Inc and HP Inc - GEM | LU2148738698 | 24/Jul/2020 | Listed | 24/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-2257 - Issue of 6,365 Memory Barrier Warrants based upon the worst performing of Biogen Inc, Alphabet Inc, Kimberley-Clark Corp, Kroger Co/The and Medtronic PLC (the "Warrants") - GEM | LU2148753572 | 12/Aug/2020 | Listed | 07/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-2714 - Issue of 11,137 Memory Barrier Warrants based upon the worst performing of Verizon Communications Inc, SAP SE, Electronic Arts Inc, QUALCOMM Inc and Apple Inc (the "Warrants") - GEM | LU2160113762 | 07/Sep/2020 | Listed | 04/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-3026 - Issue of 15,086 Memory Barrier Warrants based upon the worst performing of Verizon Communications Inc, SAP SE, Electronic Arts Inc, QUALCOMM Inc and Apple Inc - GEM | LU2170196302 | 22/Sep/2020 | Listed | 22/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-3214 - Issue of 8,589 Memory Barrier Warrants based upon the worst performing of Verizon Communications Inc, SAP SE, Electronic Arts Inc, QUALCOMM Inc and Apple Inc (the "Warrants") - GEM | LU2170208321 | 06/Oct/2020 | Listed | 06/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-3494 - Issue of 10,000 Memory Barrier Warrants based upon the worst performing of Verizon Communications Inc, SAP SE, Electronic Arts Inc, QUALCOMM Inc and Apple Inc (the "Warrants") - GEM | LU2184340292 | 26/Oct/2020 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-3495 - Issue of 4,340 Memory Barrier Warrants based upon the worst performing of the Basket of Shares (the "Warrants") - GEM | LU2184342587 | 26/Oct/2020 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2020-3806 - Issue of 9,073 Memory Barrier Warrants based upon the worst performing of the Basket of Shares - GEM | LU2184383771 | 06/Nov/2020 | Listed | 06/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2021-2166 - Issue of 3,573 Memory Coupon Barrier Warrants linked to a Basket of Shares - GEM | LU2237104174 | 16/Apr/2021 | Listed | 06/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2021-2506 - Issue of 10,000 Memory Coupon Barrier Warrants linked to a Basket of Shares due April 2026 - GEM | LU2263872421 | 28/Apr/2021 | Listed | 27/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2021-3589 - Issue of 10,000 Memory Coupon Barrier Warrants linked to a Basket of Shares - GEM | LU2272534871 | 07/Jun/2021 | Listed | 04/Jun/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2021-4062 - Issue of 5,000 Memory Coupon Barrier Warrants linked to a Basket of Shares - GEM | LU2272584389 | 25/Jun/2021 | Listed | 24/Jun/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2021-4918 - Issue of 7,471 Memory Coupon Barrier Warrants linked to a Basket of Shares - GEM | LU2286935536 | 20/Jul/2021 | Listed | 20/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2021-5908 - Issue of 7,132 Memory Coupon Barrier Warrants linked to a Basket of Shares - GEM | LU2295218379 | 01/Sep/2021 | Listed | 26/Aug/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2021-6015 - Issue of 2,966 Memory Coupon Barrier Warrants linked to a Basket of Shares - GEM | LU2295749654 | 21/Sep/2021 | Listed | 04/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2021-6248 - Issue of 3,314 Memory Coupon Barrier Warrants linked to a Basket of Shares - GEM | LU2295754654 | 15/Sep/2021 | Listed | 02/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2021-6383 - Issue of 20,000 Memory Coupon Barrier Warrants linked to a Basket of Shares - GEM | LU2295772631 | 20/Sep/2021 | Listed | 13/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2021-6384 - Issue of 5,000 Memory Coupon Barrier Warrants linked to a Basket of Shares (the "Warrants") - GEM | LU2295773365 | 21/Sep/2021 | Listed | 03/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2021-6619 - Issue of 5,401 Memory Coupon Barrier Warrants linked to a Basket of Shares - GEM | LU2303342187 | 06/Oct/2021 | Listed | 05/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023- 5275 - Issue of USD 300,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of China Pacific Insurance (Group) Co., Ltd - GEM | XS2620248141 | 18/Aug/2023 | Listed | 20/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-2934 - Issue of USD 830,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of The People's Insurance Company (Group) of China Limited (the Certificates) - GEM | XS2598362981 | 05/Jun/2023 | Listed | 05/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-4127 - Issue of USD 600,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of China Pacific Insurance (Group) Co., Ltd. - GEM | XS2620374103 | 20/Jul/2023 | Listed | 25/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-5448 - Issue of USD 200,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of JD.com, Inc. - GEM | XS2620234513 | 23/Aug/2023 | Listed | 27/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-6153 - Issue of HKD 2,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2620154166 | 11/Oct/2023 | Listed | |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-6198 - Issue of 10 Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | LU2462009635 | 13/Oct/2023 | Listed | |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-6234 - Issue of HKD 3,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2620131891 | 17/Oct/2023 | Listed | 23/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-6473 - Issue of USD 200,000 in Notional Amount of Snowballing Autocall Certificates linked to the Depositary Receipts of JD.com, Inc. - GEM | XS2620118013 | 18/Oct/2023 | Listed | 23/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-6534 - Issue of USD 300,000 in Notional Amount of Snowballing Autocall Certificates linked to the ETF Shares of the KraneShares CSI China Internet ETF (the Certificates) - GEM | XS2620107834 | 26/Oct/2023 | Listed | 29/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7151 - Issue of JPY 101,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2676984060 | 17/Nov/2023 | Listed | 20/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7175 - Issue of USD 300,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2676992915 | 17/Nov/2023 | Listed | 20/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7216 - USD 20,000,000 in nominal amount of Certificates linked to the performance of the Vector Industry Leaders Equity Index (the "Certificates") - GEM | XS2676972644 | 23/Nov/2023 | Listed | 25/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7240 - Issue of HKD 3,000,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676978252 | 20/Nov/2023 | Listed | 24/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7274 - Issue of JPY 45,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2676977106 | 21/Nov/2023 | Listed | 25/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7293 - Issue of RMB 5,000,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of Meituan - GEM | XS2676989028 | 14/Nov/2023 | Listed | 18/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7357 - Issue of USD 300,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of China Pacific Insurance (Group) Co., Ltd - GEM | XS2676961522 | 16/Nov/2023 | Listed | 20/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7364 - Issue of JPY 60,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of China Vanke Co., Ltd. (the Certificates) - GEM | XS2676961449 | 28/Nov/2023 | Listed | 05/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7393 - Issue of USD 310,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2676973451 | 20/Nov/2023 | Listed | 22/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7397 - Issue of USD 300,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of Alibaba Group Holding Limited (the Certificates) - GEM | XS2676978922 | 27/Nov/2023 | Listed | 02/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7453 - Issue of RMB 4,000,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of Kuaishou Technology - GEM | XS2676977445 | 22/Nov/2023 | Listed | 26/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7454 - Issue of RMB 4,000,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of JD.com, Inc. (the Certificates) - GEM | XS2676965192 | 22/Nov/2023 | Listed | 26/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7455 - Issue of USD 200,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of China Pacific Insurance (Group) Co., Ltd. (the Certificates) - GEM | XS2676974269 | 22/Nov/2023 | Listed | 26/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7497 - Issue of USD 458,446 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of JD.com, Inc. - GEM | XS2676960474 | 24/Nov/2023 | Listed | 27/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7504 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676970945 | 30/Nov/2023 | Listed | 04/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7521 - Issue of USD 140,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676931533 | 07/Dec/2023 | Listed | 16/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7529 - Issue of JPY 50,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676927770 | 04/Dec/2023 | Listed | 06/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7543 - Issue of HKD 4,000,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2676931020 | 01/Dec/2023 | Listed | 04/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7546 - Issue of USD 200,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Tesla, Inc. - GEM | XS2676955391 | 24/Nov/2023 | Listed | 27/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7547 - Issue of HKD 2,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2677027646 | 01/Dec/2023 | Listed | 04/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7559 - Issue of 52 Autocallable Decumulator Certificates linked to the common stock of Apple Inc. (the "Certificates") - GEM | LU2462680708 | 28/Nov/2023 | Listed | 03/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7560 - Issue of USD 130,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676941763 | 28/Nov/2023 | Listed | 03/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7561 - Issue of RMB 2,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676944783 | 04/Dec/2023 | Listed | 06/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7562 - Issue of RMB 3,500,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of JD.com, Inc - GEM | XS2676947026 | 27/Nov/2023 | Listed | 29/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7573 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2676943207 | 04/Dec/2023 | Listed | 06/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7588 - Issue of HKD 2,000,000 in Notional Amount of Digital Certificates linked to the Shares of Tencent Holdings Limited (the Certificates) - GEM | XS2676951218 | 05/Dec/2023 | Listed | 09/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7593 - Issue of JPY 46,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676939866 | 06/Dec/2023 | Listed | 10/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7634 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2676935104 | 06/Dec/2023 | Listed | 10/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7638 - Issue of USD 300,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of China Suntien Green Energy Corp Limited (the Certificates) - GEM | XS2676948263 | 06/Dec/2023 | Listed | 06/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7667 - Issue of HKD 10,000,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2676954584 | 07/Dec/2023 | Listed | 11/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7670 - Issue of SGD 400,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificate - GEM | XS2676949154 | 07/Dec/2023 | Listed | 11/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7692 - Issue of HKD 7,000,000 in Notional Amount of Geared Buffer Certificates linked to the Shares of AIA Group Limited (the Certificates) - GEM | XS2676951135 | 08/Dec/2023 | Listed | 09/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7702 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676946135 | 08/Dec/2023 | Listed | 11/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7739 - Issue of JPY 45,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676948693 | 12/Dec/2023 | Listed | 16/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7745 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676932341 | 12/Dec/2023 | Listed | 12/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7752 - Issue of HKD 2,500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676944197 | 12/Dec/2023 | Listed | 16/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7757 - Issue of USD 566,802 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of JD.com, Inc. - GEM | XS2676946648 | 05/Dec/2023 | Listed | 09/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7806 - Issue of HKD 2,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2676950756 | 13/Dec/2023 | Listed | 17/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7855 - Issue of HKD 2,000,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares - GEM | XS2676924249 | 14/Dec/2023 | Listed | 18/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7864 - Issue of USD 240,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709483247 | 22/Dec/2023 | Listed | 01/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7876 - Issue of USD 400,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2676919595 | 15/Dec/2023 | Listed | 18/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7892 - Issue of USD 333,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Tesla, Inc. - GEM | XS2676924322 | 08/Dec/2023 | Listed | 11/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7907 - Issue of JPY 45,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2676917383 | 18/Dec/2023 | Listed | 20/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7917 - Issue of HKD 2,000,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709476209 | 18/Dec/2023 | Listed | 20/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7973 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709473792 | 20/Dec/2023 | Listed | 31/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-7985 - Issue of USD 150,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | LU2462327920 | 14/Dec/2023 | Listed | 18/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-8093 - Issue of SGD 480,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2709462167 | 29/Dec/2023 | Listed | 07/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-8121 - Issue of JPY 45,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2709465426 | 29/Dec/2023 | Listed | 07/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-8154 - Issue of HKD 4,000,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709471408 | 28/Dec/2023 | Listed | 02/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-8199 - Issue of USD 200,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of NVIDIA Corporation (the Certificates) - GEM | XS2709466747 | 22/Dec/2023 | Listed | 23/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-8206 - Issue of USD 800,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Tesla, Inc. - GEM | XS2709462084 | 29/Dec/2023 | Listed | 02/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-8217 - Issue of 1 Decumulator Certificate linked to the Shares of ALIBABA GROUP HOLDING LTD - GEM | LU2462674057 | 27/Dec/2023 | Listed | 20/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2023-8218 - Issue of 1 Decumulator Certificate linked to the Shares of ALIBABA GROUP HOLDING LTD (the Certificates) - GEM | LU2462677662 | 28/Dec/2023 | Listed | 20/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0004 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709467802 | 04/Jan/2024 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0010 - Issue of 250 Autocallable Reverse Convertible Certificates Linked to the iShares® 20+ Year Treasury Bond ETF (the "Certificates") - GEM | LU2462332250 | 04/Jan/2024 | Listed | 16/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0015 - Issue of AUD 200,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2709464379 | 02/Jan/2024 | Listed | 06/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0028 - Issue of GBP 320,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709465343 | 10/Jan/2024 | Listed | 17/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0037 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709457084 | 10/Jan/2024 | Listed | 17/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0051 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs - GEM | XS2709458645 | 04/Jan/2024 | Listed | 08/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0057 - Issue of SGD 3,490,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - Series CGMFL2024-0057 - GEM | XS2709466150 | 12/Jan/2024 | Listed | 21/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0060 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709461946 | 12/Jan/2024 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0078 - Issue of USD 430,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709440270 | 11/Jan/2024 | Listed | 21/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0083 - Issue of SGD 5,180,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709450071 | 12/Jan/2024 | Listed | 21/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0094 - Issue of USD 570,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709452952 | 22/Jan/2024 | Listed | 22/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0105 - Issue of USD 1,220,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2709443290 | 23/Jan/2024 | Listed | 03/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0107 - Issue of USD 1,730,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709431956 | 18/Jan/2024 | Listed | 28/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0111 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2709427681 | 09/Jan/2024 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0124 - Issue of USD 770,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709447523 | 17/Jan/2024 | Listed | 22/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0127 - Issue of USD 1,500,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Depositary Receipts of ARM Holdings PLC (the Certificates) - GEM | XS2709453174 | 09/Jan/2024 | Listed | 09/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0130 - Issue of AUD 600,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of NVIDIA Corporation (the Certificates) - GEM | XS2709431287 | 09/Jan/2024 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0140 - Issue of SGD 4,410,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709452879 | 17/Jan/2024 | Listed | 24/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0225 - Issue of USD 350,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709438704 | 18/Jan/2024 | Listed | 21/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0227 - Issue of USD 700,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709434620 | 18/Jan/2024 | Listed | 23/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0229 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709432921 | 18/Jan/2024 | Listed | 21/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0230 - Issue of USD 350,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709427335 | 18/Jan/2024 | Listed | 23/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0233 - Issue of JPY 45,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709445667 | 18/Jan/2024 | Listed | 23/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0238 - Issue of USD 400,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709447366 | 18/Jan/2024 | Listed | 23/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0239 - Issue of JPY 45,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709433739 | 18/Jan/2024 | Listed | 21/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0245 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709449149 | 18/Jan/2024 | Listed | 23/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0269 - Issue of USD 1,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of NVIDIA Corporation - GEM | XS2709432681 | 10/Jan/2024 | Listed | 14/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0270 - Issue of USD 1,500,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Advanced Micro Devices, Inc. (the Certificates) - GEM | XS2709438290 | 10/Jan/2024 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0315 - Issue of SGD 2,250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2709449578 | 18/Jan/2024 | Listed | 28/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0317 - Issue of USD 280,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709447283 | 22/Jan/2024 | Listed | 31/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0339 - Issue of USD 200,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Advanced Micro Devices, Inc. (the Certificates) - - GEM | XS2709422450 | 10/Jan/2024 | Listed | 14/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0340 - Issue of USD 1,970,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709415165 | 19/Jan/2024 | Listed | 28/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0355 - Issue of USD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs (the Certificates) - GEM | XS2709425123 | 29/Jan/2024 | Listed | 05/Aug/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0376 - Issue of USD 2,000,000 in Notional Amount of Worst of Snowballing Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709410794 | 17/Jan/2024 | Listed | 17/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0394 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs (the Certificates) - GEM | XS2709421569 | 18/Jan/2024 | Listed | 23/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0411 - Issue of USD 200,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Advanced Micro Devices, Inc. - GEM | XS2709415249 | 11/Jan/2024 | Listed | 15/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0415 - Issue of USD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709418698 | 11/Jan/2024 | Listed | 15/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0437 - Issue of USD 870,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709409358 | 11/Jan/2024 | Listed | 15/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0438 - Issue of USD 750,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2709419829 | 11/Jan/2024 | Listed | 15/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0460 - Issue of HKD 8,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Sun Hung Kai Properties Limited - GEM | XS2709416130 | 11/Jan/2024 | Listed | 15/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0463 - Issue of USD 100,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) (CGMFL2024-0463) - GEM | XS2709425719 | 18/Jan/2024 | Listed | 22/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0471 - Issue of USD 320,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2709419159 | 22/Jan/2024 | Listed | 22/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0479 - Issue of HKD 3,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709411412 | 11/Jan/2024 | Listed | 15/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0481 - Issue of USD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2709420835 | 25/Jan/2024 | Listed | 05/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0485 - Issue of USD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2709408111 | 25/Jan/2024 | Listed | 05/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0487 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709415678 | 25/Jan/2024 | Listed | 05/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0526 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs - GEM | XS2709424407 | 19/Jan/2024 | Listed | 23/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0528 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs - GEM | XS2709410109 | 19/Jan/2024 | Listed | 23/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0533 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs - GEM | XS2709423698 | 19/Jan/2024 | Listed | 23/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0535 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709420165 | 19/Jan/2024 | Listed | 22/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0543 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709392794 | 19/Jan/2024 | Listed | 22/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0575 - Issue of USD 640,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709392018 | 02/Feb/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0618 - Issue of USD 450,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Affirm Holdings, Inc. (the Certificates) - GEM | XS2709402429 | 30/Jan/2024 | Listed | 06/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0664 - Issue of USD 1,030,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2709389907 | 16/Jan/2024 | Listed | 21/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0725 - Issue of USD 710,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709395383 | 23/Jan/2024 | Listed | 03/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0731 - Issue of USD 380,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709407907 | 22/Jan/2024 | Listed | 22/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0750 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709382993 | 23/Jan/2024 | Listed | 27/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0752 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs (the Certificates) - GEM | XS2709382050 | 23/Jan/2024 | Listed | 27/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0803 - Issue of USD 1,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Advanced Micro Devices, Inc. (the Certificates) - GEM | XS2709384346 | 16/Jan/2024 | Listed | 21/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0824 - Issue of USD 200,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of NVIDIA Corporation (the Certificates) - GEM | XS2709390236 | 16/Jan/2024 | Listed | 21/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0828 - Issue of USD 380,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2709379932 | 02/Feb/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0868 - Issue of JPY 46,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732110122 | 24/Jan/2024 | Listed | 28/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0876 - Issue of HKD 3,100,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732106526 | 24/Jan/2024 | Listed | 28/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0885 - Issue of HKD 2,000,000 in Notional Amount of Digital Plus Participation Certificates linked to the Shares of Ping An Insurance (Group) Company of China, Ltd. (the Certificates) - GEM | XS2732088526 | 24/Jan/2024 | Listed | 28/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0889 - Issue of USD 280,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - - GEM | XS2732109975 | 30/Jan/2024 | Listed | 06/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0917 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732100834 | 25/Jan/2024 | Listed | 03/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0935 - Issue of USD 400,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732107094 | 26/Jan/2024 | Listed | 03/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0951 - Issue of AUD 150,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2732111799 | 25/Jan/2024 | Listed | 30/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0966 - Issue of USD 250,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of ETFs (the Certificates) - GEM | XS2732090779 | 25/Jan/2024 | Listed | 03/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0973 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2732103267 | 31/Jan/2024 | Listed | 07/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0982 - Issue of EUR 400,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs (the Certificates) - GEM | XS2732109116 | 25/Jan/2024 | Listed | 29/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-0989 - Issue of JPY 20,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732097279 | 26/Jan/2024 | Listed | 29/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10008 - Issue of USD 1,500,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Depositary Receipts of PDD Holdings Inc. - GEM | XS2904750150 | 18/Oct/2024 | Listed | 22/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10019 - Issue of HKD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904772121 | 21/Oct/2024 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10020 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904783326 | 21/Oct/2024 | Listed | 28/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10027 - Issue of SGD 1,360,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904749731 | 21/Oct/2024 | Listed | 28/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10038 - Issue of USD 1,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904762247 | 18/Oct/2024 | Listed | 22/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10056 - Issue of USD 240,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904760381 | 21/Oct/2024 | Listed | 28/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10078 - Issue of USD 380,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2904759458 | 22/Oct/2024 | Listed | 29/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10086 - Issue of USD 400,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2904759292 | 18/Oct/2024 | Listed | 22/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10088 - Issue of USD 30,000,000 in Notional Amount of Autocallable Daily Range Accrual Certificates linked to the Shares of NVIDIA Corporation (the Certificates) - GEM | XS2904761272 | 18/Oct/2024 | Listed | 21/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10098 - Issue of JPY 20,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of BOC Hong Kong (Holdings) Limited (the Certificates) - GEM | XS2904767808 | 21/Oct/2024 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10099 - Issue of HKD 5,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2904783912 | 21/Oct/2024 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10124 - Issue of USD 500,000 in Notional Amount of Worst of Dual Directional Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904738379 | 21/Oct/2024 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10141 - Issue of 1 Accumulator Certificate linked to the Shares of Coinbase Global Inc. - GEM | LU2690385864 | 16/Oct/2024 | Listed | 09/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10159 - Issue of USD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs - GEM | XS2904759706 | 21/Oct/2024 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1017 - Issue of USD 990,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732111286 | 29/Jan/2024 | Listed | 06/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10171 - Issue of USD 20,000,000 in Notional Amount of Autocallable Daily Range Accrual Certificates linked to the Shares of NVIDIA Corporation (the Certificates) - GEM | XS2904755621 | 21/Oct/2024 | Listed | 23/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10172 - Issue of USD 10,000,000 in Notional Amount of Autocallable Daily Range Accrual Certificates linked to the Shares of NVIDIA Corporation - GEM | XS2904754731 | 21/Oct/2024 | Listed | 23/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1019 - Issue of USD 360,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings - GEM | XS2732105635 | 29/Jan/2024 | Listed | 06/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1020 - Issue of SGD 350,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2732103341 | 30/Jan/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1021 - Issue of USD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2732096974 | 29/Jan/2024 | Listed | 06/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10238 - Issue of USD 400,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904744773 | 25/Oct/2024 | Listed | 27/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10244 - Issue of HKD 2,100,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares - GEM | XS2904758567 | 23/Oct/2024 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10246 - Issue of HKD 1,500,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares - GEM | XS2904730046 | 23/Oct/2024 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10247 - Issue of USD 300,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904757080 | 23/Oct/2024 | Listed | 27/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10259 - Issue of HKD 5,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904729543 | 23/Oct/2024 | Listed | 27/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10280 - Issue of HKD 12,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Longfor Group Holdings Limited (the Certificates) - GEM | XS2904727760 | 24/Oct/2024 | Listed | 28/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10286 - Issue of USD 13,000,000 in Notional Amount of Geared Buffer Certificates linked to the Shares of Xiaomi Corporation (the Certificates) - GEM | XS2904726283 | 23/Oct/2024 | Listed | 27/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10338 - Issue of HKD 2,000,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904723181 | 24/Oct/2024 | Listed | 28/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10341 - Issue of USD 351,300 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904723694 | 17/Oct/2024 | Listed | 21/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10361 - Issue of USD 270,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904735789 | 24/Oct/2024 | Listed | 24/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10367 - Issue of USD 1,000,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904735516 | 24/Oct/2024 | Listed | 28/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10393 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904747792 | 01/Nov/2024 | Listed | 10/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1040 - Issue of USD 1,420,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732100081 | 09/Feb/2024 | Listed | 18/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10400 - Issue of USD 30,000,000 in Notional Amount of Autocallable Daily Range Accrual Certificates linked to the Shares of NVIDIA Corporation (the Certificates) - GEM | XS2904718934 | 24/Oct/2024 | Listed | 28/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10402 - Issue of 250 Autocallable Reverse Convertible Certificates linked to the iShares® 20+ Year Treasury Bond ETF due April 2026 (the Certificates) - GEM | LU2690384891 | 21/Oct/2024 | Listed | 17/Apr/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1043 - Issue of USD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates)(CGMFL2024-1043) - GEM | XS2732098673 | 02/Feb/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10432 - Issue of USD 300,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904717290 | 28/Oct/2024 | Listed | 30/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10446 - Issue of USD 300,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Haidilao International Holding Ltd (the Certificates) - GEM | XS2904726366 | 28/Oct/2024 | Listed | 30/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10476 - Issue of USD 700,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of PICC Property and Casualty Company Limited (the Certificates) - GEM | XS2904723421 | 29/Oct/2024 | Listed | 03/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10479 - Issue of HKD 11,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of China Mengniu Dairy Company Limited (the Certificates) - GEM | XS2904742645 | 29/Oct/2024 | Listed | 03/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10485 - Issue of JPY 10,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904724155 | 29/Oct/2024 | Listed | 04/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10490 - Issue of SGD 1,190,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2904713117 | 31/Oct/2024 | Listed | 07/Dec/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10493 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904722969 | 29/Oct/2024 | Listed | 31/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10519 - Issue of USD 280,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of Li Auto Inc (the Certificates) - GEM | XS2904721565 | 29/Oct/2024 | Listed | 27/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10534 - Issue of HKD 6,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904739690 | 30/Oct/2024 | Listed | 11/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10536 - Issue of 6 Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | LU2690373001 | 30/Oct/2024 | Listed | 03/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10546 - Issue of SGD 100,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904719072 | 30/Oct/2024 | Listed | 30/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1056 - Issue of USD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2732098160 | 02/Feb/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10585 - Issue of USD 600,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904705873 | 24/Oct/2024 | Listed | 28/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10588 - Issue of USD 560,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2904731010 | 30/Oct/2024 | Listed | 06/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10596 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904714602 | 30/Oct/2024 | Listed | 06/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10607 - Issue of USD 380,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2904729469 | 04/Nov/2024 | Listed | 12/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10610 - Issue of JPY 52,000,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904713976 | 30/Oct/2024 | Listed | 09/Nov/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10611 - Issue of USD 2,180,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904704470 | 07/Nov/2024 | Listed | 07/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10646 - Issue of HKD 6,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Longfor Group Holdings Limited (the Certificates) - GEM | XS2904711335 | 01/Nov/2024 | Listed | 05/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10664 - Issue of USD 800,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904701534 | 04/Nov/2024 | Listed | 06/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10668 - Issue of USD 300,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Guangdong Investment Limited (the Certificates) - GEM | XS2904701617 | 28/Oct/2024 | Listed | 30/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10699 - Issue of HKD 8,000,000 in Notional Amount of Worst of Geared Buffer Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904709354 | 05/Nov/2024 | Listed | 09/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10701 - Issue of USD 380,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2904699969 | 06/Nov/2024 | Listed | 04/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10709 - Issue of SGD 400,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904699456 | 06/Nov/2024 | Listed | 14/Dec/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10735 - Issue of HKD 4,000,000 in Notional Amount of Worst of Geared Buffer Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2904698649 | 06/Nov/2024 | Listed | 10/Feb/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10738 - Issue of USD 500,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904705360 | 06/Nov/2024 | Listed | 10/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10748 - Issue of JPY 30,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of China Galaxy Securities Co., Ltd (the Certificates) - GEM | XS2904705527 | 06/Nov/2024 | Listed | 10/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10772 - Issue of SGD 400,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904697757 | 11/Nov/2024 | Listed | 18/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10798 - Issue of USD 10,000,000 in Notional Amount of Autocallable Daily Range Accrual Certificates linked to the Shares of NVIDIA Corporation (the Certificates) - GEM | XS2904695975 | 07/Nov/2024 | Listed | 12/Nov/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1081 - Issue of USD 1,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Depositary Receipts of ASML Holding N.V. (the Certificates) - GEM | XS2732096891 | 30/Jan/2024 | Listed | 03/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10821 - Issue of 1 Decumulator Certificate linked to the Shares of Tesla, Inc. (the Certificates) - GEM | LU2690390518 | 01/Nov/2024 | Listed | 29/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10834 - Issue of JPY 80,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of China Galaxy Securities Co., Ltd (the Certificates) - GEM | XS2904694226 | 08/Nov/2024 | Listed | 12/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10838 - Issue of SGD 200,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904689572 | 12/Nov/2024 | Listed | 19/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1084 - Issue of USD 470,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732088955 | 01/Feb/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10841 - Issue of SGD 300,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904691982 | 12/Nov/2024 | Listed | 19/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10842 - Issue of USD 3,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904691636 | 01/Nov/2024 | Listed | 05/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10844 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904689812 | 08/Nov/2024 | Listed | 18/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1085 - Issue of USD 400,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2732093526 | 06/Feb/2024 | Listed | 13/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10864 - Issue of USD 2,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of China International Capital Corporation Limited (the Certificates) - GEM | XS2904689655 | 04/Nov/2024 | Listed | 06/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10891 - Issue of 1 Accumulator Certificate linked to the Shares of Tesla Inc. (the Certificates) - GEM | LU2690377507 | 04/Nov/2024 | Listed | |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10892 - Issue of 1 Accumulator Certificate linked to the Shares of Tesla, Inc. (the Certificates) - GEM | LU2690371724 | 04/Nov/2024 | Listed | 30/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-10962 - Issue of AUD 340,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2919054556 | 13/Nov/2024 | Listed | 20/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-11021 - Issue of HKD 7,070,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Midea Group Co., Ltd. (the Certificates) - GEM | XS2919055959 | 14/Nov/2024 | Listed | 18/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-11153 - Issue of USD 300,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Guangdong Investment Limited (the Certificates) - GEM | XS2919038351 | 12/Nov/2024 | Listed | 14/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-11156 - Issue of 1 Accumulator Certificate linked to the Shares of Coinbase Global Inc. (the Certificates) - GEM | LU2690390435 | 13/Nov/2024 | Listed | 07/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1141 - Issue of 250 Autocallable Reverse Convertible Certificates Linked to the iShares® 20+ Year Treasury Bond ETF - GEM | LU2462698072 | 24/Jan/2024 | Listed | 24/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1163 - Issue of USD 400,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings - GEM | XS2732059261 | 07/Feb/2024 | Listed | 14/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1165 - Issue of USD 200,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Tesla, Inc. (the Certificates) - GEM | XS2732085183 | 25/Jan/2024 | Listed | 03/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1183 - Issue of SGD 760,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732079962 | 07/Feb/2024 | Listed | 14/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1188 - Issue of SGD 1,760,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732065078 | 07/Feb/2024 | Listed | 14/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1197 - Issue of USD 420,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732068684 | 09/Feb/2024 | Listed | 18/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1214 - Issue of USD 980,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732075119 | 13/Feb/2024 | Listed | 21/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1223 - Issue of 39 Autocallable Decumulator Certificates linked to the common stock of Airbnb, Inc. - GEM | LU2462696290 | 31/Jan/2024 | Listed | 31/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1225 - Issue of CAD 500,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732064774 | 06/Feb/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1227 - Issue of CAD 500,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732071043 | 06/Feb/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1233 - Issue of USD 200,000 in Notional Amount of Digital Plus Participation Certificates linked to the Shares of Hongkong Land Holdings Limited - GEM | XS2732078139 | 06/Feb/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1252 - Issue of USD 760,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732069575 | 09/Feb/2024 | Listed | 18/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1254 - Issue of USD 820,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732085936 | 09/Feb/2024 | Listed | 18/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1255 - Issue of USD 540,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732084616 | 09/Feb/2024 | Listed | 18/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1271 - Issue of SGD 250,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732079616 | 07/Feb/2024 | Listed | 11/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1277 - Issue of USD 240,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) (CGMFL2024-1277) - GEM | XS2732080895 | 13/Feb/2024 | Listed | 21/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1287 - Issue of USD 490,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732061911 | 05/Feb/2024 | Listed | 12/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1302 - Issue of SGD 310,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732071126 | 08/Feb/2024 | Listed | 12/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1304 - Issue of SGD 1,500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) (CGMFL2024-1304) - GEM | XS2732077248 | 13/Feb/2024 | Listed | 20/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1308 - Issue of USD 1,230,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732074146 | 09/Feb/2024 | Listed | 18/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1311 - Issue of USD 250,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Tesla, Inc. (the Certificates) - GEM | XS2732078725 | 08/Feb/2024 | Listed | 12/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1312 - Issue of USD 400,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings - GEM | XS2732072363 | 01/Feb/2024 | Listed | 02/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1313 - Issue of USD 900,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2732076190 | 20/Feb/2024 | Listed | 27/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1315 - Issue of USD 500,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Tesla, Inc. - GEM | XS2732075382 | 08/Feb/2024 | Listed | 12/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1317 - Issue of USD 850,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs (the Certificates) - GEM | XS2732061085 | 08/Feb/2024 | Listed | 12/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1318 - Issue of USD 360,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732068502 | 14/Feb/2024 | Listed | 24/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1321 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2732065748 | 08/Feb/2024 | Listed | 12/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1338 - Issue of HKD 4,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732062489 | 09/Feb/2024 | Listed | 12/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1359 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732083139 | 13/Feb/2024 | Listed | 17/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1376 - Issue of USD 380,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732072447 | 22/Feb/2024 | Listed | 03/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1377 - Issue of SGD 350,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732058610 | 14/Feb/2024 | Listed | 21/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1417 - Issue of SGD 790,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2732070235 | 16/Feb/2024 | Listed | 25/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1421 - Issue of USD 1,270,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732067793 | 15/Feb/2024 | Listed | 25/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1423 - Issue of SGD 1,190,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2732040089 | 15/Feb/2024 | Listed | 25/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1427 - Issue of USD 650,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732045807 | 22/Feb/2024 | Listed | 03/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1433 - Issue of USD 470,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732054460 | 21/Feb/2024 | Listed | 28/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1443 - Issue of USD 320,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732045120 | 14/Feb/2024 | Listed | 19/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1454 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732048900 | 15/Feb/2024 | Listed | 19/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1457 - Issue of SGD 250,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732039156 | 14/Feb/2024 | Listed | 18/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1458 - Issue of SGD 1,570,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732050807 | 16/Feb/2024 | Listed | 25/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1478 - Issue of USD 370,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732052928 | 22/Feb/2024 | Listed | 03/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1499 - Issue of SGD 1,200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732053652 | 20/Feb/2024 | Listed | 27/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1508 - Issue of HKD 6,600,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732049387 | 16/Feb/2024 | Listed | 19/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1509 - Issue of HKD 4,400,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732031500 | 16/Feb/2024 | Listed | 19/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1514 - Issue of SGD 700,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2732052332 | 21/Feb/2024 | Listed | 28/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1518 - Issue of USD 200,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732040592 | 16/Feb/2024 | Listed | 20/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1526 - Issue of USD 140,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732040675 | 22/Feb/2024 | Listed | 26/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1549 - Issue of USD 100,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732038935 | 23/Feb/2024 | Listed | 26/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1572 - Issue of USD 460,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) ( - GEM | XS2732030106 | 01/Mar/2024 | Listed | 10/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1575 - Issue of USD 350,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732043000 | 01/Mar/2024 | Listed | 10/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1579 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732035758 | 20/Feb/2024 | Listed | 24/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1582 - Issue of SGD 970,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732037374 | 23/Feb/2024 | Listed | 03/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1586 - Issue of HKD 3,000,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732027573 | 21/Feb/2024 | Listed | 25/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1603 - Issue of JPY 30,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732045393 | 26/Feb/2024 | Listed | 28/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1605 - Issue of USD 2,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares - GEM | XS2732038422 | 21/Feb/2024 | Listed | 25/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1608 - Issue of USD 890,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732056598 | 04/Mar/2024 | Listed | 11/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1610 - Issue of SGD 330,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2732049114 | 23/Feb/2024 | Listed | 03/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1611 - Issue of USD 390,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732029439 | 26/Feb/2024 | Listed | 05/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1663 - Issue of USD 400,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2732042531 | 04/Mar/2024 | Listed | 11/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1683 - Issue of SGD 2,730,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2732037457 | 04/Mar/2024 | Listed | 11/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1706 - Issue of HKD 2,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2732033118 | 28/Feb/2024 | Listed | 04/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1708 - Issue of USD 200,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the ETF Shares of the KraneShares CSI China Internet ETF (the Certificates) - GEM | XS2732045633 | 28/Feb/2024 | Listed | 28/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1735 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2732013193 | 06/Mar/2024 | Listed | 13/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1746 - Issue of USD 330,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2732010686 | 11/Mar/2024 | Listed | 18/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1749 - Issue of USD 580,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2732015727 | 07/Mar/2024 | Listed | 14/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1810 - Issue of USD 580,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732008276 | 27/Feb/2024 | Listed | 06/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1813 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732015214 | 07/Mar/2024 | Listed | 14/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1869 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2732019042 | 04/Mar/2024 | Listed | 06/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1914 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2732015990 | 06/Mar/2024 | Listed | 10/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1965 - Issue of SGD 750,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2732003129 | 07/Mar/2024 | Listed | 11/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1968 - Issue of USD 3,490,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2749654286 | 07/Mar/2024 | Listed | 11/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-1986 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2749651696 | 01/Mar/2024 | Listed | 05/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2009 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749657545 | 08/Mar/2024 | Listed | 12/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2011 - Issue of GBP 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749658279 | 01/Mar/2024 | Listed | 05/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2061 - Issue of HKD 2,000,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2749656067 | 12/Mar/2024 | Listed | 14/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2113 - Issue of USD 250,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2749642786 | 13/Mar/2024 | Listed | 17/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2117 - Issue of HKD 2,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Air China Limited (the Certificates) - GEM | XS2749659590 | 06/Mar/2024 | Listed | 10/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2152 - Issue of HKD 5,000,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749655929 | 14/Mar/2024 | Listed | 18/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2233 - Issue of 6 Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | LU2462699476 | 18/Mar/2024 | Listed | 20/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2272 - Issue of HKD 1,200,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749640814 | 19/Mar/2024 | Listed | 19/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2275 - Issue of HKD 1,200,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares - GEM | XS2749639642 | 19/Mar/2024 | Listed | 19/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2276 - Issue of HKD 1,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares - GEM | XS2749635731 | 19/Mar/2024 | Listed | 19/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2279 - Issue of HKD 1,200,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares - GEM | XS2749632555 | 19/Mar/2024 | Listed | 19/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2280 - Issue of HKD 4,000,000 in Notional Amount of Worst of Dual Directional Certificates linked to a Basket of Shares - GEM | XS2749622085 | 19/Mar/2024 | Listed | 21/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2297 - Issue of SGD 600,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2749640905 | 20/Mar/2024 | Listed | 24/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2319 - Issue of USD 300,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2749632803 | 21/Mar/2024 | Listed | 25/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2344 - Issue of HKD 2,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2749626078 | 21/Mar/2024 | Listed | 25/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2346 - Issue of CAD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749637513 | 21/Mar/2024 | Listed | 25/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2386 - Issue of USD 450,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) (Series CGMFL2024-2386) - GEM | XS2749624883 | 22/Mar/2024 | Listed | 26/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2411 - Issue of HKD 2,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Towngas Smart Energy Company Limited - GEM | XS2749605239 | 18/Mar/2024 | Listed | 20/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2424 - Issue of GBP 400,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs (the Certificates) - GEM | XS2749614900 | 25/Mar/2024 | Listed | 27/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2447 - Issue of HKD 1,200,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749620899 | 26/Mar/2024 | Listed | 28/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2448 - Issue of HKD 4,000,000 in Notional Amount of Digital Certificates linked to the Shares of Sunny Optical Technology (Group) Company Limited (the Certificates) - GEM | XS2749603028 | 26/Mar/2024 | Listed | 28/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2449 - Issue of HKD 4,000,000 in Notional Amount of Digital Certificates linked to the Shares of Sunny Optical Technology (Group) Company Limited - GEM | XS2749594953 | 26/Mar/2024 | Listed | 28/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2510 - Issue of USD 200,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of ETFs (the Certificates) - GEM | XS2749619610 | 27/Mar/2024 | Listed | 31/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2598 - Issue of USD 400,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Bank of America Corporation (the Certificates)) - CGMFL2024-2598 - GEM | XS2749618489 | 25/Mar/2024 | Listed | 27/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2664 - Issue of USD 200,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the ETF Shares of the KraneShares CSI China Internet ETF (the Certificates) - GEM | XS2749603705 | 27/Mar/2024 | Listed | 31/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2667 - Issue of HKD 4,600,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2749604422 | 03/Apr/2024 | Listed | 08/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2682 - Issue of USD 150,000 in Notional Amount of Worst of Enhanced Barrier Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749590613 | 16/Apr/2024 | Listed | 25/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2722 - Issue of 88 Digital Plus Participation Certificates linked to the Shares of Alibaba Group Holding Limited (the Certificates) - GEM | LU2690295014 | 28/Mar/2024 | Listed | 01/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2763 - Issue of HKD 5,500,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749586264 | 05/Apr/2024 | Listed | 09/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2801 - Issue of USD 400,000 in Notional Amount of Worst of Snowballing Autocall Certificates linked to a Basket of Underlyings - GEM | XS2749579723 | 02/Apr/2024 | Listed | 03/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2836 - Issue of HKD 3,200,000 Dual Directional Certificates linked to the Shares of Xiaomi Corporation (the Certificates) - GEM | XS2749584301 | 09/Apr/2024 | Listed | 11/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2901 - Issue of HKD 4,000,000 in Notional Amount of Worst of Dual Directional Certificates linked to a Basket of Shares - GEM | XS2749573288 | 11/Apr/2024 | Listed | 15/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2904 - Issue of HKD 2,000,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749579640 | 11/Apr/2024 | Listed | 15/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2964 - Issue of JPY 85,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749563487 | 17/Apr/2024 | Listed | 23/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-2993 - Issue of JPY 39,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749564451 | 18/Apr/2024 | Listed | 24/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3002 - Issue of 154 Autocallable Accumulator Certificates linked to the common stock of Tesla, Inc. - GEM | LU2690291534 | 09/Apr/2024 | Listed | 09/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3008 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2749570938 | 17/Apr/2024 | Listed | 22/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3016 - Issue of HKD 1,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749563727 | 17/Apr/2024 | Listed | 17/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3018 - Issue of HKD 1,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749554650 | 17/Apr/2024 | Listed | 17/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3036 - Issue of SGD 250,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749554817 | 17/Apr/2024 | Listed | 22/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3072 - Issue of USD 200,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749564964 | 19/Apr/2024 | Listed | 24/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3080 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749566746 | 19/Apr/2024 | Listed | 24/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3089 - Issue of USD 370,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2749557083 | 19/Apr/2024 | Listed | 24/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3118 - Issue of HKD 1,600,000 in Notional Amount of Step Down Autocall Certificates linked to the Shares of Tesla, Inc. (the Certificates) - GEM | XS2749555202 | 22/Apr/2024 | Listed | 22/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3129 - Issue of HKD 5,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2749553173 | 22/Apr/2024 | Listed | 24/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3156 - Issue of USD 300,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2776791670 | 23/Apr/2024 | Listed | 23/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3195 - Issue of USD 250,000 in Notional Amount of Worst of Enhanced Barrier Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776785607 | 02/May/2024 | Listed | 13/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3302 - Issue of USD 500,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of Tsingtao Brewery Company Limited - GEM | XS2776775632 | 26/Apr/2024 | Listed | 30/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3317 - Issue of USD 300,000 in Notional Amount of Worst of Snowballing Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776773694 | 19/Apr/2024 | Listed | 24/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3377 - Issue of 250 Autocallable Reverse Convertible Certificates Linked to the iShares 20+ Year Treasury Bond ETF (the Certificates) - GEM | LU2690309682 | 22/Apr/2024 | Listed | 22/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3388 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776767290 | 30/Apr/2024 | Listed | 05/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3389 - Issue of HKD 3,000,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776766300 | 30/Apr/2024 | Listed | 05/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3401 - Issue of HKD 4,000,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776765088 | 30/Apr/2024 | Listed | 06/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3407 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776764867 | 30/Apr/2024 | Listed | 05/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3420 - Issue of SGD 2,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776763976 | 30/Apr/2024 | Listed | 05/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3421 - Issue of SGD 250,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776764511 | 30/Apr/2024 | Listed | 05/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3427 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776763547 | 30/Apr/2024 | Listed | 05/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3462 - Issue of USD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2776760014 | 03/May/2024 | Listed | 14/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3463 - Issue of USD 300,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of New World Development Company Limited (the Certificates) - GEM | XS2776760287 | 01/May/2024 | Listed | 06/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3524 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2776755105 | 07/May/2024 | Listed | 08/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3576 - Issue of USD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2776749710 | 07/May/2024 | Listed | 09/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3577 - Issue of HKD 2,000,000 in Notional Amount of Digital Certificates linked to the Shares of Meituan - GEM | XS2776749637 | 07/May/2024 | Listed | 09/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3583 - Issue of USD 330,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776748746 | 07/May/2024 | Listed | 15/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3618 - Issue of HKD 5,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776746021 | 08/May/2024 | Listed | 12/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3626 - Issue of HKD 2,000,000 in Notional Amount of Digital Certificates linked to the Shares of Alibaba Group Holding Limited - GEM | XS2776744679 | 08/May/2024 | Listed | 12/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3653 - Issue of USD 1,300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2776741907 | 09/May/2024 | Listed | 13/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3706 - Issue of HKD 1,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates - GEM | XS2776737202 | 10/May/2024 | Listed | 09/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3722 - Issue of USD 250,000 in Notional Amount of Geared Buffer Certificates linked to the Shares of ANTA Sports Products Limited - GEM | XS2776735842 | 13/May/2024 | Listed | 15/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3723 - Issue of HKD 2,500,000 in Notional Amount of Digital Certificates linked to the Shares of Xiaomi Corporation (the Certificates) - GEM | XS2776735339 | 13/May/2024 | Listed | 15/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3742 - Issue of HKD 2,300,000 in Notional Amount of Digital Plus Participation Certificates linked to the Shares of AIA Group Limited (the Certificates) - GEM | XS2776732401 | 13/May/2024 | Listed | 15/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3781 - Issue of JPY 157,000,000 in Notional Amount of Digital Plus Participation Certificates linked to the Shares of Nissan Motor Co., Ltd. (the Certificates) - GEM | XS2776729100 | 14/May/2024 | Listed | 16/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3810 - Issue of HKD 4,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776726189 | 14/May/2024 | Listed | 16/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3823 - Issue of HKD 1,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776725884 | 16/May/2024 | Listed | 13/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3860 - Issue of USD 260,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2776720141 | 21/May/2024 | Listed | 23/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3862 - Issue of HKD 8,200,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776720810 | 17/May/2024 | Listed | 21/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3864 - Issue of HKD 1,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares - GEM | XS2776720497 | 17/May/2024 | Listed | 16/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3885 - Issue of USD 300,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Guangdong Investment Limited - GEM | XS2776719481 | 17/May/2024 | Listed | 21/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3904 - Issue of USD 360,000 in Notional Amount of Worst of Snowballing Autocall Certificates linked to a Basket of Share - GEM | XS2776715141 | 13/May/2024 | Listed | 15/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3907 - Issue of USD 1,230,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776715497 | 24/May/2024 | Listed | 02/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3911 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2776716115 | 21/May/2024 | Listed | 23/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3912 - Issue of HKD 1,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares - GEM | XS2776714763 | 21/May/2024 | Listed | 21/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3914 - Issue of USD 300,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2776714508 | 22/May/2024 | Listed | 27/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3928 - Issue of HKD 2,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2776714920 | 21/May/2024 | Listed | 23/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3946 - Issue of 139 Autocallable Accumulator Certificates linked to the common stock of Datadog, Inc - GEM | LU2690281816 | 15/May/2024 | Listed | 07/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3958 - Issue of USD 200,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Sino Biopharmaceutical Limited - GEM | XS2776712551 | 22/May/2024 | Listed | 27/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-3970 - Issue of 2,767Autocallable Decumulator Certificates linked to the common stock of Barclays PLC - GEM | LU2690304881 | 15/May/2024 | Listed | 15/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4014 - Issue of USD 410,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776706405 | 24/May/2024 | Listed | |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4030 - Issue of USD 200,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Xinyi Glass Holdings Limited (the Certificates) - GEM | XS2776705001 | 17/May/2024 | Listed | 21/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4050 - Issue of HKD 2,500,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of China Construction Bank Corporation - GEM | XS2776700465 | 24/May/2024 | Listed | 28/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4053 - Issue of SGD 250,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares - GEM | XS2776703568 | 24/May/2024 | Listed | 28/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4069 - Issue of JPY 250,000,000 in Notional Amount of Digital Plus Participation Certificates linked to the Shares of Nissan Motor Co., Ltd. - GEM | XS2776700200 | 27/May/2024 | Listed | 29/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4074 - Issue of JPY 250,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2776699949 | 27/May/2024 | Listed | 29/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4096 - Issue of USD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2776699519 | 28/May/2024 | Listed | 30/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4147 - Issue of SGD 150,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776692183 | 30/May/2024 | Listed | 03/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4156 - Issue of 4,880 Bonus Barrier Autocall Warrants linked to a Basket of Indices - GEM | LU2690294397 | 31/May/2024 | Listed | 31/May/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4183 - Issue of HKD 2,500,000 in Notional Amount of Geared Buffer Certificates linked to the Shares of Xiaomi Corporation - GEM | XS2776692779 | 30/May/2024 | Listed | 03/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4201 - Issue of RMB 3,000,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of Bilibili Inc. - GEM | XS2776691375 | 23/May/2024 | Listed | 27/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4249 - Issue of HKD 4,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2776683190 | 31/May/2024 | Listed | 04/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4252 - Issue of USD 850,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings - GEM | XS2803572275 | 30/May/2024 | Listed | 06/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4360 - Issue of USD 960,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2803567861 | 11/Jun/2024 | Listed | 18/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4361 - Issue of USD 870,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings - GEM | XS2803568166 | 11/Jun/2024 | Listed | 18/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4368 - Issue of HKD 5,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803567358 | 05/Jun/2024 | Listed | 09/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4379 - Issue of HKD 8,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Bank of China Limited - GEM | XS2803565816 | 05/Jun/2024 | Listed | 09/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4403 - Issue of JPY 39,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803557987 | 12/Jun/2024 | Listed | 11/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4424 - Issue of USD 300,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803549612 | 12/Jun/2024 | Listed | 11/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4499 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803541478 | 07/Jun/2024 | Listed | 11/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4501 - Issue of USD 300,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Alibaba Health Information Technology Limited - GEM | XS2803555858 | 07/Jun/2024 | Listed | 11/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4532 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803556310 | 10/Jun/2024 | Listed | 12/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4572 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Couple Autocall Certificates linked to a Basket of Shares (the certificates) - GEM | XS2803558951 | 10/Jun/2024 | Listed | 12/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4573 - Issue of SGD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Share - GEM | XS2803548564 | 10/Jun/2024 | Listed | 17/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4574 - Issue of USD 330,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of  Underlyings (the Certificates) - GEM | XS2803543680 | 10/Jun/2024 | Listed | 17/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4586 - Issue of SGD 750,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2803538250 | 11/Jun/2024 | Listed | 13/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4592 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2803546949 | 11/Jun/2024 | Listed | 13/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4597 - Issue of USD 650,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation linked to a Basket of Shares - GEM | XS2803543508 | 13/Jun/2024 | Listed | 13/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4601 - Issue of HKD 6,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates Linked to a Basket of Shares - GEM | XS2803551279 | 13/Jun/2024 | Listed | 13/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4635 - Issue of HKD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803516959 | 13/Jun/2024 | Listed | 17/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4719 - Issue of USD 400,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of  Tencent Holdings Limited - GEM | XS2803531594 | 13/Jun/2024 | Listed | 10/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4741 - Issue of HKD 2,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803520472 | 13/Jun/2024 | Listed | 17/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4742 - Issue of SGD 1,650,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2803517338 | 13/Jun/2024 | Listed | 17/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4744 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2803525513 | 13/Jun/2024 | Listed | 17/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4801 - Issue of SGD 750,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803531248 | 14/Jun/2024 | Listed | 18/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4806 - Issue of HKD 2,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803518062 | 14/Jun/2024 | Listed | 18/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4817 - Issue of SGD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803524466 | 14/Jun/2024 | Listed | 18/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4843 - Issue of 100 Autocallable Accumulator Certificates linked to the Global X Copper Miners ETF - GEM | LU2690324640 | 10/Jun/2024 | Listed | 09/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4849 - Issue of HKD 3,600,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2803496582 | 18/Jun/2024 | Listed | 20/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4856 - Issue of HKD 1,600,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803494025 | 18/Jun/2024 | Listed | 20/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4869 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2803501761 | 18/Jun/2024 | Listed | 20/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4872 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803511992 | 18/Jun/2024 | Listed | 20/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4896 - Issue of SGD 1,490,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2803509236 | 21/Jun/2024 | Listed | 30/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4897 - Issue of USD 1,750,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2803510085 | 25/Jun/2024 | Listed | 01/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4898 - Issue of AUD 340,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2803500102 | 21/Jun/2024 | Listed | 30/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-4992 - Issue of USD 200,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares - GEM | XS2803502736 | 20/Jun/2024 | Listed | 24/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5018 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803505242 | 19/Jun/2024 | Listed | 23/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-502 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2803507701 | 19/Jun/2024 | Listed | 23/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5022 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803502066 | 19/Jun/2024 | Listed | 23/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5034 - Issue of 8,571 Warrants linked to the S&P 500® Index and the 10-year USD SOFR ICE Swap Rate - GEM | LU2690310854 | 24/Jun/2024 | Listed | 03/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5082 - Issue of USD 240,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803506562 | 26/Jun/2024 | Listed | 03/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5102 - Issue of SGD 280,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2803485031 | 21/Jun/2024 | Listed | 25/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5155 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2803470942 | 25/Jun/2024 | Listed | 27/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5158 - Issue of SGD 1,100,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2803487326 | 25/Jun/2024 | Listed | 27/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5176 - Issue of HKD 2,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803479810 | 25/Jun/2024 | Listed | 27/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5181 - Issue of HKD 3,400,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2803473706 | 25/Jun/2024 | Listed | 25/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5191 - Issue of USD 500,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of BYD Company Limited (the Certificates) - GEM | XS2803482368 | 25/Jun/2024 | Listed | 27/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5215 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803471833 | 25/Jun/2024 | Listed | 27/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5236 - Issue of USD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803480230 | 26/Jun/2024 | Listed | 03/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5248 - Issue of 45 Autocallable Decumulator Certificates linked to the common stock of Apple Inc. (the Certificates) - GEM | LU2690319053 | 19/Jun/2024 | Listed | 20/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5283 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803480826 | 26/Jun/2024 | Listed | 30/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5332 - Issue of HKD 2,000,000 in Notional Amount of Digital Plus Participation Certificates linked to the Shares of Sun Hung Kai Properties Limited - GEM | XS2803469852 | 20/Jun/2024 | Listed | 24/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5336 - Issue of SGD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2803470603 | 27/Jun/2024 | Listed | 01/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5386 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827922142 | 28/Jun/2024 | Listed | 02/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5438 - Issue of USD 880,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of  Underlyings (the Certificates) - GEM | XS2827913588 | 28/Jun/2024 | Listed | 08/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5466 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827912770 | 01/Jul/2024 | Listed | 07/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5545 - Issue of USD 880,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of  Underlyings (the Certificates) - GEM | XS2827902979 | 01/Jul/2024 | Listed | 09/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5567 - Issue of USD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2827901815 | 03/Jul/2024 | Listed | 08/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5579 - Issue of SGD 250,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827900171 | 26/Jun/2024 | Listed | 30/Jun/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5582 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827897799 | 03/Jul/2024 | Listed | 07/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5721 - Issue of USD 300,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Xinyi Glass Holdings Limited (the Certificates) - GEM | XS2827885786 | 05/Jul/2024 | Listed | 09/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5773 - Issue of USD 610,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2827881108 | 10/Jul/2024 | Listed | 14/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5790 - Issue of HKD 2,000,000 in Notional Amount of Digital Plus Participation Certificates linked to the Shares of Ping An Insurance (Group) Company of China, Ltd. (the Certificates) - GEM | XS2827878732 | 08/Jul/2024 | Listed | 10/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5800 - Issue of HKD 2,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827879540 | 08/Jul/2024 | Listed | 10/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5817 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827878146 | 08/Jul/2024 | Listed | 10/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5939 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2827863544 | 10/Jul/2024 | Listed | 14/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5947 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827864195 | 10/Jul/2024 | Listed | 17/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-5982 - Issue of 43 Autocallable Decumulator Certificates linked to the common stock of Airbnb, Inc - GEM | LU2690310003 | 09/Jul/2024 | Listed | 07/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6067 - Issue of USD 6,000,000 Certificates linked to the Gallium US Volatility Carry Total Return 1.5x USD Index - GEM | LU2690336818 | 17/Jul/2024 | Listed | 18/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6177 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827840179 | 09/Jul/2024 | Listed | 11/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6237 - Issue of USD 500,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827834362 | 17/Jul/2024 | Listed | 21/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6276 - Issue of USD 750,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2827830378 | 18/Jul/2024 | Listed | 22/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6277 - Issue of HKD 9,000,000 in Notional Amount of Digital Plus Participation Certificates linked to the Shares of AIA Group Limited (the Certificates) - GEM | XS2827831004 | 18/Jul/2024 | Listed | 22/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6296 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827828638 | 18/Jul/2024 | Listed | 22/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6298 - Issue of USD 620,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827829016 | 19/Jul/2024 | Listed | 23/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6300 - Issue of SGD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827826855 | 23/Jul/2024 | Listed | 30/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6334 - Issue of USD 800,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of The People's Insurance Company (Group) of China Limited (the Certificates) - GEM | XS2827824132 | 12/Jul/2024 | Listed | 15/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6359 - Issue of HKD 3,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2827821542 | 19/Jul/2024 | Listed | 23/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6384 - Issue of USD 690,000 in Notional Amount of Worst of Coupon Barrier Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2827818084 | 23/Jul/2024 | Listed | 29/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6420 - Issue of USD 1,000,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of The People's Insurance Company (Group) of China Limited (the Certificates) - GEM | XS2827816468 | 15/Jul/2024 | Listed | 17/Jul/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6568 - Issue of USD 710,000 in Notional Amount of Worst of Coupon Barrier Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2848678749 | 24/Jul/2024 | Listed | 31/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6589 - Issue of 6 Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | LU2690337899 | 24/Jul/2024 | Listed | 28/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6604 - Issue of JPY 74,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848684127 | 26/Jul/2024 | Listed | 30/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6612 - Issue of USD 420,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848682774 | 25/Jul/2024 | Listed | 29/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6615 - Issue of USD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848682857 | 25/Jul/2024 | Listed | 29/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6627 - Issue of HKD 1,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848684556 | 25/Jul/2024 | Listed | 25/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6636 - Issue of HKD 1,500,000 in Notional Amount of Geared Buffer Certificates linked to the Shares of ANTA Sports Products Limited (the Certificates) - GEM | XS2848686767 | 25/Jul/2024 | Listed | 29/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6659 - Issue of 3,000 Autocallable Accumulator Certificates linked to the common stock of Aston Martin Lagonda Global Holdings plc (the "Certificates") - GEM | LU2690327585 | 26/Jul/2024 | Listed | 11/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6690 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848689944 | 26/Jul/2024 | Listed | 30/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6729 - Issue of HKD 2,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848693896 | 30/Jul/2024 | Listed | 31/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6755 - Issue of USD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848695081 | 30/Jul/2024 | Listed | 31/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6758 - Issue of HKD 2,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of China Life Insurance Company Limited (the Certificates) - GEM | XS2848696642 | 22/Jul/2024 | Listed | 24/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6859 - Issue of SGD 750,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848704925 | 31/Jul/2024 | Listed | 04/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6868 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848706979 | 31/Jul/2024 | Listed | 04/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-6886 - Issue of SGD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848708918 | 31/Jul/2024 | Listed | 04/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7032 - Issue of SGD 350,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848721770 | 02/Aug/2024 | Listed | 06/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7144 - Issue of SGD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2848732975 | 31/Jul/2024 | Listed | 01/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7184 - Issue of USD 350,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848736612 | 07/Aug/2024 | Listed | 11/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7367 - Issue of USD 520,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings - GEM | XS2848753898 | 09/Aug/2024 | Listed | 15/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7393 - Issue of HKD 4,000,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2848755679 | 09/Aug/2024 | Listed | 13/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7431 - Issue of USD 500,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2848762709 | 21/Aug/2024 | Listed | 16/Aug/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7476 - Issue of USD 720,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2848762964 | 14/Aug/2024 | Listed | 21/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7554 - Issue of HKD 2,000,000 in Notional Amount of Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861667413 | 14/Aug/2024 | Listed | 18/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7566 - Issue of HKD 6,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861666878 | 14/Aug/2024 | Listed | 18/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7616 - Issue of CAD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2861668148 | 19/Aug/2024 | Listed | 20/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7677 - Issue of SGD 150,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | LU2690365163 | 19/Aug/2024 | Listed | 21/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7685 - Issue of HKD 1,000,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares - GEM | XS2861658263 | 19/Aug/2024 | Listed | 19/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7725 - Issue of USD 5,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2861633787 | 20/Aug/2024 | Listed | 24/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7759 - Issue of USD 300,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861654601 | 21/Aug/2024 | Listed | 26/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7761 - Issue of USD 300,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861631575 | 21/Aug/2024 | Listed | 26/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7763 - Issue of USD 350,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares - GEM | XS2861654783 | 19/Aug/2024 | Listed | 26/Aug/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7764 - Issue of USD 300,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2861654940 | 22/Aug/2024 | Listed | 02/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7886 - Issue of 3,450 Quanto Bonus Barrier Autocall Warrants linked to a Basket of Indices (the "Warrants") - GEM | LU2690361170 | 30/Aug/2024 | Listed | 28/Aug/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7926 - Issue of USD 550,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861599319 | 12/Sep/2024 | Listed | 19/Mar/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7927 - Issue of USD 300,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares - GEM | XS2861619109 | 12/Sep/2024 | Listed | 19/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7938 - Issue of SGD 150,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | LU2690367615 | 29/Aug/2024 | Listed | 03/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7942 - Issue of HKD 3,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2861639982 | 29/Aug/2024 | Listed | 02/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7956 - Issue of USD 300,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of China Life Insurance Company Limited (the Certificates) - GEM | XS2861608169 | 22/Aug/2024 | Listed | 26/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7963 - Issue of SGD 1,240,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861619877 | 28/Aug/2024 | Listed | 04/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7986 - Issue of SGD 150,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | LU2690347690 | 30/Aug/2024 | Listed | 03/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-7988 - Issue of HKD 1,600,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861605652 | 02/Sep/2024 | Listed | 04/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8030 - Issue of USD 520,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2861640725 | 03/Sep/2024 | Listed | 10/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8067 - Issue of USD 40,000,000 in Notional Amount of Autocallable Daily Range Accrual Certificates linked to the Shares of NVIDIA Corporation (the Certificates) - GEM | XS2861597453 | 03/Sep/2024 | Listed | 08/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8104 - Issue of SGD 500,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861615701 | 04/Sep/2024 | Listed | 12/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8137 - Issue of SGD 1,420,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861614134 | 13/Sep/2024 | Listed | 20/Sep/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8153 - Issue of USD 400,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of China Life Insurance Company Limited - GEM | XS2861636962 | 06/Sep/2024 | Listed | 10/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8195 - Issue of USD 400,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of China Pacific Insurance (Group) Co., Ltd. (the Certificates) - GEM | XS2861623556 | 03/Sep/2024 | Listed | 05/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8208 - Issue of 6 Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | LU2690341818 | 10/Sep/2024 | Listed | 12/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8213 - Issue of HKD 6,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2861614480 | 03/Sep/2024 | Listed | 05/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8227 - Issue of HKD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2861627623 | 10/Sep/2024 | Listed | 12/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8233 - Issue of HKD 2,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Alibaba Group Holding Limited (the Certificates) - GEM | XS2861669971 | 03/Sep/2024 | Listed | 05/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8270 - Issue of USD 2,030,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861597883 | 18/Sep/2024 | Listed | 26/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8271 - Issue of USD 920,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2861608839 | 18/Sep/2024 | Listed | 26/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8301 - Issue of SGD 400,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861579634 | 12/Sep/2024 | Listed | 20/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8311 - Issue of USD 1,200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2861604416 | 12/Sep/2024 | Listed | 16/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8319 - Issue of SGD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861590797 | 12/Sep/2024 | Listed | 12/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8321 - Issue of USD 450,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861585011 | 12/Sep/2024 | Listed | 16/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8329 - Issue of 1 Accumulator Certificate linked to the Depositary Receipts of Li Auto Inc. (the Certificates) - GEM | LU2690347005 | 05/Sep/2024 | Listed | 02/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8394 - Issue of USD 500,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861605819 | 16/Sep/2024 | Listed | 18/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8400 - Issue of USD 500,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2861596216 | 16/Sep/2024 | Listed | 18/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8401 - Issue of HKD 4,700,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861611627 | 16/Sep/2024 | Listed | 18/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8430 - Issue of USD 300,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861593973 | 17/Sep/2024 | Listed | 19/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8462 - Issue of JPY 50,000,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares - GEM | XS2861570252 | 20/Sep/2024 | Listed | 25/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8571 - Issue of USD 400,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2861569833 | 19/Sep/2024 | Listed | 27/Sep/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8603 - Issue of SGD 1,650,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861579717 | 24/Sep/2024 | Listed | 02/Nov/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8615 - Issue of USD 570,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861568199 | 24/Sep/2024 | Listed | 02/Nov/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8677 - Issue of HKD 5,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2861565252 | 25/Sep/2024 | Listed | 29/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8738 - Issue of NZD 2,300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874286342 | 19/Sep/2024 | Listed | 23/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8755 - Issue of 9 Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | LU2690343194 | 26/Sep/2024 | Listed | 30/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8808 - Issue of HKD 2,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874273951 | 27/Sep/2024 | Listed | 02/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8820 - Issue of HKD 1,900,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874264026 | 27/Sep/2024 | Listed | 26/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8852 - Issue of USD 890,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874319531 | 01/Oct/2024 | Listed | 08/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8884 - Issue of USD 500,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares - GEM | XS2874251809 | 26/Sep/2024 | Listed | 04/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8901 - Issue of USD 690,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2874251551 | 01/Oct/2024 | Listed | 08/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8913 - Issue of USD 210,785 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of China Vanke Co., Ltd. (the Certificates) - GEM | XS2874256949 | 24/Sep/2024 | Listed | 26/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-8956 - Issue of SGD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874247872 | 01/Oct/2024 | Listed | 03/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9004 - Issue of USD 200,000 in Notional Amount of Worst of Step Down Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874244697 | 04/Oct/2024 | Listed | 09/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9015 - Issue of USD 300,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of Bilibili Inc. - GEM | XS2874250827 | 26/Sep/2024 | Listed | 30/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9089 - Issue of USD 500,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Industrial and Commercial Bank of China Limited (the Certificates) - GEM | XS2874240430 | 04/Oct/2024 | Listed | 09/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9124 - Issue of USD 229,000 in Notional Amount of Snowballing Autocall Certificates linked to the Shares of Meituan (the Certificates) - GEM | XS2874239002 | 27/Sep/2024 | Listed | 30/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9138 - Issue of USD 300,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874238889 | 09/Oct/2024 | Listed | 16/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9198 - Issue of SGD 100,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2874237568 | 07/Oct/2024 | Listed | 09/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9223 - Issue of AUD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2874231447 | 10/Oct/2024 | Listed | 14/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9237 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874229383 | 08/Oct/2024 | Listed | 10/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9244 - Issue of CAD 630,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874227338 | 10/Oct/2024 | Listed | 15/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9313 - Issue of 6 Worst of Digital Plus Participation Certificates linked to a Basket of Shares - GEM | LU2690357491 | 08/Oct/2024 | Listed | 10/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9332 - Issue of USD 240,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2874221059 | 09/Oct/2024 | Listed | 14/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9343 - Issue of 5 Worst of Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | LU2690341578 | 09/Oct/2024 | Listed | 14/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9361 - Issue of USD 100,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs - GEM | XS2874219152 | 09/Oct/2024 | Listed | 09/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9363 - Issue of USD 100,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874224236 | 09/Oct/2024 | Listed | 14/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9365 - Issue of USD 100,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874218261 | 09/Oct/2024 | Listed | 14/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9372 - Issue of USD 500,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs - GEM | XS2874217701 | 09/Oct/2024 | Listed | 14/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9385 - Issue of USD 400,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares - GEM | XS2874216562 | 15/Oct/2024 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9392 - Issue of USD 350,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of NVIDIA Corporation - GEM | XS2874214351 | 09/Oct/2024 | Listed | 17/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9393 - Issue of USD 800,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874214781 | 10/Oct/2024 | Listed | 10/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9394 - Issue of USD 390,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings - GEM | XS2874215598 | 10/Oct/2024 | Listed | 21/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9399 - Issue of HKD 2,600,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Ping An Insurance (Group) Company of China, Ltd. - GEM | XS2874218774 | 10/Oct/2024 | Listed | 14/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9416 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs (the Certificates) - GEM | XS2874212736 | 10/Oct/2024 | Listed | 15/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9426 - Issue of HKD 2,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2874213460 | 10/Oct/2024 | Listed | 14/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9469 - Issue of USD 720,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings - GEM | XS2874212223 | 15/Oct/2024 | Listed | 23/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9473 - Issue of USD 500,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2874208627 | 11/Oct/2024 | Listed | 18/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9474 - Issue of SGD 1,640,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2874209195 | 11/Oct/2024 | Listed | 21/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9475 - Issue of USD 1,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2874205953 | 16/Oct/2024 | Listed | 20/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9492 - Issue of 1 Accumulator Certificate linked to the Shares of Coinbase Global Inc. (the Certificates) - GEM | LU2690366641 | 04/Oct/2024 | Listed | 01/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9551 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings (the Certificates) - GEM | XS2874204980 | 11/Oct/2024 | Listed | 15/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9560 - Issue of USD 810,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Shares - GEM | XS2874198059 | 16/Oct/2024 | Listed | 25/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9583 - Issue of RMB 4,575,651 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874201705 | 07/Oct/2024 | Listed | 10/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9589 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874200640 | 15/Oct/2024 | Listed | 17/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9609 - Issue of HKD 4,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2874194579 | 14/Oct/2024 | Listed | 16/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9613 - Issue of HKD 2,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874194140 | 14/Oct/2024 | Listed | 16/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9628 - Issue of USD 600,000 in Notional Amount of Worst of Dual Directional Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874192284 | 15/Oct/2024 | Listed | 17/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9638 - Issue of 1 Decumulator Certificate linked to the Shares of Tesla, Inc. - GEM | LU2690388884 | 07/Oct/2024 | Listed | 02/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9669 - Issue of SGD 130,000 in Notional Amount of Worst of Reverse Convertible Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874189900 | 15/Oct/2024 | Listed | 17/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9709 - Issue of USD 30,000,000 in Notional Amount of Autocallable Daily Range Accrual Certificates linked to the Shares of NVIDIA Corporation (the Certificates) - GEM | XS2874186120 | 15/Oct/2024 | Listed | 19/Oct/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9725 - Issue of AUD 250,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2874184182 | 16/Oct/2024 | Listed | 21/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9739 - Issue of USD 200,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to the Shares of Tencent Holdings Limited (the Certificates) - GEM | XS2874182996 | 17/Oct/2024 | Listed | 21/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9819 - Issue of SGD 410,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2874175941 | 18/Oct/2024 | Listed | 27/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9824 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of ETFs (the Certificates) - GEM | XS2874173730 | 17/Oct/2024 | Listed | 21/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9825 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Underlyings - GEM | XS2874174209 | 17/Oct/2024 | Listed | 21/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9848 - Issue of HKD 3,000,000 in Notional Amount of Fixed Coupon Autocall Certificates linked to a Basket of  Shares (the Certificates) - GEM | XS2904781544 | 18/Oct/2024 | Listed | 22/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9849 - Issue of USD 600,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2904766669 | 10/Oct/2024 | Listed | 15/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9869 - Issue of HKD 4,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904774259 | 10/Oct/2024 | Listed | 14/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9871 - Issue of HKD 5,000,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904779480 | 17/Oct/2024 | Listed | 21/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9897 - Issue of HKD 3,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904771743 | 17/Oct/2024 | Listed | 21/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9901 - Issue of USD 200,000 in Notional Amount of Worst of Snowballing Autocall Certificates linked to a Basket of Underlyings - GEM | XS2904778243 | 10/Oct/2024 | Listed | 15/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9906 - Issue of USD 600,000 in Notional Amount of Worst of Autocallable Daily Range Accrual Certificates linked to a Basket of Underlyings - GEM | XS2904763138 | 21/Oct/2024 | Listed | 28/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9908 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904771156 | 21/Oct/2024 | Listed | 28/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9913 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2904762080 | 21/Oct/2024 | Listed | 28/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9934 - Issue of USD 2,000,000 in Notional Amount of Worst of Snowballing Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904777351 | 17/Oct/2024 | Listed | 21/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9940 - Issue of USD 300,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904776973 | 21/Oct/2024 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9949 - Issue of HKD 4,000,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares - GEM | XS2904777278 | 14/Oct/2024 | Listed | 16/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9967 - Issue of USD 1,500,000 in Notional Amount of Call Certificates linked to the ETF Shares of the iShares® 20+ Year Treasury Bond ETF - GEM | XS2904776387 | 18/Oct/2024 | Listed | 20/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9994 - Issue of CAD 300,000 in Notional Amount of Worst of Enhanced Buffered Digital Plus Participation Certificates linked to a Basket of Shares - GEM | XS2904775140 | 18/Oct/2024 | Listed | 22/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2024-9999 - Issue of USD 200,000 in Notional Amount of Worst of Fixed Coupon Autocall Certificates linked to a Basket of Shares (the Certificates) - GEM | XS2904765778 | 18/Oct/2024 | Listed | 22/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL20436 - Issue of USD 699,000 Memory Coupon Barrier Autocall Notes linked to the Worst Performing of Underlying Basket, due November 2025 - GEM | XS2251218777 | 12/Nov/2020 | Listed | 13/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL20477 - Issue of USD 1,260,000 Memory Coupon Barrier Autocall Notes linked to the Worst Performing of Share Basket, due November 2025 - GEM | XS2251222027 | 13/Nov/2020 | Listed | 13/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL20631 - Issue of EUR 4,850,000 Step Up Fixed Rate Notes with Issuer Call Right due 2033 Series CGMFL20631 - GEM | DE000CP1ZPC7 | 09/Dec/2020 | Listed | 09/Dec/2033 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL21042 - Issue of RUB 8,000,000 Capital at Risk Call Notes linked to the Solactive Bond and Global Equity Funds Index, due October 2025 - GEM | XS2259175409 | 25/Nov/2020 | Listed | 03/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL211633 - Issue of USD 100,000 Coupon Notes linked to Citi Bespoke Mutual Fund Series 4 Index, due December 2025 - GEM | XS2259164387 | 30/Nov/2020 | Listed | 02/Dec/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL21227 - Issue of USD 657,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due December 2026 - GEM | XS2259147531 | 30/Nov/2020 | Listed | 01/Dec/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22229 - Issue of USD 212,000 Coupon Notes linked to Citi Bespoke Mutual Fund Series 4 Index, due December 2025 - GEM | XS2270746394 | 24/Dec/2020 | Listed | 30/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22324 - Issue of USD 882,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due January 2026 - GEM | XS2270765345 | 19/Jan/2021 | Listed | 05/Jan/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL22459 - Issue of RUB 60,000,000 3-Years Capital at Risk Notes linked to the STRGVT30 Index, due November 2025 - GEM | XS2270710366 | 30/Dec/2020 | Listed | 03/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL26181 - Issue of USD 738,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due March 2027 - GEM | XS2310731083 | 15/Mar/2021 | Listed | 16/Mar/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL2806 - Issue of USD 51,000 Coupon Capital at Risk Barrier Notes due 28 March 2025 linked to a Basket of Shares - GEM | XS1719203371 | 03/Apr/2018 | Listed | 28/Mar/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL28311 - Issue of USD 711,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due April 2027 - GEM | XS2329113794 | 19/Apr/2021 | Listed | 20/Apr/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL29687 - Issue of USD 1,100,000 Memory Coupon Barrier Autocall Notes linked to the Worst Performing of Share Basket, due May 2028 - GEM | XS2338481158 | 21/May/2021 | Listed | 19/May/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL30152 - Issue of USD 368,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due May 2027 - GEM | XS2338433340 | 24/May/2021 | Listed | 25/May/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL34780 - Issue of USD 506,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due August 2027 - GEM | XS2366357593 | 02/Aug/2021 | Listed | 02/Aug/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL36656 - Issue of USD 202,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due September 2027 - GEM | XS2380061478 | 03/Sep/2021 | Listed | 08/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL37579 - Issue of RUB 190,011,000 Capital at Risk Quanto Call Notes linked to the New Economy Index, due September 2026 - GEM | XS2380004916 | 23/Sep/2021 | Listed | 30/Sep/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL39239 - Issue of USD 302,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due October 2027 - GEM | XS2392079526 | 08/Oct/2021 | Listed | 13/Oct/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL41220 - Issue of USD 6,500,000.00 Quanto Memory Coupon Barrier Autocall Notes linked to the Worst Performing of Share Basket, due November 2026 - GEM | XS2405056222 | 23/Nov/2021 | Listed | 24/Nov/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL41295 - Issue of USD 354,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due November 2027 - GEM | XS2405067005 | 23/Nov/2021 | Listed | 23/Nov/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL53321 - Issue of GBP 3,792,000 Citigroup Global Markets Funding Luxembourg S.C.A. Securities due November 2027 linked to Preference Shares of Citigroup Global Markets Funding Luxembourg S.C.A. - GEM | XS2532805905 | 09/Nov/2022 | Listed | 17/Nov/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL54909 - Issue of USD 10,000,000 Floating Rate Single Name Credit Linked Notes due 20 December 2027 - GEM | XS2575681999 | 23/Jan/2023 | Listed | 20/Dec/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56313 - Issue of USD 1,500,000 Citigroup Global Markets Funding Luxembourg S.C.A. USD 10 Year CMS Rate Collared Floating Rate Notes, due March 2029 - GEM | XS2565992018 | 09/Mar/2023 | Listed | 09/Mar/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL56976 - Issue of USD 10,000,000 Floating Rate Single Name Credit Linked Notes due December 2025 - GEM | XS2602744497 | 26/Apr/2023 | Listed | 20/Dec/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL60389 - Issue of GBP 3,000,000 Floating Rate Single Name Credit Linked Notes due 2028 - GEM | XS2619470995 | 23/Jun/2023 | Listed | 20/Jun/2028 |

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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL60672 - Issue of CGMFL60672 USD 2,000,000 Fixed Rate Single Name Credit Linked Notes due November 2024 - GEM | XS2638384243 | 26/Jul/2023 | Listed | 29/Nov/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64662 - Issue of USD 1,500,000 Fixed Rate Single Name Credit Linked Notes due 2031 - GEM | XS2663105794 | 11/Sep/2023 | Listed | 20/Jun/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64663 - Issue of USD 2,000,000 Fixed Rate Single Name Credit Linked Notes due 2031 - GEM | XS2663093925 | 15/Sep/2023 | Listed | 12/Dec/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64665 - Issue of USD 1,500,000 Fixed Rate Single Name Credit Linked Notes due 2031 - GEM | XS2663111768 | 15/Sep/2023 | Listed | 20/Jun/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL64666 - Issue of USD 2,000,000 Fixed Rate Single Name Credit Linked Notes due 2031 - GEM | XS2663103237 | 15/Sep/2023 | Listed | 20/Jun/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL71148 - Issue of USD 3,000,000 Reverse Convertible Notes linked to the MSCI World IndexSM due January 2025 - GEM | XS2742573855 | 30/Jan/2024 | Listed | 30/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL72315 - Issue of USD 2,900,000 Fixed Rate Single Name Credit Linked Notes due 20 November 2025 - GEM | XS2752607205 | 27/Feb/2024 | Listed | 05/Nov/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL72330 - Issue of USD 5,000,000 Fixed Rate Single Name Credit Linked Notes due 3 December 2024 - GEM | XS2752597489 | 27/Feb/2024 | Listed | 03/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75399 - Issue of CGMFL75399 USD 2,600,000 Fixed Rate Single Name Credit Linked Notes due 20 June 2027 - GEM | XS2778181243 | 05/Apr/2024 | Listed | 20/Jun/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL75400 - Issue of USD 1,550,000 Fixed Rate Single Name Credit Linked Notes due 20 June 2027 - GEM | XS2778181599 | 05/Apr/2024 | Listed | 20/Jun/2027 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL77503 - Issue of 879 Fixed Coupon Autocall Notes Based Upon the EURO STOXX 50® Index due 2027 - GEM | DE000KJ5DB53 | 15/May/2024 | Listed | 17/May/2027 |

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|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL7761 - Issue of RUB 7,000,000 Capital at Risk Volatility Target Notes linked to a Mutual Fund Basket due December 2024 - GEM | XS2000591318 | 09/Jul/2019 | Listed | 13/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78447 - Issue of GBP 4,000,000 Fixed Rate Index Skew Notes - GEM | XS2801153474 | 31/May/2024 | Listed | 20/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78448 - Issue of GBP 2,500,000 Fixed Rate Index Skew Notes due 2024 - GEM | XS2801152740 | 31/May/2024 | Listed | 20/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL78682 - Issue of USD 10,000,000 Fixed Rate Single Name Credit Linked Notes due 14 May 2025 - GEM | XS2801148557 | 14/May/2024 | Listed | 14/May/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79013 - Issue of USD 10,000,000 Fixed Rate Single Name Credit Linked Notes - GEM | XS2807723999 | 27/May/2024 | Listed | 02/Dec/2024 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79521 - Issue of USD 3,000,000 Fixed Rate Single Name Credit Linked Notes due 20 December 2028 - GEM | XS2814722166 | 06/Jun/2024 | Listed | 20/Dec/2028 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL79975 - Issue of GBP1,000,000 Floating Rate Single Name Credit Linked Notes due June 2029 - GEM | XS2814698192 | 11/Jun/2024 | Listed | 20/Jun/2029 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8126 - Issue of USD 865,000 Capital at Risk Securities due July 2025 linked to a basket of US Stocks - GEM | XS2006319862 | 09/Jul/2019 | Listed | 03/Jul/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL81547 - Issue of CGMFL81547 USD 1,003,000 Fixed Rate Single Name Credit Linked Notes due December 2031 - GEM | XS2828750393 | 17/Jul/2024 | Listed | 20/Dec/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL81548 - Issue of EUR 2,080,000 Fixed Rate Single Name Credit Linked Notes due December 2031 - GEM | XS2828750047 | 18/Jul/2024 | Listed | 20/Dec/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL81820 - Issue of EUR 15,000,000 Fixed Rate Single Name Credit Linked Notes due 2 December 2024 - GEM | XS2828714241 | 18/Jul/2024 | Listed | 02/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL82165 - Issue of USD2,500,000 Fixed Rate Single Name Credit Linked Notes due December 2025 - GEM | XS2848085416 | 24/Jul/2024 | Listed | 20/Dec/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8258 - Issue of RUB 19,500,000 Capital at Risk Volatility Target Notes linked to a Mutual Fund Basket due January 2025 - GEM | XS2016107612 | 23/Jul/2019 | Listed | 10/Jan/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL82954 - Issue of EUR 1,700,000 Fixed Rate Single Name Credit Linked Notes due December 2031 - GEM | XS2856282889 | 09/Aug/2024 | Listed | 20/Dec/2031 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL85268 - Issue of USD10,000,000 Floating Rate Single Name Credit Linked Notes due May 2026 - GEM | XS2873379577 | 30/Aug/2024 | Listed | 20/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8558 - Issue of USD 825,000 Capital at Risk Securities due August 2025 linked to a basket of US Stocks - GEM | XS2024587342 | 07/Aug/2019 | Listed | 08/Aug/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8569 - Issue of RUB 13,000,000 Capital at Risk Volatility Target Notes linked to a Mutual Fund Basket due February 2025 - GEM | XS2024595873 | 30/Aug/2019 | Listed | 07/Feb/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL86340 - Issue of EUR1,000,000 Fixed Rate Single Name Credit Linked Notes due May 2026 - GEM | XS2885383872 | 13/Sep/2024 | Listed | 05/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL86341 - Issue of USD1,000,000 Fixed Rate Single Name Credit Linked Notes due May 2026 - GEM | XS2885384094 | 13/Sep/2024 | Listed | 05/May/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL86770 - Issue of USD1,000,000 Fixed Rate Single Name Credit Linked Notes due December 2026 - GEM | XS2885325246 | 17/Oct/2024 | Listed | 20/Dec/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL88231 - Issue of USD 10,000,000 Fixed Rate Single Name Credit Linked Notes due 20 December 2026 - GEM | XS2907269729 | 22/Oct/2024 | Listed | 20/Dec/2026 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL8969 - Issue of RUB 6,600,000 Capital at Risk Volatility Target Notes linked to a Mutual Fund Basket due March 2025 - GEM | XS2037375644 | 02/Sep/2019 | Listed | 07/Mar/2025 |

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| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9067 - Issue of USD 933,000 Capital at Risk Securities due September 2025 linked to a basket of US Stocks - GEM | XS2047532028 | 10/Oct/2019 | Listed | 11/Sep/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9547 - Issue of RUB 2,500,000 Capital at Risk Volatility Target Notes linked to a Mutual Fund Basket due April 2025 - GEM | XS2053468133 | 06/Nov/2019 | Listed | 08/Apr/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9829 - Issue of USD 1,130,000 Capital at Risk Volatility Target Securities linked to a Basket of Shares due October 2025 - GEM | XS2060739344 | 24/Oct/2019 | Listed | 23/Oct/2025 |
| CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A. | Series CGMFL9987 - Issue of RUB 5,500,000 Capital at Risk Volatility Target Notes linked to a Mutual Fund Basket due May 2025 - GEM | XS2067162318 | 05/Nov/2019 | Listed | 07/May/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | CLNCH081 8 - Issue of PKR 470,000,000.00 Pakistan Credit Linked Unsecured Notes due January 2025 - GEM | US173074QV01 | 13/Sep/2024 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | CLNCH0860 - Issue of NGN 21,363,284,968 Nigerian Credit Linked Unsecured Notes - GEM | XS2922639617 | 25/Oct/2024 | Listed | 09/Oct/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | CLNCH0866 - Issue of NGN 7,800,000,000.00 Nigerian Credit Linked Unsecured Notes - GEM | XS2927748694 | 30/Oct/2024 | Listed | 09/Oct/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2023-0042 - Issue of 3,800,000 APAC Participation Certificates that are India Participation Certificates linked to the Tata Motors Ltd (the Certificates) - GEM | XS2312018661 | 24/Mar/2023 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2023-0124 - Issue of 6,000,000 APAC Participation Certificates that are India Participation Certificates linked to the Jio Financial Services Ltd. (the Certificates) - GEM | XS2312008191 | 23/Aug/2023 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2023-0136 - Issue of 3,800,000 APAC Participation Certificates that are India Participation Certificates linked to the LIC HOUSING FINANCE LTD (the Certificates) - GEM | XS2312021616 | 11/Aug/2023 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2023-0164 - Issue of 14,600,000 APAC Participation Certificates that are China Participation Certificates linked to the SDIC XINJI ENERGY CO-A (the Certificates) - GEM | XS2312001188 | 21/Sep/2023 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2023-0165 - Issue of 6,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of ANHUI JIANGHUAI AUTO CO-A. (the Certificates) - GEM | XS2312008274 | 21/Sep/2023 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2023-0166 - Issue of 5,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of LUXSHARE PRECISION INDUSTR-A - GEM | XS2311998533 | 25/Sep/2023 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2023-0167 - Issue of 5,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of HONGFA TECHNOLOGY CO LTD-A (the Certificates) - GEM | XS2312014751 | 25/Sep/2023 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2023-0174 - Issue of 20,000,000 APAC Participation Certificates that are India Participation Certificates linked to the Zomato Ltd (the Certificates) - GEM | XS2311999184 | 17/Oct/2023 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0163 - Issue of 480,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of NAURA TECHNOLOGY GROUP CO-A - GEM | XS2660403853 | 19/Mar/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0164 - Issue of 7,700,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of ZHENGZHOU YUTONG BUS CO-A - GEM | XS2660397600 | 19/Mar/2024 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0165 - Issue of 10,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Zijin Mining Group Co Ltd-A (the Certificates) - GEM | XS2660407680 | 19/Mar/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0252 - Issue of 1,590,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Adani Energy Solutions Ltd (the Certificates) - GEM | XS2660391231 | 10/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0255 - Issue of 550,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Adani Enterprises Ltd - GEM | XS2660395653 | 10/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0256 - Issue of 1,850,000 APAC Participation Certificates that are India Participation Certificates linked to JSW Steel Ltd - GEM | XS2660394334 | 10/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0257 - Issue of 1,350,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Macrotech Developers Ltd (the Certificates) - GEM | XS2660393872 | 10/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0258 - Issue of 2,000,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Max Healthcare Institute Ltd (the Certificates) - GEM | XS2660386744 | 10/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0259 - Issue of 19,300,000 APAC Participation Certificates that are India Participation Certificates linked to GMR Infrastructure Limited (the Certificates) - GEM | XS2660404232 | 10/May/2024 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0260 - Issue of 920,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Adani Green Energy Ltd (the Certificates) - GEM | XS2660398756 | 10/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0261 - Issue of 1,250,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Adani Port and SEZ Ltd - GEM | XS2660386405 | 10/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0262 - Issue of 2,700,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Adani Power Limited (the Certificates) - GEM | XS2660392122 | 10/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0263 - Issue of 2,600,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Ambuja Cement Ltd - GEM | XS2660395570 | 10/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0264 - Issue of 20,500,000 APAC Participation Certificates that are India Participation Certificates linked to IDFC BANK LTD (the Certificates) - GEM | XS2660398673 | 10/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0265 - Issue of 1,860,000 APAC Participation Certificates that are India Participation Certificates linked to JSW Energy Ltd (the Certificates) - GEM | XS2660403184 | 10/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0266 - Issue of 5,300,000 APAC Participation Certificates that are India Participation Certificates linked to Power Grid Corp of India Ltd - GEM | XS2660390183 | 13/May/2024 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CGMHI2024-0267 - Issue of 1,150,000 APAC Participation Certificates that are India Participation Certificates linked to the Ruchi Soya Industries Ltd (the Certificates) - GEM | XS2660397279 | 13/May/2024 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0170 - Issue of UGX 15,553,000,000 Uganda Credit Linked Unsecured Notes - GEM | XS2463532551 | 06/Apr/2022 | Listed | 28/Aug/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0388 - Issue of NGN 9,735,504,657 Nigeria Credit Linked Unsecured Notes - GEM | XS2580300791 | 03/Feb/2023 | Listed | 26/Jan/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0511 - Issue of UGX 9,000,000,000 Uganda Credit Linked Unsecured Notes - GEM | XS2658268813 | 08/Aug/2023 | Listed | 28/Aug/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0513 - Issue of ZMW 100,000,000 Zambia Credit Linked Unsecured Notes - GEM | XS2660382917 | 25/Aug/2023 | Listed | 28/Jun/2033 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0582 - Issue of UGX 12,000,000,000 Uganda Credit Linked Unsecured Notes - GEM | XS2730337420 | 09/Apr/2024 | Listed | 18/May/2037 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0616 - Issue of NGN 39,983,406,497 Nigerian Credit Linked Unsecured Notes - GEM | XS2767251221 | 16/Feb/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0618 - Issue of NGN 17,406,632,055 Nigerian Credit Linked Unsecured Notes - GEM | XS2768180585 | 20/Feb/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0619 - Issue of NGN 3,476,814,695 Nigerian Credit Linked Unsecured Notes - GEM | US173074NK72 | 16/Feb/2024 | Listed | 10/Feb/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0642 - Issue of NGN 9,770,437,989 Nigerian Credit Linked Unsecured Notes - GEM | XS2780037011 | 08/Apr/2024 | Listed | 24/Feb/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0643 - Issue of NGN 9,644,853,788 Nigerian Credit Linked Unsecured Notes - GEM | XS2780037367 | 10/Apr/2024 | Listed | 24/Feb/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0647 - Issue of NGN 52,856,076,606 Nigerian Credit Linked Unsecured Notes - GEM | XS2783645695 | 18/Mar/2024 | Listed | 27/Feb/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0648 - Issue of NGN 5,015,540,116.00 Nigerian Credit Linked Unsecured Notes - GEM | US173074NP69 | 15/Mar/2024 | Listed | 27/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0649 - Issue of NGN 19,899,073,032 Nigerian Credit Linked Unsecured Notes - GEM | XS2784403979 | 09/Apr/2024 | Listed | 03/Oct/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0650 - Issue of NGN 14,467,848,101 Nigerian Credit Linked Unsecured Notes - GEM | XS2784428539 | 09/Apr/2024 | Listed | 10/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0651 - Issue of NGN 36,450,970,214.00 Nigerian Credit Linked Unsecured Notes - GEM | US173074NQ43 | 09/Apr/2024 | Listed | 10/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0676 - Issue of BDT 485,000,000 Bangladesh Credit Linked Unsecured Notes due January 2026 - GEM | XS2788373608 | 15/Apr/2024 | Listed | 06/Jan/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0692 - Issue of NGN 32,602,065,710 Nigerian Credit Linked Unsecured Notes - GEM | XS2795379390 | 03/Apr/2024 | Listed | 27/Feb/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0694 - Issue of NGN 2,834,962,236.00 Nigerian Credit Linked Unsecured Notes - GEM | US173074NY76 | 03/Apr/2024 | Listed | 27/Feb/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0699 - Issue of NGN 2,572,000,000.00 Nigerian Credit Linked Unsecured Notes - GEM | US173074PB55 | 08/Apr/2024 | Listed | 10/Apr/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0702 - Issue of NGN 12,090,000,000 Nigerian Credit Linked Unsecured Notes - GEM | XS2798273681 | 11/Apr/2024 | Listed | 10/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0704 - Issue of NGN 32,608,161,607 Nigerian Credit Linked Unsecured Notes - GEM | XS2798918483 | 10/Apr/2024 | Listed | 02/Apr/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0714 - Issue of NGN 21,549,584,839 Nigerian Credit Linked Unsecured Notes - GEM | XS2808283860 | 24/Apr/2024 | Listed | 25/Feb/2031 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0715 - Issue of NGN 2,001,874,002.00 Nigerian Credit Linked Unsecured Notes - GEM | US173074PD12 | 25/Apr/2024 | Listed | 25/Feb/2031 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0730 - Issue of NGN 3,217,564,055.00 Nigerian Credit Linked Unsecured Notes - GEM | US173074PJ81 | 16/May/2024 | Listed | 25/Feb/2031 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0731 - Issue of NGN 28,258,606,043.00 Nigerian Credit Linked Unsecured Notes - GEM | XS2820609571 | 17/May/2024 | Listed | 25/Feb/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0734 - Issue of NGN 4,300,000,000 Nigerian Credit Linked Unsecured Notes - GEM | US173074PL38 | 23/May/2024 | Listed | 10/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0740 - Issue of NGN 2,813,340,000 Nigerian Credit Linked Unsecured Notes - GEM | XS2837105308 | 17/Jun/2024 | Listed | 10/Mar/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0749 - Issue of BDT 5,360,000,000.00 Bangladesh Credit Linked Unsecured Notes due June 2026 - GEM | XS2843278453 | 20/Jun/2024 | Listed | 09/Jun/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0751 - Issue of BDT 1,510,432,000.00 Bangladesh Credit Linked Unsecured Notes due May 2029 - GEM | XS2844895438 | 20/Jun/2024 | Listed | 17/May/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0752 - Issue of BDT 137,313,000.00 Bangladesh Credit Linked Unsecured Notes due May 2029 - GEM | US173074PV10 | 20/Jun/2024 | Listed | 17/May/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0753 - Issue of BDT 446,700,000 Bangladesh Credit Linked Unsecured Notes due June 2026 - GEM | US173074PW92 | 20/Jun/2024 | Listed | 09/Jun/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0780 - Issue of NGN 9,313,414,114 Nigerian Credit Linked Unsecured Notes - GEM | XS2868760724 | 30/Jul/2024 | Listed | 20/Jun/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0781 - Issue of NGN 3,610,908,206 Nigerian Credit Linked Unsecured Notes - GEM | US173074QE85 | 30/Jul/2024 | Listed | 20/Jun/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0784 - Issue of BDT 1,300,000,000.00 Bangladesh Credit Linked Unsecured Notes due September 2025 - GEM | XS2868951661 | 01/Aug/2024 | Listed | 09/Sep/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0785 - Issue of PKR 2,400,000,000.00 Pakistan Credit Linked Unsecured Notes due January 2025 - GEM | XS2870350639 | 02/Aug/2024 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0786 - Issue of PKR 240,000,000.00 Pakistan Credit Linked Unsecured Notes due January 2025 - GEM | US173074QJ72 | 02/Aug/2024 | Listed | 13/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0787 - Issue of PKR 460,000,000.00 Pakistan Credit Linked Unsecured Notes due January 2025 - GEM | US173074QH17 | 02/Aug/2024 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0793 - Issue of BDT 90,000,000.00 Bangladesh Credit Linked Unsecured Notes due September 2025 - GEM | US173074QN84 | 07/Aug/2024 | Listed | 09/Sep/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0794 - Issue of BDT 924,000,000 Bangladesh Credit Linked Unsecured Notes due April 2026 - GEM | XS2873476779 | 07/Aug/2024 | Listed | 08/Apr/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0795 - Issue of BDT 76,000,000.00 Bangladesh Credit Linked Unsecured Notes due April 2026 - GEM | US173074QP33 | 07/Aug/2024 | Listed | 08/Apr/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0798 - Issue of PKR 400,000,000.00 Pakistan Credit Linked Unsecured Notes due January 2025 - GEM | XS2875169596 | 09/Aug/2024 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0806 - Issue of PKR 1,280,000,000.00 Pakistan Credit Linked Unsecured Notes due August 2025 - GEM | XS2893178488 | 09/Sep/2024 | Listed | 26/Aug/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0817 - Issue of PKR 1,096,000,000.00 Pakistan Credit Linked Unsecured Notes due June 2025 - GEM | XS2899132976 | 12/Sep/2024 | Listed | 02/Jun/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0819 - Issue of PKR 240,000,000.00 Pakistan Credit Linked Unsecured Notes due January 2025 - GEM | US173074QW83 | 13/Sep/2024 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0820 - Issue of PKR 3,100,000,000.00 Pakistan Credit Linked Unsecured Notes due January 2025 - GEM | XS2899592039 | 12/Sep/2024 | Listed | 13/Jan/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0859 - Issue of NGN 38,525,997,466 Nigerian Credit Linked Unsecured Notes - GEM | XS2922032508 | 22/Oct/2024 | Listed | 03/Oct/2025 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0872 - Issue of NGN 10,000,000,000.00 Nigerian Credit Linked Unsecured Notes - GEM | XS2930713909 | 05/Nov/2024 | Listed | 09/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series CLNCH0875 - Issue of 500 Units of EUR 10,000 Credit Linked Certificates linked to Assicurazioni Generali SUB due 20 December 2032 - GEM | XS2810837083 | 12/Nov/2024 | Listed | 20/Dec/2032 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11394 - Issue of USD 26,820,000 Snowballing Autocall Notes due August 2028 linked to the Nikkei 225 Index - GEM | XS2632900465 | 10/Aug/2023 | Listed | 02/Aug/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH11997 - Issue of GBP 17,467,000 Snowballing Autocall Notes due October 2028 linked to the FTSE® 100 Index - GEM | XS2632876061 | 06/Nov/2023 | Listed | 27/Oct/2028 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH13374 - Issue of USD 2,742,000 Quanto Snowballing Autocall Notes due February 2029 linked to the EURO STOXX 50® Index - GEM | XS2709309053 | 26/Feb/2024 | Listed | 16/Feb/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH14410 - Issue of GBP 25,985,000 Snowballing Autocall Notes due April 2029 linked to the FTSE® 100 Index - GEM | XS2752744883 | 18/Apr/2024 | Listed | 17/Apr/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH15600 - Issue of USD 64,566,000 Snowballing Autocall Notes linked to the EURO STOXX 50 Index, due June 2029 - GEM | XS2782832674 | 05/Jul/2024 | Listed | 27/Jun/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH16940 - Issue of GBP 14,320,000 Snowballing Autocall Notes linked to the FTSE® 100 Index, due August 2029 - GEM | XS2848899246 | 02/Sep/2024 | Listed | 22/Aug/2029 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series GMTCH18342 - Issue of USD10,000,000 Fixed Rate Single Name Credit Linked Notes due December 2026 - GEM | XS2893091525 | 17/Oct/2024 | Listed | 20/Dec/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0011 - APAC Participation Certificates that are China Participation Certificates linked to the Shares of Focus Media Information Technology Co Ltd (the Certificates) due 12 February 2026 - GEM | USU1747D1534 | 02/Feb/2018 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2018-0018 - Issue of 17,900,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of China Yangtze Power Co Ltd - GEM | USU1747D2292 | 07/Feb/2018 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2019-0001 - Issue of 20,000,000 APAC Participation Certificates that are Vietnam Participation Certificates linked to the Shares of Vietnam Dairy Products JSC (the Certificates) due 12 February 2026 - GEM | USU1747D7242 | 19/Feb/2019 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2020-0002 - Issue of 8,100,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Anhui Sunhere Pharmaceutical Excipients Co., Ltd. (the Certificates) - GEM | USU1747E1020 | 31/Aug/2020 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2020-0003 - Issue of 6,400,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Sinoseal Holding Co Ltd (the Certificates) - GEM | USU1747E1103 | 15/Sep/2020 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0001 - Issue of 7,500,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Shengyi Technology Co Ltd (the Certificates) - GEM | USU1747E1517 | 30/Mar/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0002 - Issue of 2,750,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of SF Holding Co Ltd - GEM | USU1747E1699 | 30/Mar/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0003 - Issue of 4,500,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Beijing New Building Materials - GEM | USU1747E1772 | 04/Apr/2022 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0004 - Issue of 800,000 APAC Participation Certificates that are India Participation Certificates linked to the Shares of Infosys Ltd - GEM | USU1747E1855 | 13/Apr/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0005 - Issue of 2,400,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Guangdong Haid Group Co Ltd - GEM | USU1747E1939 | 14/Apr/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0006 - Issue of 4,800,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Chaozhou Three-Circle Group Co - GEM | USU1747E2010 | 19/Apr/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0007 - Issue of 13,700,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Guangzhou Haige Communications - GEM | USU1747E2192 | 21/Apr/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0008 - 5,425,965 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Shanghai Titan Scientific Co L - GEM | USU1747E2275 | 03/May/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0009 - Issue of 7,060,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Shandong Himile Mechanical Sci - GEM | USU1747E2358 | 03/May/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0010 - Issue of 8,900,000 APAC Participation Certificates that are China Participation Certificates linked to the Shares of Shandong Heilongjiang Agriculture Co Lt (the Certificates) - GEM | USU1747E2432 | 03/Jun/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0011 - Issue of 7,150,000 APAC Participation Certificates that are China Participation Certificates linked to the Wens Foodstuffs Group Co Ltd (the Certificates) - GEM | USU1747E2507 | 16/Jun/2022 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0012 - Issue of 1,461,000 APAC Participation Certificates that are China Participation Certificates linked to the Shennan Circuits Co Ltd - GEM | USU1747E2762 | 22/Jun/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0013 - Issue of 1,399,000 APAC Participation Certificates that are China Participation Certificates linked to the Shenzhen Transsion Holdings Co (the Certificates) - GEM | USU1747E2689 | 22/Jun/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0014 - Issue of 7,221,000 APAC Participation Certificates that are China Participation Certificates linked to the Sany Heavy Industry Co Ltd (the Certificates) - GEM | USU1747E2846 | 28/Jun/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0015 - Issue of 2,681,000 APAC Participation Certificates that are China Participation Certificates linked to the Jiangsu Hengli Hydraulic Co Ltd (the Certificates) - GEM | USU1747E2929 | 24/Aug/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2022-0016 - Issue of 6,000,000 APAC Participation Certificates that are China Participation Certificates linked to the Zhejiang Sanhua Intelligent Co. (the Certificates) due 12 February 2026 - GEM | USU1747E3000 | 16/Dec/2022 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2023-0001 - Issue of 29,000,000 APAC Participation Certificates that are India Participation Certificates linked to the Punjab National Bank Co. (the Certificates) - GEM | USU1747E3182 | 23/Jan/2023 | Listed | 12/Feb/2026 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2023-0002 - Issue of 1,300,000 APAC Participation Certificates that are India Participation Certificates linked to the One 97 Communications Ltd (the Certificates) - GEM | USU1747E3265 | 15/Feb/2023 | Listed | 12/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CITIGROUP GLOBAL MARKETS HOLDINGS INC. | Series PC2023-0003 - Issue of 410,000 APAC Participation Certificates that are India Participation Certificates linked to the Info Edge India Ltd. - GEM | USU1747E3349 | 22/May/2023 | Listed | 12/Feb/2026 |
| CITIGROUP INC | Series EMTN8530 - Issue of EUR 65,000,000 CMS Rate Subordinated Notes due August 2034 (EMTN8530) - GEM | XS2110087843 | 12/Aug/2024 | Listed | 09/Aug/2034 |
| CITYCON OYJ | €265,721,000 Subordinated Fixed to Reset Rate Green Capital Securities - GEM | XS2830463118 | 10/Jun/2024 | Listed | |
| CITYCON OYJ | EUR 321,000,000 Subordinated Fixed to Reset Rate Green Capital Securities - GEM | XS2347397437 | 04/Jun/2021 | Listed | |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €11,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 144A Notes - GEM | XS2296467371 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €11,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 Reg S Notes - GEM | XS2296467298 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 144A Notes - GEM | XS2296468429 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Reg S Notes - GEM | XS2296466563 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 144A Notes - GEM | XS2296465672 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 Reg S Notes - GEM | XS2296465326 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 144A Notes - GEM | XS2296466480 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Reg S Notes - GEM | XS2296466308 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 144A Notes - GEM | XS2296466217 | 22/Feb/2021 | Listed | 15/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 Reg S Notes - GEM | XS2296466050 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €40,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 144A Notes - GEM | XS2296465839 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €40,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 Reg S Notes - GEM | XS2296465755 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €690,000 Class X Senior Secured Floating Rate Notes due 2034 144A Notes - GEM | XS2296465243 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | €690,000 Class X Senior Secured Floating Rate Notes due 2034 Reg S Notes - GEM | XS2296464949 | 22/Feb/2021 | Listed | 15/Feb/2034 |
| CLARINDA PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 45,100,000 Subordinated Notes due 2029 - GEM | XS1499662770 | 15/Nov/2016 | Listed | 15/Feb/2034 |
| CLAVEL RESIDENTIAL 3 DESIGNATED ACTIVITY COMPANY | €102,400,000 Class Z1 Mortgage Backed Fixed Rate Notes due January 2076 - GEM | XS2648669526 | 02/Aug/2023 | Listed | 28/Jan/2076 |
| CLAVEL RESIDENTIAL 3 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Mortgage Backed Notes due January 2076 - GEM | XS2648670532 | 02/Aug/2023 | Listed | 28/Jan/2076 |
| CLAVEL RESIDENTIAL 3 DESIGNATED ACTIVITY COMPANY | €30,700,000 Class D Mortgage Backed Floating Rate Notes due 2076 - GEM | XS2648668122 | 02/Aug/2023 | Listed | 28/Jan/2076 |
| CLAVEL RESIDENTIAL 3 DESIGNATED ACTIVITY COMPANY | €30,700,000 Class Z2 Mortgage Backed Fixed Rate Notes due January 2076 - GEM | XS2648670029 | 02/Aug/2023 | Listed | 28/Jan/2076 |
| CLAVEL RESIDENTIAL 3 DESIGNATED ACTIVITY COMPANY | €37,500,000 Class C Mortgage Backed Floating Rate Notes due 2076 - GEM | XS2648667827 | 02/Aug/2023 | Listed | 28/Jan/2076 |
| CLAVEL RESIDENTIAL 3 DESIGNATED ACTIVITY COMPANY | €430,100,000 Class A Mortgage Backed Floating Rate Notes due 2076 - GEM | XS2648667074 | 02/Aug/2023 | Listed | 28/Jan/2076 |
| CLAVEL RESIDENTIAL 3 DESIGNATED ACTIVITY COMPANY | €51,200,000 Class B Mortgage Backed Floating Rate Notes due 2076 - GEM | XS2648667660 | 02/Aug/2023 | Listed | 28/Jan/2076 |
| CLAVEL RESIDENTIAL 3 DESIGNATED ACTIVITY COMPANY | €9,900,000 Class RFN Mortgage Backed Fixed Rate Notes due January 2076 - GEM | XS2648669286 | 02/Aug/2023 | Listed | 28/Jan/2076 |
| CLEAR CREEK CLO, LTD. | USD 13,500,000 Class E-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2300UAC39 | 31/Oct/2017 | Listed | 20/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CLEAR CREEK CLO, LTD. | USD 16,500,000 Class D-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2300VAJ64 | 31/Oct/2017 | Listed | 20/Oct/2030 |
| CLEAR CREEK CLO, LTD. | USD 18,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2300VAH09 | 31/Oct/2017 | Listed | 20/Oct/2030 |
| CLEAR CREEK CLO, LTD. | USD 195,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 - GEM | USG2300VAF43 | 31/Oct/2017 | Listed | 20/Oct/2030 |
| CLEAR CREEK CLO, LTD. | USD 30,700,000 Subordinated Notes due 2027 - GEM | USG2300UAB55 | 30/Mar/2015 | Listed | 20/Apr/2027 |
| CLEAR CREEK CLO, LTD. | USD 33,000,000 Class B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG2300VAG26 | 31/Oct/2017 | Listed | 20/Oct/2030 |
| CLISA - COMPAÑÍA LATINOAMERICANA DE INFRAESTRUCTURA & SERVICIOS S.A. | U.S.$ 343,453,532.00 Step-Up Senior Secured Notes due 2027 (Rule 144A ISIN Only) - GEM | US20445PAH82 | 16/Nov/2021 | Listed | 25/Jul/2027 |
| CLISA - COMPAÑÍA LATINOAMERICANA DE INFRAESTRUCTURA & SERVICIOS S.A. | USD 343,453,532.00 Step-Up Senior Secured Notes due 2027 - GEM | USP3063XAJ74 | 16/Nov/2021 | Listed | 25/Jul/2027 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2885240171 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037(Reg S) - GEM | XS2885240098 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2885239918 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2885239751 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2885239595 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2885239678 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2885239322 | 18/Sep/2024 | Listed | 15/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2885239835 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €41,250,000 Subordinated Notes due 2037 (Reg S) - GEM | XS2885240502 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €41,250,000 Subordinated Notes due 2037 (Rule 144A) - GEM | XS2885240767 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2037(Reg S) - GEM | XS2885238860 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2037(Rule 144A) - GEM | XS2885239165 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2885238787 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONKEEN PARK CLO DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2885238944 | 18/Sep/2024 | Listed | 15/Oct/2037 |
| CLONMORE PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 (Reg S) - GEM | XS2766727460 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 (Rule 144A) - GEM | XS2766727627 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €11,650,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2766728864 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €11,650,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2766729086 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €15,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2766728781 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €15,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2766728948 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €20,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2766727973 | 21/Feb/2024 | Listed | 21/Aug/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CLONMORE PARK CLO DAC | €20,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2766727890 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €23,000,000 Subordinated Notes due 2035 (Reg S) - GEM | XS2495512282 | 16/Aug/2022 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €23,000,000 Subordinated Notes due 2035 (Rule 144a) - GEM | XS2495512365 | 16/Aug/2022 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €25,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2766728278 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €25,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2766728435 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €27,100,000 Class B-1 Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2766727387 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | €27,100,000 Class B-1 Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2766727544 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | Up to €215,250,000 Class A Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2766727205 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLONMORE PARK CLO DAC | Up to €215,250,000 Class A Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2766727114 | 21/Feb/2024 | Listed | 21/Aug/2035 |
| CLOVER CREDIT PARTNERS CLO III, LTD. | USD 17,000,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG2482BAC57 | 18/Sep/2017 | Listed | 15/Oct/2029 |
| CLOVER CREDIT PARTNERS CLO III, LTD. | USD 19,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG24825AA29 | 18/Sep/2017 | Listed | 15/Oct/2029 |
| CLOVER CREDIT PARTNERS CLO III, LTD. | USD 23,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG2482BAD31 | 18/Sep/2017 | Listed | 15/Oct/2029 |
| CLOVER CREDIT PARTNERS CLO III, LTD. | USD 256,500,000 Class A Senior Secured Floating Rate Notes due 2029 - GEM | USG2482BAA91 | 18/Sep/2017 | Listed | 15/Oct/2029 |
| CLOVER CREDIT PARTNERS CLO III, LTD. | USD 35,835,000 Subordinated Notes due 2029 - GEM | USG24825AC84 | 18/Sep/2017 | Listed | 15/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CLOVER CREDIT PARTNERS CLO III, LTD. | USD 44,000,000 Class B Senior Secured Floating Rate Notes due 2029 - GEM | USG2482BAB74 | 18/Sep/2017 | Listed | 15/Oct/2029 |
| CLOVER CREDIT PARTNERS CLO III, LTD. | USD 8,000,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2029 - GEM | USG2482BAE14 | 18/Sep/2017 | Listed | 15/Oct/2029 |
| CLOVER CREDIT PARTNERS CLO III, LTD. | USD 8,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG24825AB02 | 18/Sep/2017 | Listed | 15/Oct/2029 |
| CNH INDUSTRIAL N.V. | Series CNH 15 - Issue of €750,000,000 3.750 per cent. Notes due 11 June 2031 - GEM | XS2829592679 | 11/Jun/2024 | Listed | 11/Jun/2031 |
| COBRE DEL MAYO, S.A. DE C.V. | $106,653,522 Senior Secured PIK Toggle Notes due 2030 (Reg S) - GEM | XS2343881855 | 13/Oct/2021 | Listed | 15/May/2030 |
| COBRE DEL MAYO, S.A. DE C.V. | $106,653,522 Senior Secured PIK Toggle Notes due 2030 (Rule 144A) - GEM | XS2343881939 | 13/Oct/2021 | Listed | 15/May/2030 |
| COBRE DEL MAYO, S.A. DE C.V. | $18,718,288 Senior Secured Notes due 2026 (Reg S) - GEM | XS2343881343 | 13/Oct/2021 | Listed | 15/May/2026 |
| COBRE DEL MAYO, S.A. DE C.V. | $18,718,288 Senior Secured Notes due 2026 (Rule 144A) - GEM | XS2343881772 | 13/Oct/2021 | Listed | 15/May/2026 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | $500 million 1.500% Senior Notes due 2027 (Regulation S) - GEM | USG25839PT55 | 05/May/2021 | Listed | 15/Jan/2027 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | $500 million 1.500% Senior Notes due 2027 (S144A) - GEM | US19123MAF05 | 05/May/2021 | Listed | 15/Jan/2027 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | € 600,000,000 1.750 per cent Notes due 2026 - GEM | XS2134245138 | 27/Mar/2020 | Listed | 27/Mar/2026 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | €250,000,000 1.500% Notes due 2027 - GEM | XS2191438857 | 23/Jun/2020 | Listed | 08/Nov/2027 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | €400,000,000 1.500% Notes due 2027 - GEM | XS1907122656 | 08/Nov/2018 | Listed | 08/Nov/2027 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | €500,000,000 0.700 per cent Notes due 2031 - GEM | XS2051655095 | 12/Sep/2019 | Listed | 12/Sep/2031 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | €500,000,000 1.125% Notes due 2029 - GEM | XS1981054221 | 12/Apr/2019 | Listed | 12/Apr/2029 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | €500,000,000 1.750% Notes due 2028 - GEM | XS1415535696 | 26/May/2016 | Listed | 26/May/2028 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | €600,000,000 3.250% Notes due 2032 - GEM | XS2905425612 | 23/Sep/2024 | Listed | 21/Mar/2032 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | €750,000,000 0.200% Notes due 2028 - GEM | XS2264977146 | 02/Dec/2020 | Listed | 02/Dec/2028 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | EUR 250000000 2.750% Notes due 2026 - GEM | XS1064307058 | 06/May/2014 | Listed | 06/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| COCA-COLA EUROPACIFIC PARTNERS PLC | EUR 350000000 2.375 per cent Notes due 2025 - GEM | XS0926785808 | 07/May/2013 | Listed | 07/May/2025 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | EUR 500000000 1.875% Notes due 2030 - GEM | XS1206411230 | 18/Mar/2015 | Listed | 18/Mar/2030 |
| COCA-COLA FEMSA, S.A.B. DE C.V. | USD 600,000,000 5.250% Senior Notes due 2043 - GEM | US191241AF58 | 19/Dec/2013 | Listed | 26/Nov/2043 |
| CODA CDO 2007-1 LTD | Preferred Shares par value - GEM - GEM | KYG2364T1058 | 14/Jan/2008 | Listed | 07/Nov/2047 |
| COLE PARK CLO LIMITED | USD 15000000 Class A2 Senior Secured Fixed Rate Notes due 2028 - GEM | USG22617AC15 | 23/Dec/2015 | Listed | 20/Oct/2028 |
| COLE PARK CLO LIMITED | USD 202000000 Class A1 Senior Secured Floating Rate Notes due 2028 - GEM | USG22617AB32 | 23/Dec/2015 | Listed | 20/Oct/2028 |
| COLE PARK CLO LIMITED | USD 21250000 Class C Secured Deferrable Floating Rate Notes due 2028 - GEM | USG22617AE70 | 23/Dec/2015 | Listed | 20/Oct/2028 |
| COLE PARK CLO LIMITED | USD 23500000 Class E Secured Deferrable Floating Rate Notes due 2028 - GEM | USG22616AA75 | 23/Dec/2015 | Listed | 20/Oct/2028 |
| COLE PARK CLO LIMITED | USD 26750000 Class D Secured Deferrable Floating Rate Notes due 2028 - GEM | USG22617AF46 | 23/Dec/2015 | Listed | 20/Oct/2028 |
| COLE PARK CLO LIMITED | USD 43820000 Subordinated Notes due 2028 - GEM | USG22616AB58 | 23/Dec/2015 | Listed | 20/Oct/2028 |
| COLE PARK CLO LIMITED | USD 50500000 Class B Senior Secured Floating Rate Notes due 2028 - GEM | USG22617AD97 | 23/Dec/2015 | Listed | 20/Oct/2028 |
| COMISIÓN FEDERAL DE ELECTRICIDAD | Ps. 12,550,000,000 8.18% Certificados Bursátiles due 2027 - GEM | MX95CF050088 | 18/Oct/2017 | Listed | 23/Dec/2027 |
| COMISIÓN FEDERAL DE ELECTRICIDAD | Ps. 18500000000 7.35% Certificados Bursátiles due 2025 - GEM | MX95CF050047 | 14/Jul/2015 | Listed | 25/Nov/2025 |
| COMVEST CREDIT 2024-1 CLO LLC | U.S.$ 300,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | USU20417AA63 | 24/Sep/2024 | Listed | 15/Jul/2036 |
| COMVEST CREDIT 2024-1 CLO LLC | U.S.$ 300,000,000 Class A Senior Secured Floating Rate Notes due 2036 144A - GEM | US20588AAA34 | 24/Sep/2024 | Listed | 15/Jul/2036 |
| CONTEGO CLO II B.V. | EUR 37500000 Subordinated notes due 2026 - GEM | XS1080607515 | 05/Nov/2014 | Listed | 15/Nov/2026 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 15,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1785847150 | 16/Apr/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 15,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1785846855 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 15,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1785847317 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 15,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS1785847077 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 15,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1785847663 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 15,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS1785847234 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,240,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1785846426 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,240,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1785846004 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,240,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1785846772 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,240,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS1785846269 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,240,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1785846939 | 16/Apr/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,240,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS1785846699 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 181,500,000 Class A-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1785844306 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 181,500,000 Class A-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1785844058 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 181,500,000 Class A-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1785844561 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 181,500,000 Class A-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS1785844132 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 181,500,000 Class A-R Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1785844488 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 181,500,000 Class A-R Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS1785844215 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 19.950,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | XS1785847580 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 19.950,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | XS1785847408 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2030 - 144A - GEM | XS1785848471 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2030 - RegS - GEM | XS1785847820 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,160,000 Class B-2-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1785845881 | 16/Apr/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,160,000 Class B-2-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1785845535 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,160,000 Class B-2-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1785845964 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,160,000 Class B-2-R Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS1785845618 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,160,000 Class B-2-R Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1785846186 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 28,160,000 Class B-2-R Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS1785845709 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1-R Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1785845022 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1-R Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1785844645 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1-R Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS1785845378 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1-R Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS1785844991 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1-R Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS1785845451 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 7,000,000 Class B-1-R Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS1785844728 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 8,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | XS1785847747 | 16/Apr/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | EUR 8,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | XS1785848042 | 16/Apr/2018 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2030 - Reg S - GEM | XS1387744573 | 26/Apr/2016 | Listed | 15/Oct/2030 |
| CONTEGO CLO III DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2030- 144A - GEM | XS1387926683 | 26/Apr/2016 | Listed | 15/Oct/2030 |
| CONTEGO CLO IV, DAC | Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2294714147 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS2294714493 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class A Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS2294714063 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class A Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS2294714220 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class A Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS2294713925 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class A Senior Secured Floating Rate Notes due 2030- CM Non-Voting Exchangeable Notes - 144A - GEM | XS2294714576 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2294715110 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2294714816 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS2294715037 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS2294714733 | 03/Mar/2021 | Listed | 23/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO IV, DAC | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS2294714907 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class B-1 Senior Secured Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS2294714659 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2294715896 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2294715466 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS2294715623 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS2294715383 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS2294715540 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class B-2 Senior Secured Fixed Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS2294715201 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2294716514 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2294716274 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS2294716431 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS2294715979 | 03/Mar/2021 | Listed | 23/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO IV, DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS2294716357 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS2294716191 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2294717165 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2294716860 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - 144A - GEM | XS2294716944 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Non-Voting Notes - RegS - GEM | XS2294716605 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - 144A - GEM | XS2294717082 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - CM Voting Notes - RegS - GEM | XS2294716787 | 03/Mar/2021 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | EUR 11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1614209648 | 05/Jul/2017 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | EUR 11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | XS1614209481 | 05/Jul/2017 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | EUR 211,800,000 Class A Senior Secured Floating Rate Notes due 2030 CM Non-Voting Notes (Reg S) - GEM | XS1614206388 | 05/Jul/2017 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | EUR 211,800,000 Class A Senior Secured Floating Rate Notes due 2030 CM Voting Notes (Reg S) - GEM | XS1614207279 | 05/Jul/2017 | Listed | 23/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO IV, DAC | EUR 22,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1614209218 | 05/Jul/2017 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | EUR 22,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | XS1614209051 | 05/Jul/2017 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | EUR 37,500,000 Subordinated Notes due 2030 (144A) - GEM | XS1614210141 | 05/Jul/2017 | Listed | 23/Jan/2030 |
| CONTEGO CLO IV, DAC | EUR 37,500,000 Subordinated Notes due 2030 (Reg S) - GEM | XS1614210067 | 05/Jul/2017 | Listed | 23/Jan/2030 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2356405972 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2356405543 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2356404496 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2356404140 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2356404223 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2356404066 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2356406194 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2356406780 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €24,210,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2356405899 | 05/Aug/2021 | Listed | 24/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €24,210,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2356405626 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2356403506 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2356403258 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2356403175 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes -144A - GEM | XS2356403415 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2356403332 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2356403092 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,162,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2356406434 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,162,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2356406350 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,162,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2356404819 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,162,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2356404652 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,162,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2356404736 | 05/Aug/2021 | Listed | 24/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,162,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2356404579 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,275,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2356406608 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,275,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2356406517 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,275,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2356405469 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,275,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2356405113 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,275,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2356405386 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,275,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2356405030 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2356405204 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2356404900 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2356403928 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2356403761 | 05/Aug/2021 | Listed | 24/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2356403845 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2356403688 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €37,650,000 Subordinated Notes due 2034 - 144A - GEM | XS2356406863 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO IX DESIGNATED ACTIVITY COMPANY | €37,650,000 Subordinated Notes due 2034 - Reg S - GEM | XS2356406277 | 05/Aug/2021 | Listed | 24/Jan/2034 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1825534339 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS1825534768 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS1825534412 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes- 144A - GEM | XS1825534685 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1825534503 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 10000000 Class B-1 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS1825534255 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 12000000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1825537274 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 12000000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S - GEM | XS1825536979 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 20000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1825536201 | 19/Jul/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 20000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS1825536540 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 20000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS1825536383 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 20000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes- 144A - GEM | XS1825536623 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 20000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1825536466 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 20000000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS1825536110 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 24000000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1825537191 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 24000000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S - GEM | XS1825536896 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 248000000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1825533794 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 248000000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS1825534099 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 248000000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS1825533877 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 248000000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes- 144A - GEM | XS1825534172 | 19/Jul/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 248000000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1825533950 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 248000000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS1825533521 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 28000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1825535658 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 28000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS1825535906 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 28000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS1825535732 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 28000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes- 144A - GEM | XS1825536037 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 28000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1825535815 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 28000000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS1825535575 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1825534925 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes- 144A - GEM | XS1825535229 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS1825535062 | 19/Jul/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes- 144A - GEM | XS1825535492 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1825535146 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 30000000 Class B-2 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS1825534842 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 39400000 Subordinated Notes - 144A - GEM | XS1830004203 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO V DESIGNATED ACTIVITY COMPANY | EUR 39400000 Subordinated Notes - Reg S - GEM | XS1830004039 | 19/Jul/2018 | Listed | 15/Jan/2031 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2315799663 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2315799580 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2315797295 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2315796727 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2315797378 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2315796990 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2315797022 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-1 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2315796644 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €2,000,000 Class M Notes due 2034 - 144A - GEM | XS2315799820 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €2,000,000 Class M Notes due 2034 - Reg S - GEM | XS2315799747 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2315799408 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2315799317 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2315799150 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2315798855 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2315799234 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2315798939 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2315799077 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2315798772 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class B-2 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2315797618 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class B-2 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2315797881 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class B-2 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2315797535 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class B-2 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2315797964 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class B-2 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2315797709 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €24,500,000 Class B-2 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2315797451 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €248,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2315796487 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €248,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2315796131 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €248,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2315796214 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €248,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes -144A - GEM | XS2315796560 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €248,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2315796305 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €248,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2315796057 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2315798426 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2315798186 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2315798699 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2315798269 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2315798343 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2315798004 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €41,700,000 Subordinated Notes due 2034 - 144A - GEM | XS2315800180 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | €41,700,000 Subordinated Notes due 2034 - Reg S - GEM | XS2315800008 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | EUR 38500000 Subordinated Notes due 2032 - 144A - GEM | XS1897120652 | 03/Dec/2018 | Listed | 15/Jan/2032 |
| CONTEGO CLO VI DESIGNATED ACTIVITY COMPANY | EUR 38500000 Subordinated Notes due 2032 - Reg S - GEM | XS1897121031 | 03/Dec/2018 | Listed | 15/Jan/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2053877226 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2053876921 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2053877143 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2053876848 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2053877069 | 14/Nov/2019 | Listed | 14/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2053876764 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2053877903 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2053877655 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2053877812 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2053877499 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2053877739 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2053877572 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2053878547 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2053878208 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2053878463 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2053878117 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2053878380 | 14/Nov/2019 | Listed | 14/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2053878034 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2053879511 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2053878976 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2053879271 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2053878893 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2053879198 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2053878620 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2053880105 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2053879867 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2053879784 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2053879438 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2053879602 | 14/Nov/2019 | Listed | 14/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2053879354 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2053880014 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS2053879941 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2053880287 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS2053880444 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - 144A - GEM | XS2053880527 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - RegS - GEM | XS2053880360 | 14/Nov/2019 | Listed | 14/May/2032 |
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2372952858 | 01/Sep/2021 | Listed | 25/Jan/2034 |
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2372950720 | 01/Sep/2021 | Listed | 25/Jan/2034 |
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2372952775 | 01/Sep/2021 | Listed | 25/Jan/2034 |
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - RegS - GEM | XS2372950993 | 01/Sep/2021 | Listed | 25/Jan/2034 |
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2372952692 | 01/Sep/2021 | Listed | 25/Jan/2034 |
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - RegS - GEM | XS2372950480 | 01/Sep/2021 | Listed | 25/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2372952932 | 01/Sep/2021 | Listed | 25/Jan/2034 |
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2372951025 | 01/Sep/2021 | Listed | 25/Jan/2034 |
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2372953070 | 01/Sep/2021 | Listed | 25/Jan/2034 |
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2372951371 | 01/Sep/2021 | Listed | 25/Jan/2034 |
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2033 - RegS - GEM | XS2212662774 | 01/Sep/2020 | Listed | 25/Jan/2034 |
| CONTEGO CLO VIII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - 144A - GEM | XS2212662857 | 01/Sep/2020 | Listed | 25/Jan/2034 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 - 144A - GEM | XS2809737690 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038- Reg S - GEM | XS2809737427 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €13,800,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2809738409 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €13,800,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2809738318 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €25,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2809738235 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €25,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2809738151 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €28,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2809737856 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €28,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2809737773 | 15/May/2024 | Listed | 15/May/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €31,390,000 Subordinated Notes due 2038 - 144A - GEM | XS2532684334 | 27/Oct/2022 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €31,390,000 Subordinated Notes due 2038 - Reg S - GEM | XS2532684250 | 27/Oct/2022 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2809737187 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2809737005 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €33,700,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2809738078 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €33,700,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2809737930 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €42,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2809737344 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO X DESIGNATED ACTIVITY COMPANY | €42,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2038- Reg S - GEM | XS2809737260 | 15/May/2024 | Listed | 15/May/2038 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €13,900,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2619354652 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €13,900,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2619354579 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €16,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2619354496 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €16,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2619354223 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €21,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2619353928 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €21,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2619353845 | 30/Jun/2023 | Listed | 20/Dec/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2619353332 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Notes due 2035 - RegS - GEM | XS2619353258 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2619354140 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2619354066 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €25,400,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2619353506 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €25,400,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - RegS - GEM | XS2619353415 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €42,400,000 Subordinated Notes due 2035 - 144A - GEM | XS2619354819 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €42,400,000 Subordinated Notes due 2035 - RegS - GEM | XS2619354736 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €8,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - 144A - GEM | XS2619353688 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XI DESIGNATED ACTIVITY COMPANY | €8,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - RegS - GEM | XS2619353761 | 30/Jun/2023 | Listed | 20/Dec/2035 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €18,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2708633297 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €18,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2708632992 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2708632646 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2708632489 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €23,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2708632133 | 20/Dec/2023 | Listed | 25/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €23,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2708632216 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2708631598 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2708631671 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2708632562 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2708632307 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2708631911 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2708631754 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €41,700,000 Subordinated Notes due 2038 - 144A - GEM | XS2708633024 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XII DESIGNATED ACTIVITY COMPANY | €41,700,000 Subordinated Notes due 2038 - RegS - GEM | XS2708632729 | 20/Dec/2023 | Listed | 25/Jan/2038 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2887785587 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2887785405 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2887785314 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2887785231 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €23,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2887786718 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €23,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - reg S - GEM | XS2887783459 | 14/Oct/2024 | Listed | 15/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2887783707 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - reg S - GEM | XS2887783293 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2887785157 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - reg S - GEM | XS2887785074 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €31,100,000 Subordinated Notes due 2037 - 144A - GEM | XS2887786049 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €31,100,000 Subordinated Notes due 2037 - reg S - GEM | XS2887785660 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €33,300,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2887783376 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €33,300,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - reg S - GEM | XS2887783616 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €4,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2895698988 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €4,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 - reg S - GEM | XS2895698806 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2887783889 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTEGO CLO XIII DESIGNATED ACTIVITY COMPANY | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - reg S - GEM | XS2887783962 | 14/Oct/2024 | Listed | 15/Oct/2037 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2020-1 - EUR 1,100,000 Fixed Rate Credit-Linked to Repsol S.A. Secured Notes due 2025 - GEM | XS2163226140 | 11/May/2020 | Listed | 30/Mar/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2020-3 - EUR 1,000,000 Fixed Rate Credit-Linked to Repsol S.A. Secured Notes due 2025 - GEM | XS2173480216 | 15/Jun/2020 | Listed | 30/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTINUUM GLOBAL FINANCE PLC | Series 2020-4 - EUR 2,705,000 Fixed Rate Credit-Linked to Deutsche Lufthansa AG Secured Notes due 2025 - GEM | XS2214624756 | 21/Sep/2020 | Listed | 10/Jul/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2020-5 - EUR 2,700,000 Fixed Rate Credit-Linked to Deutsche Lufthansa AG Secured Notes due 2025 - GEM | XS2238769272 | 29/Oct/2020 | Listed | 10/Jul/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2020-6 - EUR 1,920,000 Fixed Rate Credit-Linked to Deutsche Lufthansa AG Secured Notes due 2025. - GEM | XS2251335498 | 30/Nov/2020 | Listed | 10/Jul/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-1 - EUR 520,000 Fixed Rate Credit-Linked to Atlantia SpA Secured Notes due 2026 - GEM | XS2294842492 | 26/Feb/2021 | Listed | 16/Feb/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-10 - EUR 3,000,000 Fixed Rate Credit-Linked to Cellnex Telecom SA Secured Notes due 2026 - GEM | XS2363207072 | 23/Jul/2021 | Listed | 23/May/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-11 - EUR 4,400,000 Fixed Rate Credit-Linked to Leonardo SpA Secured Notes due 2026 - GEM | XS2384730714 | 22/Sep/2021 | Listed | 15/Jul/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-12 - EUR 2,800,000 Fixed Rate Credit-Linked to Renault SA Secured Notes due 2027 - GEM | XS2400775230 | 29/Oct/2021 | Listed | 06/Feb/2027 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-13 - EUR 4,800,000 Fixed Rate Credit-Linked to Renault SA Secured Notes due 2027 - GEM | XS2407719348 | 24/Nov/2021 | Listed | 06/Feb/2027 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-2 - EUR 1,067,000 Fixed Rate Credit-Linked to Air France-KLM Secured Notes due 2026 - GEM | XS2310950634 | 22/Mar/2021 | Listed | 22/Feb/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-3 - EUR 3,000,000 Fixed Rate Credit-Linked to Deutsche Lufthansa AG Secured Notes due 2026 - GEM | XS2314808382 | 30/Mar/2021 | Listed | 10/Apr/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-5 - EUR 4,900,000 Fixed Rate Credit-Linked to Syngenta AG Secured Notes due 2027 - GEM | XS2332097919 | 28/May/2021 | Listed | 10/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-6 - EUR 4,600,000 Fixed Rate Credit-Linked to Syngenta AG Secured Notes due 2026 - GEM | XS2334450702 | 28/May/2021 | Listed | 27/May/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-7 - USD 2,400,000 Fixed Rate Credit-Linked to Grifols SA Secured Notes due 2026 - GEM | XS2347622651 | 25/Jun/2021 | Listed | 10/Oct/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-8 - EUR 2,800,000 Fixed Rate Credit-Linked to Nokia Oyj Secured Notes due 2026 - GEM | XS2351217356 | 25/Jun/2021 | Listed | 25/May/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2021-9 - EUR 3,020,000 Fixed Rate Credit-Linked to Saipem SpA Secured Notes due 2026 - GEM | XS2362692217 | 23/Jul/2021 | Listed | 20/Aug/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-1 - EUR 2,700,000 Fixed Rate Credit-Linked to Telecom Italia SpA Secured Notes due 2027 - GEM | XS2430998463 | 31/Jan/2022 | Listed | 05/Jul/2027 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-10 - EUR 2,600,000 Fixed Rate Credit-Linked to Leonardo SpA Secured Notes due 2026 - GEM | XS2535285162 | 27/Sep/2022 | Listed | 10/Feb/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-11 - EUR 3,000,000 Fixed Rate Credit-Linked to Renault SA Secured Notes due 2025 - GEM | XS2543184183 | 27/Oct/2022 | Listed | 10/Apr/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-12 - Issue of EUR 3,000,000 Fixed Rate Credit-Linked to The Boeing Co Secured Notes due 2025 - GEM | XS2549297518 | 15/Nov/2022 | Listed | 10/Jul/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-13 - EUR 2,410,000 Fixed Rate Credit-Linked to Autostrade per l'iItalia SpA Secured Notes due 2025 - GEM | XS2557550725 | 28/Nov/2022 | Listed | 05/Nov/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-2 - EUR 1,200,000.00 Fixed Rate Credit-Linked to Saipem SpA Secured Notes due 2027 - GEM | XS2440670854 | 25/Feb/2022 | Listed | 25/May/2027 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-3 - EUR 2,900,000 Fixed Rate Credit-Linked to Grifols, S.A. Secured Notes due 2027 - GEM | XS2449326490 | 10/Mar/2022 | Listed | 25/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-4 - EUR 3,000,000 Fixed Rate Credit-Linked to Syngenta AG Secured Notes due 2026 - GEM | XS2452436772 | 22/Mar/2022 | Listed | 05/Oct/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-5 - EUR 2,000,000 Fixed Rate Credit-Linked to Auchan S.A. Secured Notes due 2027 - GEM | XS2464512495 | 25/Apr/2022 | Listed | 05/Apr/2027 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-6 - EUR 5,000,000 Fixed Rate Credit-Linked to ELO SACA Secured Notes due 2026 - GEM | XS2477262500 | 23/May/2022 | Listed | 10/Jan/2026 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-7 - EUR 3,000,000 Fixed Rate Credit-Linked to ELO SACA Secured Notes due 2025 - GEM | XS2487675881 | 27/Jun/2022 | Listed | 24/Apr/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2022-8 - EUR 2,000,000 Fixed Rate Credit-Linked to ELO SACA Secured Notes due 2025 - GEM | XS2491186057 | 27/Jun/2022 | Listed | 24/Apr/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2023-01 - EUR 5,000,000 Fixed Rate Credit-Linked to International Consolidated Airlines Group S.A. Secured Notes due 2025 - GEM | XS2577785335 | 30/Jan/2023 | Listed | 10/Apr/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2023-02 - EUR 5,000,000 Fixed Rate Credit-Linked to Banco Bilbao Vizcaya Argentaria SA Secured Notes due 2025 - GEM | XS2581750697 | 16/Feb/2023 | Listed | 16/Feb/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2023-03 - EUR 4,800,000 Fixed Rate Credit-Linked to Banco Santander SA Secured Notes due 2025 - GEM | XS2585163038 | 22/Feb/2023 | Listed | 10/Apr/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2023-04 - EUR 4,800,000 Fixed Rate Credit-Linked to Air France-KLM Secured Notes due 2025 - GEM | XS2595652780 | 28/Mar/2023 | Listed | 10/Apr/2025 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2023-05 - Issue of EUR 4,000,000 Fixed Rate Credit-Linked to Autostrade per l'Italia SpA Secured Notes due 2026 - GEM | XS2617091637 | 25/May/2023 | Listed | 20/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CONTINUUM GLOBAL FINANCE PLC | Series 2024-001 - EUR 5,000,000 Fixed Rate Credit-Linked to CaixaBank, S.A. Secured Notes due 2029 - GEM | XS2813232373 | 17/May/2024 | Listed | 10/Jul/2029 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2024-002 - EUR 5,000,000 Fixed Rate Credit-Linked to ELO, S.A.C.A. Secured Notes due 2029 - GEM | XS2833336048 | 20/Jun/2024 | Listed | 15/May/2029 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2024-004 - EUR 4,000,000 Fixed Rate Credit-Linked to CaixaBank, S.A. Secured Notes due 2029 - GEM | XS2866440584 | 07/Aug/2024 | Listed | 10/Jul/2029 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2024-005 - EUR 5,000,000 Fixed Rate Credit-Linked to Intesa Sanpaolo, S.p.A. Secured Notes due 2029 - GEM | XS2905417940 | 30/Sep/2024 | Listed | 10/Jul/2029 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2024-006 - Issue of EUR 5,000,000 Fixed Rate Credit-Linked to Intesa Sanpaolo, S.p.A. Secured Notes due 2029 - GEM | XS2909638186 | 10/Oct/2024 | Listed | 10/Jul/2029 |
| CONTINUUM GLOBAL FINANCE PLC | Series 2024-007 - EUR 5,000,000 Fixed Rate Credit-Linked to Webuild, S.p.A. Secured Notes due 2030 - GEM | XS2922069419 | 30/Oct/2024 | Listed | 25/Jan/2030 |
| COÖPERATIEVE RABOBANK U.A. (RABOBANK) | EUR 1,000,000,000 Perpetual Additional Tier 1 Contingent Temporary Write Down Capital Securities - GEM | XS1877860533 | 11/Sep/2018 | Listed | 31/Dec/9999 |
| COÖPERATIEVE RABOBANK U.A. (RABOBANK) | EUR 1,000,000,000 Perpetual Additional Tier 1 Contingent Temporary Write Down Capital Securities - GEM | XS2456432413 | 06/Apr/2022 | Listed | |
| COÖPERATIEVE RABOBANK U.A. (RABOBANK) | EUR 1,000,000,000 Perpetual Additional Tier 1 Contingent Temporary Write Down Capital Securities - GEM | XS2202900424 | 14/Jul/2020 | Listed | |
| COÖPERATIEVE RABOBANK U.A. (RABOBANK) | EUR 1,250,000,000 Perpetual Additional Tier 1 Contingent Temporary Write Down Capital Securities - GEM | XS2050933972 | 09/Sep/2019 | Listed | |
| COÖPERATIEVE RABOBANK U.A. (RABOBANK) | EUR 750,000,000 Perpetual Additional Tier 1 Contingent Temporary Write Down Capital Securities - GEM | XS2332245377 | 21/Apr/2021 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 129 - EUR 60000000 Class A1 Spanish Receivable Linked Notes due 2041 - GEM | XS1161197907 | 13/Feb/2015 | Listed | 01/Jul/2041 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 139 EUR 150000000 Notes Linked to French Government Bonds due 2038 - GEM | XS1312016055 | 11/Feb/2022 | Listed | 25/Oct/2038 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 147 - EUR 41,000,000 Notes Linked to French Inflation-Linked Government Bonds due 2040 - GEM | XS1535767260 | 20/Feb/2017 | Listed | 25/Jul/2040 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 25 - EUR 150,000,000 Notes Linked to US Treasury Bonds due 2044 - GEM | XS1520980902 | 11/Jan/2017 | Listed | 15/Feb/2044 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 26 EUR 150,000,000 Notes Linked to US Treasury Bonds due 2044 of Corsair Finance (Ireland) No. 2 DAC. - GEM | XS1523135868 | 11/Jan/2017 | Listed | 15/Feb/2044 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 27 EUR 150,000,000 Notes Linked to US Treasury Bonds due 2044 - GEM | XS1245687147 | 30/Aug/2022 | Listed | 15/Feb/2044 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 38 EUR 250,000,000 Notes Linked to United States Inflation-Linked Government Bonds due 2049 of Corsair Finance (Ireland) No. 2 DAC - GEM | XS1433072557 | 27/Apr/2023 | Listed | 25/Oct/2049 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 43 EUR 69,700,000 Secured Fixed Rate Notes due 2038 - GEM | XS2873563667 | 31/Oct/2024 | Listed | 28/May/2038 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 44 - EUR 37,800,000 Secured Fixed Rate Notes due 2037 - GEM | XS2873563584 | 05/Nov/2024 | Listed | 29/May/2037 |
| CORSAIR FINANCE (IRELAND) NO.2 DESIGNATED ACTIVITY COMPANY | Series 47 - EUR 3,000,000 Secured Fixed Rate Notes due 2055 - GEM | XS2906215004 | 30/Oct/2024 | Listed | 22/Nov/2055 |
| CORSAIR FINANCE JERSEY (INTERNATIONAL) LIMITED | Series 94 USD 20,000,000 Physically/Cash Settled Credit-linked Notes due 2026 - GEM | XS1439096972 | 01/Sep/2016 | Listed | 25/May/2026 |
| CORSAIR FINANCE JERSEY (INTERNATIONAL) LIMITED | Series 96 USD 10,000,000 Physically/Cash Settled Credit-linked Notes due 2026 - GEM | XS1440186051 | 04/Nov/2016 | Listed | 25/May/2026 |
| CORSAIR FINANCE JERSEY LIMITED | Series 236 - Issue of JPY 1,000,000,000 Secured Fixed Rate Note due 2033 - GEM | XS2631816118 | 21/Aug/2023 | Listed | 08/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CPPIB CAPITAL INC | Series 12 - Issue of EUR 1,000,000,000 0.875 per cent. Fixed Rate Notes due February 6, 2029 - GEM | XS1945965611 | 06/Feb/2019 | Listed | 06/Feb/2029 |
| CPPIB CAPITAL INC | Series 13 - Issue of €1,000,000,000 0.750 per cent. Fixed Rate Notes due July 15, 2049 - GEM | XS2027438899 | 15/Jul/2019 | Listed | 15/Jul/2049 |
| CPPIB CAPITAL INC | Series 14 - Issue of CAD $1,000,000,000 1.950 per cent. Fixed Rate Notes due 30 September 2029 (144A) - GEM | CA12593CAJ05 | 30/Sep/2019 | Listed | 30/Sep/2029 |
| CPPIB CAPITAL INC | Series 14 - Issue of CAD $1,000,000,000 1.950 per cent. Fixed Rate Notes due 30 September 2029 (Reg S) - GEM | CA12593CAH49 | 30/Sep/2019 | Listed | 30/Sep/2029 |
| CPPIB CAPITAL INC | Series 15 - Issue of U.S. $1,000,000,000 2.000 per cent Fixed Rate Notes due 1 November 2029 - GEM | US22411WAK27 | 29/Oct/2019 | Listed | 01/Nov/2029 |
| CPPIB CAPITAL INC | Series 17 - Issue of GBP 500,000,000 0.875 per cent. Fixed Rate Notes due December 17, 2024 - GEM | XS2108561619 | 27/Jan/2020 | Listed | 17/Dec/2024 |
| CPPIB CAPITAL INC | Series 18 - Issue of U.S.$ 1,000,000,000 1.250% per cent. Fixed Rate Notes due March 4, 2025 - GEM | US22411WAM82 | 04/Mar/2020 | Listed | 04/Mar/2025 |
| CPPIB CAPITAL INC | Series 19 - Issue of €1,000,000,000 0.250 per cent. Fixed Rate Notes due April 6, 2027 - GEM | XS2152308727 | 06/Apr/2020 | Listed | 06/Apr/2027 |
| CPPIB CAPITAL INC | Series 23 - Issue of GBP 750,000,000 1.125 per cent. Fixed Rate Notes due December 14, 2029 - GEM | XS2163020790 | 27/Apr/2020 | Listed | 14/Dec/2029 |
| CPPIB CAPITAL INC | Series 26 - Issue of U.S.$ 1,000,000,000 0.375 per cent. Fixed Rate Notes due July 29, 2025 - GEM | US22411WAP14 | 29/Jul/2020 | Listed | 29/Jul/2025 |
| CPPIB CAPITAL INC | Series 28 - Issue of €1,000,000,000 0.250 per cent. Fixed Rate Notes due January 18, 2041 - GEM | XS2287744135 | 18/Jan/2021 | Listed | 18/Jan/2041 |
| CPPIB CAPITAL INC | Series 29 - Issue of U.S. $1,000,000,000 1.250 per cent. Fixed Rate Notes due January 28, 2031 - GEM | US22411WAQ96 | 28/Jan/2021 | Listed | 28/Jan/2031 |
| CPPIB CAPITAL INC | Series 30 - Issue of AUD 160,000,000 2.580 per cent. Fixed Rate Notes due February 23, 2051 - GEM | XS2305551504 | 23/Feb/2021 | Listed | 23/Feb/2051 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CPPIB CAPITAL INC | Series 31 - Issue of €1,000,000,000 0.050 per cent. Fixed Rate Notes due February 24, 2031 - GEM | XS2305736543 | 24/Feb/2021 | Listed | 24/Feb/2031 |
| CPPIB CAPITAL INC | Series 33 - AUD 120,000,000 2.790 per cent. Fixed Rate Notes due March 12, 2041 - GEM | XS2314663126 | 12/Mar/2021 | Listed | 12/Mar/2041 |
| CPPIB CAPITAL INC | Series 37 - Issue of GBP 750,000,000 Floating Rate Notes due June 2026 - GEM | XS2353013936 | 15/Jun/2021 | Listed | 15/Jun/2026 |
| CPPIB CAPITAL INC | Series 38 - Issue of AUD 750,000,000 1.50 per cent. Fixed Rate Notes due June 23, 2028 - GEM | XS2356317177 | 23/Jun/2021 | Listed | 23/Jun/2028 |
| CPPIB CAPITAL INC | Series 4 - Issue of USD 1,000,000,000 2.75 per cent. Fixed Rate Notes due, November 2, 2027 (Regulation S Global Note) - GEM | US22411WAD83 | 31/Oct/2017 | Listed | 02/Nov/2027 |
| CPPIB CAPITAL INC | Series 4 - Issue of USD 1,000,000,000 2.75 per cent. Fixed Rate Notes due, November 2, 2027 (144A Global Security) - GEM | US22411VAD01 | 31/Oct/2017 | Listed | 02/Nov/2027 |
| CPPIB CAPITAL INC | Series 40 - Issue of U.S. $750,000,000 Floating Rate Notes due March 2026 - GEM | US22411WAS52 | 27/Jul/2021 | Listed | 11/Mar/2026 |
| CPPIB CAPITAL INC | Series 40 - Tranche 2 Issue of U.S.$250,000,000 Floating Rate Notes due March 11, 2026 to be consolidated with the issue of U.S. $750,000,000 on 27 July 2021 with a total aggregate amount of U.S. $1,000,000,000 - GEM | US22411VAS79 | 11/Jun/2024 | Listed | 11/Mar/2026 |
| CPPIB CAPITAL INC | Series 42 - U.S. $2,500,000,000 0.875 per cent. Fixed Rate Notes due September 9, 2026 - GEM | US22411WAT36 | 09/Sep/2021 | Listed | 09/Sep/2026 |
| CPPIB CAPITAL INC | Series 43 - Issue of GBP 900,000,000 1.625 per cent. Fixed Rate Notes due October 22, 2071 - GEM | XS2403528776 | 01/Nov/2021 | Listed | 22/Oct/2071 |
| CPPIB CAPITAL INC | Series 44 - Issue of GBP 600,000,000 1.250 per cent. Fixed Rate Notes due December 7, 2027 - GEM | XS2430951827 | 12/Jan/2022 | Listed | 07/Dec/2027 |
| CPPIB CAPITAL INC | Series 45 - Issue of CAD $1,400,000,000 2.250 per cent. Fixed Rate Notes due December 1, 2031 - GEM | CA12593CAS04 | 19/Jan/2022 | Listed | 01/Dec/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CPPIB CAPITAL INC | Series 46 - €1,000,000,000 0.750 per cent. Fixed Rate Notes due February 2, 2037 - GEM | XS2438619426 | 02/Feb/2022 | Listed | 02/Feb/2037 |
| CPPIB CAPITAL INC | Series 47 - U.S. $1,400,000,000 Floating Rate Notes due April 2025 - GEM | US22411WAU09 | 05/Apr/2022 | Listed | 04/Apr/2025 |
| CPPIB CAPITAL INC | Series 47 - U.S. $1,500,000,000 Floating Rate Notes due April 2025 U.S. Global Note - GEM | US22411VAV09 | 05/Apr/2022 | Listed | 04/Apr/2025 |
| CPPIB CAPITAL INC | Series 48 - Issue of CAD $1,500,000,000 2.850 per cent. Fixed Rate Notes due June 1, 2027 - GEM | CA12593CAU59 | 08/Apr/2022 | Listed | 01/Jun/2027 |
| CPPIB CAPITAL INC | Series 49 - Issue of GBP300,000,000 Floating Rate Notes due April 2027 - GEM | XS2473340417 | 27/Apr/2022 | Listed | 27/Apr/2027 |
| CPPIB CAPITAL INC | Series 51 - Issue of U.S. $1,500,000,000 3.250 per cent. Fixed Rate Notes due June 15, 2027 - GEM | US22411WAW64 | 15/Jun/2022 | Listed | 15/Jun/2027 |
| CPPIB CAPITAL INC | Series 53 - Issue of CAD $500,000,000 3.950 per cent. Fixed Rate Notes due September 8, 2025 - GEM | CAC28009AF28 | 06/Dec/2022 | Listed | 08/Sep/2025 |
| CPPIB CAPITAL INC | Series 55 - 3.950 per cent. Fixed Rate Notes due June 2, 2032 - GEM | CA12593ZAA80 | 17/Jan/2023 | Listed | 02/Jun/2032 |
| CPPIB CAPITAL INC | Series 56 - Issue of GBP 750,000,000 4.375 per cent. Fixed Rate Notes due March 2, 2026 - GEM | XS2592761527 | 02/Mar/2023 | Listed | 02/Mar/2026 |
| CPPIB CAPITAL INC | Series 57 - CAD $3,000,000,000 3.250 per cent. Fixed Rate Notes due March 8, 2028 - GEM | CA12593CAV33 | 13/Apr/2023 | Listed | 08/Mar/2028 |
| CPPIB CAPITAL INC | Series 58 - Issue of GBP1,000,000,000 6.000 per cent. Fixed Rate Notes due 7 June 2025 - GEM | XS2645243853 | 06/Jul/2023 | Listed | 07/Jun/2025 |
| CPPIB CAPITAL INC | Series 59 - U.S. $1,500,000,000 4.250 per cent. Fixed Rate Notes due July 20, 2028 - GEM | US22411WAZ95 | 20/Jul/2023 | Listed | 20/Jul/2028 |
| CPPIB CAPITAL INC | Series 6 - Issue of EUR 1,000,000,000 1.50 per cent. Reg S Fixed Rate Notes due March 4, 2033 - GEM | XS1788529490 | 06/Mar/2018 | Listed | 04/Mar/2033 |
| CPPIB CAPITAL INC | Series 60 - CAD $3,000,000,000 4.750 per cent. Fixed Rate Notes due June 2, 2033 - GEM | CA12593CAW16 | 04/Oct/2023 | Listed | 02/Jun/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CPPIB CAPITAL INC | Series 61 - CAD $2,700,000,000 3.600 per cent. Fixed Rate Notes due June 2, 2029 - GEM | CA12593CAX98 | 12/Jan/2024 | Listed | 02/Jun/2029 |
| CPPIB CAPITAL INC | Series 62 - Issue of US $1,250,000,000 4.375 per cent. Fixed Rate Notes due January 30, 2027 - Series 62 - GEM | US22411VBA52 | 30/Jan/2024 | Listed | 30/Jan/2027 |
| CPPIB CAPITAL INC | Series 63 - Issue of GBP 600,000,000 4.500 per cent. Fixed Rate Notes due July 22, 2027- Series 63 - GEM | XS2778871348 | 06/Mar/2024 | Listed | 22/Jul/2027 |
| CPPIB CAPITAL INC | Series 64 - CAD $1,000,000,000 4.300 per cent. Fixed Rate Notes due June 2, 2034 - GEM | CA12593CAY71 | 10/Jun/2024 | Listed | 06/Feb/2034 |
| CPPIB CAPITAL INC | Series 65 - Issue of €1,000,000,000 3.125 per cent. Fixed Rate Notes due June 11, 2029 - GEM | XS2838538291 | 11/Jun/2024 | Listed | 11/Jun/2029 |
| CPPIB CAPITAL INC | Series 66 - U.S.$500,000,000 Floating Rate Notes due July 27, 2026 - GEM | US22411WBB19 | 25/Jul/2024 | Listed | 27/Jul/2026 |
| CPPIB CAPITAL INC | Series 67 - U.S. $1,750,000,000 3.750 per cent. Fixed Rate Notes due October 8, 2027 - GEM | US22411WBC91 | 09/Oct/2024 | Listed | 08/Oct/2027 |
| CPPIB CAPITAL INC | Series 8 - Issue of CAD 4,000,000,000 3.00 per cent. Fixed Rate Notes due June 15, 2028 - GEM | CA12593CAF82 | 15/Jun/2018 | Listed | 15/Jun/2028 |
| CQS US CLO 2021-1, LTD. | U.S.$14,000,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2035 - GEM | USG2556NAA49 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$14,000,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2035 - Rule 144A - GEM | US12661TAA97 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$20,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - GEM | USG2555VAD13 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$20,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - Rule 144A - GEM | US12659UAG76 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$24,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - GEM | USG2555VAC30 | 23/Dec/2021 | Listed | 20/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CQS US CLO 2021-1, LTD. | U.S.$24,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - Rule 144A - GEM | US12659UAE29 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$252,000,000 Class A Senior Secured Floating Rate Notes Due 2035 - GEM | USG2555VAA73 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$252,000,000 Class A Senior Secured Floating Rate Notes Due 2035 - Rule 144A - GEM | US12659UAA07 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$42,100,000 Subordinated Notes Due 2035 - GEM | USG2556NAB22 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$42,100,000 Subordinated Notes Due 2035 - Rule 144A - GEM | US12661TAC53 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$52,000,000 Class B Senior Secured Floating Rate Notes Due 2035 - GEM | USG2555VAB56 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$52,000,000 Class B Senior Secured Floating Rate Notes Due 2035 - Rule 144A - GEM | US12659UAC62 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$6,000,000 Class D-J Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - GEM | USG2555VAE95 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CQS US CLO 2021-1, LTD. | U.S.$6,000,000 Class D-J Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - Rule 144A - GEM | US12659UAJ16 | 23/Dec/2021 | Listed | 20/Jan/2035 |
| CRANE INVESTMENTS LIMITED | Series 204 USD 20,000,000 Morgan Stanley Credit-linked Notes due 2027 - GEM | XS1549451729 | 24/Jul/2017 | Listed | 11/May/2027 |
| CRANE INVESTMENTS LIMITED | Series 214 USD 20,000,000 People's Republic of China Credit-linked Notes due 2027 - GEM | XS1549439781 | 22/Dec/2017 | Listed | 22/Sep/2027 |
| CREDEMVITA S.P.A. | €107,500,000 Fixed Rate Resettable Subordinated Notes due 18 February 2031 - GEM | XS2253071216 | 18/Nov/2020 | Listed | 18/Feb/2031 |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | Series 5981 - Issue of EUR 4,000,000 Callable Fixed Rate and Index Linked Redemption Green Notes due September 2029 - GEM | XS2395328888 | 29/Sep/2023 | Listed | 28/Sep/2029 |
| CRÈDIT ANDORRÀ, S.A. | €50,000,000 Fixed Rate Resettable Callable Subordinated Securities due 19 October 2034 - GEM | XS2833374486 | 19/Jul/2024 | Listed | 19/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CREDIT EUROPE GROUP N.V. | USD 105,000,000 9.750 per cent. Subordinated Notes due 2034 - GEM | XS2801944252 | 24/May/2024 | Listed | 24/May/2034 |
| CREDITO EMILIANO HOLDING S.P.A. | €200,000,000 Subordinated Callable Fixed Rate Reset Social Notes due 5 October 2032 - GEM | XS2488465423 | 05/Jul/2022 | Listed | 05/Oct/2032 |
| CREDITO EMILIANO HOLDING S.P.A. | €200,000,000 Subordinated Callable Fixed Reset Notes due 16 December 2030 - GEM | XS2229022822 | 16/Sep/2020 | Listed | 16/Dec/2030 |
| CREDITO EMILIANO S.P.A. | €600,000,000 Fixed to Floating Rate Callable Senior Preferred Notes due January 2028. - GEM | XS2412556461 | 19/Jan/2022 | Listed | 19/Jan/2028 |
| CRESTLINE DENALI CLO XIV, LTD. | USD 39000000 Subordinated Notes due 2031 - GEM | USG2542LAB39 | 17/Oct/2016 | Listed | 23/Oct/2031 |
| CRESTLINE DENALI CLO XV, LTD. | U.S.$254,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US22616CAJ27 | 26/Jul/2021 | Listed | 20/Oct/2030 |
| CRESTLINE DENALI CLO XV, LTD. | U.S.$254,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 - reg S - GEM | USG25434AE41 | 26/Jul/2021 | Listed | 20/Oct/2030 |
| CRESTLINE DENALI CLO XV, LTD. | USD 16,000,000 Class E-1 Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2543EAC69 | 12/May/2017 | Listed | 20/Apr/2030 |
| CRESTLINE DENALI CLO XV, LTD. | USD 22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG25434AD67 | 12/May/2017 | Listed | 20/Apr/2030 |
| CRESTLINE DENALI CLO XV, LTD. | USD 37,440,000 Subordinated Notes due 2030 - GEM | USG2543EAE26 | 12/May/2017 | Listed | 20/Apr/2030 |
| CRESTLINE DENALI CLO XV, LTD. | USD 6,000,000 Class E-2 Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2543EAD43 | 12/May/2017 | Listed | 20/Apr/2030 |
| CRESTLINE EUROPEAN FINANCE DAC | USD 65,000,000 Series 1 Note - GEM | IE00BZC0R348 | 15/Aug/2016 | Listed | 31/Dec/2066 |
| CRESTLINE EUROPEAN FINANCE DAC | USD 90,000,000 Series 1 Note - GEM | IE00BZC0R231 | 15/Aug/2016 | Listed | 31/Dec/2066 |
| CRESTLINE OPPORTUNITY FUND III (IRELAND), DAC | USD 100,000 Class B Note issued to Crestline Opportunity Fund III TopCo, DAC - GEM | IE00BZC0M281 | 15/Aug/2016 | Listed | 31/Dec/2066 |
| CRESTLINE OPPORTUNITY FUND III (IRELAND), DAC | USD 7,500,000 Class C Note issued to Crestline Associates III, L.P. - GEM | IE00BZC0M398 | 15/Aug/2016 | Listed | 31/Dec/2066 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CRESTLINE OPPORTUNITY FUND III (IRELAND), DAC | USD 750,000,000 Class A1 Note issued to Crestline Opportunity Fund III, LLC - GEM | IE00BZC0M067 | 15/Aug/2016 | Listed | 31/Dec/2066 |
| CRESTLINE OPPORTUNITY FUND III (IRELAND), DAC | USD 750,000,000 Class A2 Note issued to Crestline Opportunity Fund III (Cayman), Ltd. - GEM | IE00BZC0M174 | 15/Aug/2016 | Listed | 31/Dec/2066 |
| CRESTLINE SPECIALTY LENDING II (IRL), DAC | USD 55,775,000 Series C Partly-Paid Note due 2067 - GEM | IE00BYX0W864 | 14/Dec/2017 | Listed | 30/Nov/2067 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2760729272 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2760729868 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2760677885 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2760684584 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2760669783 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2760670369 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2760673975 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2760674601 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2760677026 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2760677539 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €31,190,000 Subordinated Notes due 2038 (Reg S) - GEM | XS2760730361 | 05/Apr/2024 | Listed | 15/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €31,190,000 Subordinated Notes due 2038 (Rule 144A) - GEM | XS2760731252 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2760671508 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO IX DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2760673389 | 05/Apr/2024 | Listed | 15/Apr/2038 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2848120346 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2848121237 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2848120262 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2848120007 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2848119686 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2848119504 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Secured Floating Rate Notes due 2037 - 144A - GEM | XS2848119256 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2848119330 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2848119843 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2848119926 | 14/Aug/2024 | Listed | 15/Feb/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €34,920,000 Subordinated Notes due 2037 - 144A - GEM | XS2848120189 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €34,920,000 Subordinated Notes due 2037 - Reg S - GEM | XS2848120429 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €46,000,000 Class B Secured Floating Rate Notes due 2037 - 144A - GEM | XS2848119769 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSS OCEAN BOSPHORUS CLO X DESIGNATED ACTIVITY COMPANY | €46,000,000 Class B Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2848119413 | 14/Aug/2024 | Listed | 15/Feb/2037 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-1B Senior Secured Floating Rate CM Exchangeable Non-VotingNotes due 2034 (Reg S) - GEM | XS2337695253 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-1B Senior Secured Floating Rate CM Exchangeable Non-VotingNotes due 2034 (Rule 144a) - GEM | XS2337695501 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-1B Senior Secured Floating Rate CM VotingNotes due 2034(Reg S) - GEM | XS2337694959 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-1B Senior Secured Floating Rate CM VotingNotes due 2034(Rule 144a) - GEM | XS2337695337 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-1B Senior Secured Floating RateCM Non-Voting Notes due 2034(Reg S) - GEM | XS2337695170 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-1B Senior Secured Floating RateCM Non-Voting Notes due 2034(Rule 144a) - GEM | XS2337695410 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-VotingNotes due 2034(Reg S) - GEM | XS2334257453 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-VotingNotes due 2034(Rule 144a) - GEM | XS2334257701 | 18/May/2021 | Listed | 15/Mar/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed Rate CM VotingNotes due 2034 (Reg S) - GEM | XS2334257370 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed Rate CM VotingNotes due 2034 (Rule 144a) - GEM | XS2334257610 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed RateCM Non-Voting Notes due 2034(Reg S) - GEM | XS2334257297 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed RateCM Non-Voting Notes due 2034(Rule 144a) - GEM | XS2334257537 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Deferrable Fixed Rate CM Exchangeable Non-VotingNotes due 2034(Reg S) - GEM | XS2334258774 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Deferrable Fixed Rate CM Exchangeable Non-VotingNotes due 2034(Rule 144a) - GEM | XS2334259079 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Deferrable Fixed Rate CM Non-VotingNotes due 2034(Reg S) - GEM | XS2334258691 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Deferrable Fixed Rate CM Non-VotingNotes due 2034(Rule 144a) - GEM | XS2334258931 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Deferrable Fixed Rate CM VotingNotes due 2034(Reg S) - GEM | XS2334258428 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Deferrable Fixed Rate CM VotingNotes due 2034(Rule 144a) - GEM | XS2334258857 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €149,000,000 Class A-1A Senior Secured Floating Rate CM Exchangeable Non-VotingNotes due 2034 (Reg S) - GEM | XS2334256059 | 18/May/2021 | Listed | 15/Mar/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CROSTHWAITE PARK CLO DAC | €149,000,000 Class A-1A Senior Secured Floating Rate CM Exchangeable Non-VotingNotes due 2034 (Rule 144a) - GEM | XS2334256307 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €149,000,000 Class A-1A Senior Secured Floating Rate CM Non-VotingNotes due 2034(Reg S) - GEM | XS2334255911 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €149,000,000 Class A-1A Senior Secured Floating Rate CM Non-VotingNotes due 2034(Rule 144a) - GEM | XS2334256216 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €149,000,000 Class A-1A Senior Secured Floating RateCM Voting Notes due 2034 (Reg S) - GEM | XS2334255838 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €149,000,000 Class A-1A Senior Secured Floating RateCM Voting Notes due 2034 (Rule 144a) - GEM | XS2334256133 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2334260085 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144a) - GEM | XS2334260168 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €22,500,000 Class B-1 Senior Secured Deferrable Floating Rate CM Exchangeable Non-VotingNotes due 2034(Reg S) - GEM | XS2334258006 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €22,500,000 Class B-1 Senior Secured Deferrable Floating Rate CM Exchangeable Non-VotingNotes due 2034(Rule 144a) - GEM | XS2334258345 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €22,500,000 Class B-1 Senior Secured Deferrable Floating Rate CM VotingNotes due 2034(Reg S) - GEM | XS2334257883 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €22,500,000 Class B-1 Senior Secured Deferrable Floating Rate CM VotingNotes due 2034(Rule 144a) - GEM | XS2334258188 | 18/May/2021 | Listed | 15/Mar/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CROSTHWAITE PARK CLO DAC | €22,500,000 Class B-1 Senior Secured Deferrable Floating RateCM Non-Voting Notes due 2034(Reg S) - GEM | XS2334257966 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €22,500,000 Class B-1 Senior Secured Deferrable Floating RateCM Non-Voting Notes due 2034(Rule 144a) - GEM | XS2334258261 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €26,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2334259749 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €26,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144a) - GEM | XS2334259822 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €31,250,000 Class C Senior Secured Deferrable Floating Rate CM VotingNotes due 2034(Reg S) - GEM | XS2334259152 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €31,250,000 Class C Senior Secured Deferrable Floating Rate CM VotingNotes due 2034(Rule 144a) - GEM | XS2334259400 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €31,250,000 Class C Senior Secured Deferrable Floating RateCM Exchangeable Non-Voting Notes due 2034(Reg S) - GEM | XS2334259319 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €31,250,000 Class C Senior Secured Deferrable Floating RateCM Exchangeable Non-Voting Notes due 2034(Rule 144a) - GEM | XS2334259665 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €31,250,000 Class C Senior Secured Deferrable Floating RateCM Non-Voting Notes due 2034(Reg S) - GEM | XS2334259236 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €31,250,000 Class C Senior Secured Deferrable Floating RateCM Non-Voting Notes due 2034(Rule 144a) - GEM | XS2334259582 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €40,000,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-VotingNotes due 2034 (Reg S) - GEM | XS2334256646 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €40,000,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-VotingNotes due 2034 (Rule 144a) - GEM | XS2334257024 | 18/May/2021 | Listed | 15/Mar/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CROSTHWAITE PARK CLO DAC | €40,000,000 Class A-2A Senior Secured Floating Rate CM Non-VotingNotes due 2034(Reg S) - GEM | XS2334256562 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €40,000,000 Class A-2A Senior Secured Floating Rate CM Non-VotingNotes due 2034(Rule 144a) - GEM | XS2334256729 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €40,000,000 Class A-2A Senior Secured Floating Rate CM VotingNotes due 2034(Reg S) - GEM | XS2334256489 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | €40,000,000 Class A-2A Senior Secured Floating Rate CM VotingNotes due 2034(Rule 144a) - GEM | XS2334256992 | 18/May/2021 | Listed | 15/Mar/2034 |
| CROSTHWAITE PARK CLO DAC | EUR 51,000,000 Subordinated Notes due 2032 - GEM | XS1934782126 | 28/Feb/2019 | Listed | 15/Mar/2034 |
| CROWN CITY CLO I | Class A-1a-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US22823RAJ86 | 29/Jul/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Class A-1a-R Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USG2568BAE86 | 29/Jul/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Class A-1b-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US22823RAL33 | 29/Jul/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Class A-1b-R Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG2568BAF51 | 29/Jul/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Class A-2-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US22823RAN98 | 29/Jul/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Class A-2-R Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG2568BAG35 | 29/Jul/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Class B-R Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US22823RAQ20 | 29/Jul/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Class B-R Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG2568BAH18 | 29/Jul/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US22823RAS85 | 29/Jul/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG2568BAJ73 | 29/Jul/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CROWN CITY CLO I | Class D-R Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US22823TAE55 | 29/Jul/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Class D-R Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG2568CAC04 | 29/Jul/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Subordinated Notes due 2034 - 144A - GEM | US22823TAC99 | 09/Jul/2020 | Listed | 20/Jul/2034 |
| CROWN CITY CLO I | Subordinated Notes due 2034 - RegS - GEM | USG2568CAB21 | 09/Jul/2020 | Listed | 20/Jul/2034 |
| CROWN CITY CLO II | U.S.$213,500,000 Class A-1a-R Senior Secured Floating Rate Notes due 2035 - 144A - GEM | US22823KAQ76 | 18/Feb/2022 | Listed | 20/Apr/2035 |
| CROWN CITY CLO II | U.S.$213,500,000 Class A-1a-R Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | USG2569KAH08 | 18/Feb/2022 | Listed | 20/Apr/2035 |
| CROWN CITY CLO II | U.S.$45,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2035 - 144A - GEM | US22823KAU88 | 18/Feb/2022 | Listed | 20/Apr/2035 |
| CROWN CITY CLO II | U.S.$45,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | USG2569KAK37 | 18/Feb/2022 | Listed | 20/Apr/2035 |
| CROWN CITY CLO III | Class A-N Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US22824DAE94 | 04/Aug/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO III | Class A-N Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG2570AAC02 | 04/Aug/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO III | Class B Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US22824DAL38 | 04/Aug/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO III | Class B Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG2570AAF33 | 04/Aug/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO III | Subordinated Notes due 2034 - 144A - GEM | US228234AC43 | 04/Aug/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO III | Subordinated Notes due 2034 - RegS - GEM | USG25703AB89 | 04/Aug/2021 | Listed | 20/Jul/2034 |
| CROWN CITY CLO IV | U.S.$241,000,000 Class A-1R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | US228233AL68 | 03/Apr/2024 | Listed | 20/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CROWN CITY CLO IV | U.S.$241,000,000 Class A-1R Senior Secured Floating Rate Notes due 2037 - RegS - GEM | USG2570YAF19 | 03/Apr/2024 | Listed | 20/Apr/2037 |
| CTP N.V. | Series 1 - EUR 184,540,000 2.125 per cent. Notes due 2025 - GEM | XS2238342484 | 01/Oct/2020 | Listed | 01/Oct/2025 |
| CTP N.V. | Series 3 - Issue of EUR 500,000,000 0.750 per cent. Notes due 2027 - GEM | XS2303052695 | 18/Feb/2021 | Listed | 18/Feb/2027 |
| CTP N.V. | Series 4 - EUR 272,273,000 0.500 per cent. Notes due 2025 - GEM | XS2356029541 | 21/Jun/2021 | Listed | 21/Jun/2025 |
| CTP N.V. | Series 5 - Issue of EUR 500,000,000 1.250 per cent. Notes due 2029 - GEM | XS2356030556 | 21/Jun/2021 | Listed | 21/Jun/2029 |
| CTP N.V. | Series 6 - EUR 349,997,000 0.625 per cent. Notes due 2026 - GEM | XS2390530330 | 27/Sep/2021 | Listed | 27/Sep/2026 |
| CTP N.V. | Series 7 - Issue of EUR 549,500,000 1.500 per cent. Notes due 2031 - GEM | XS2390546849 | 27/Sep/2021 | Listed | 27/Sep/2031 |
| CTP N.V. | Series 8 - EUR 475,003,000 0.875 per cent. Notes due 2026 - GEM | XS2434791690 | 20/Jan/2022 | Listed | 20/Jan/2026 |
| CTP N.V. | Series 9 - EUR 824,780,000 4.750 per cent. Notes due 2030 - GEM | XS2759989234 | 05/Feb/2024 | Listed | 05/Feb/2030 |
| CUMULUS STATIC CLO 2023 -1 DAC | €16,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2716095315 | 30/Nov/2023 | Listed | 25/Apr/2033 |
| CUMULUS STATIC CLO 2023 -1 DAC | €16,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2716095406 | 30/Nov/2023 | Listed | 25/Apr/2033 |
| CUMULUS STATIC CLO 2023 -1 DAC | €16,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2716095828 | 30/Nov/2023 | Listed | 25/Apr/2033 |
| CUMULUS STATIC CLO 2023 -1 DAC | €16,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2716095745 | 30/Nov/2023 | Listed | 25/Apr/2033 |
| CUMULUS STATIC CLO 2023 -1 DAC | €17,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2716095588 | 30/Nov/2023 | Listed | 25/Apr/2033 |
| CUMULUS STATIC CLO 2023 -1 DAC | €17,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2716095661 | 30/Nov/2023 | Listed | 25/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CUMULUS STATIC CLO 2023 -1 DAC | €220,200,000 Class A Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | XS2716094938 | 30/Nov/2023 | Listed | 25/Apr/2033 |
| CUMULUS STATIC CLO 2023 -1 DAC | €220,200,000 Class A Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2716095075 | 30/Nov/2023 | Listed | 25/Apr/2033 |
| CUMULUS STATIC CLO 2023 -1 DAC | €23,500,000 Class B Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | XS2716095158 | 30/Nov/2023 | Listed | 25/Apr/2033 |
| CUMULUS STATIC CLO 2023 -1 DAC | €23,500,000 Class B Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2716095232 | 30/Nov/2023 | Listed | 25/Apr/2033 |
| CUMULUS STATIC CLO 2023 -1 DAC | €24,900,000 Subordinated Notes due 2033 (Reg S) - GEM | XS2716096396 | 30/Nov/2023 | Listed | 25/Apr/2033 |
| CUMULUS STATIC CLO 2023 -1 DAC | €24,900,000 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2716096479 | 30/Nov/2023 | Listed | 25/Apr/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €19,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2797422495 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €19,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2797422651 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2797422149 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2797422222 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2797421927 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2797422065 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €27,800,000 Subordinated Notes due 2033 (Reg S) - GEM | XS2797422909 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €27,800,000 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2797422818 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €272,000,000 Class A Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | XS2797356842 | 08/May/2024 | Listed | 15/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CUMULUS STATIC CLO 2024 -1 DAC | €272,000,000 Class A Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2797421414 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €28,000,000 Class B Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | XS2797421505 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €28,000,000 Class B Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2797421687 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €4,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2797422578 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUMULUS STATIC CLO 2024 -1 DAC | €4,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2797422735 | 08/May/2024 | Listed | 15/Nov/2033 |
| CUTWATER 2014-I, LTD., | USD 21,800,000 Class D Secured Deferrable Floating Rate Notes due 2026 - GEM | USG26088AA59 | 01/Aug/2014 | Listed | 15/Jul/2026 |
| CUTWATER 2014-I, LTD., | USD 216600000 Class A-1a-R Senior Secured Floating Rate Notes Due 2026 - GEM | USG26077AF73 | 16/Jun/2017 | Listed | 15/Jul/2026 |
| CUTWATER 2014-I, LTD., | USD 22900000 Class C-R Senior Secured Deferrable Floating Rate Notes Due 2026 - GEM | USG26077AK68 | 16/Jun/2017 | Listed | 15/Jul/2026 |
| CUTWATER 2014-I, LTD., | USD 25000000 Class B-R Senior Secured Deferrable Floating Rate Notes Due 2026 - GEM | USG26077AJ95 | 16/Jun/2017 | Listed | 15/Jul/2026 |
| CUTWATER 2014-I, LTD., | USD 38200000 Class A-2-R Senior Secured Floating Rate Notes Due 2026 - GEM | USG26077AH30 | 16/Jun/2017 | Listed | 15/Jul/2026 |
| CUTWATER 2014-I, LTD., | USD 45000000 Class A-1b-R Senior Secured Floating Rate Notes Due 2026 - GEM | USG26077AG56 | 16/Jun/2017 | Listed | 15/Jul/2026 |
| CUTWATER 2014-I, LTD., | USD 5,125,000 Income Notes due 2026 - GEM | USG26100AA87 | 01/Aug/2014 | Listed | 15/Jul/2026 |
| CUTWATER 2014-II, LTD. | USD 20,100,000 Class A Subordinated Notes due 2027 - GEM | USG26076AB86 | 16/Jan/2015 | Listed | 15/Jan/2027 |
| CUTWATER 2014-II, LTD. | USD 22,800,000 Class B Subordinated Notes due 2027 - GEM | USG26076AC69 | 16/Jan/2015 | Listed | 15/Jan/2027 |
| CUTWATER 2014-II, LTD. | USD 23,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG26072AD39 | 16/Jan/2015 | Listed | 15/Jan/2027 |
| CUTWATER 2014-II, LTD. | USD 25,600,000 Class B Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG26072AC55 | 16/Jan/2015 | Listed | 15/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CUTWATER 2014-II, LTD. | USD 258,100,000 Class A-1 Senior Secured Floating Rate Notes due 2027 - GEM | USG26072AA99 | 16/Jan/2015 | Listed | 15/Jan/2027 |
| CUTWATER 2014-II, LTD. | USD 38,800,000 Class A-2 Senior Secured Floating Rate Notes due 2027 - GEM | USG26072AB72 | 16/Jan/2015 | Listed | 15/Jan/2027 |
| CUTWATER 2015-I INCOME NOTE ISSUER, LTD. | USD 100000 Income Notes due 2027 - GEM | USG26062AA00 | 12/Jun/2015 | Listed | 15/Jul/2027 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2298978458 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2298978615 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €11,200,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2298980272 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €11,200,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2298980512 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €11,200,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes - GEM | XS2298980199 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €11,200,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2298980439 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €11,200,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 -Voting Notes - GEM | XS2298979936 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €11,200,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 -Voting Notes (Rule 144A) - GEM | XS2298980355 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €12,300,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2298981916 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €12,300,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2298981833 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2298981593 | 05/Mar/2021 | Listed | 22/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2298982054 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €25,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2298980785 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €25,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2298981080 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €25,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2298980603 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €25,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2298980942 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €25,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 -Non-Voting Exchangeable Notes - GEM | XS2298980868 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €25,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 -Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2298981163 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 -Non-Voting Notes - GEM | XS2298978888 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 -Non-Voting Notes (Rule 144A) - GEM | XS2298978961 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2034-Non-Voting Exchangeable Notes - GEM | XS2298978706 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2034-Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2298979183 | 05/Mar/2021 | Listed | 22/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2034- Voting Notes - GEM | XS2298978532 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2034- Voting Notes (Rule 144A) - GEM | XS2298979001 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2298983458 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2298981759 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2298983532 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2298981676 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2298981247 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2298981320 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €31,800,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2298979423 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €31,800,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2298979852 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €31,800,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2298979340 | 05/Mar/2021 | Listed | 22/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €31,800,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2298979779 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €31,800,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2298979266 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €31,800,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2298979696 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | €52,700,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS1142354072 | 05/Mar/2021 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IV DESIGNATED ACTIVITY COMPANY | EUR 52,700,000 Subordinated Notes due 2034 (Reg S) - GEM | XS1142350328 | 17/Dec/2014 | Listed | 22/Feb/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €11,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2378720374 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €11,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 -(Rule 144A) - GEM | XS2378720291 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €21,250,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2378719871 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €21,250,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 -(Rule 144A) - GEM | XS2378720028 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2378719525 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 -(Rule 144A) - GEM | XS2378719442 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2378718477 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Voting Notes -(Rule 144A) - GEM | XS2378718634 | 16/Sep/2021 | Listed | 20/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2378718980 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes -(Rule 144A) - GEM | XS2378718808 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A-R Senior Secured Floating Rate Notes due 2034 -Non-Voting Notes - GEM | XS2378718550 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A-R Senior Secured Floating Rate Notes due 2034 -Non-Voting Notes -(Rule 144A) - GEM | XS2378718717 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €3,700,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2378718394 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €3,700,000 Class X Senior Secured Floating Rate Notes due 2034 -(Rule 144A) - GEM | XS2378718121 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €32,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2378719798 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €32,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 -(Rule 144A) - GEM | XS2378719954 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €33,750,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2378719012 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €33,750,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 -(Rule 144A) - GEM | XS2378719285 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - GEM | XS2378719103 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 -(Rule 144A) - GEM | XS2378719368 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | EUR 1,000,000 Class M-2 Subordinated Notes (144A) - GEM | XS1577954578 | 16/Sep/2021 | Listed | 20/Aug/2030 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | EUR 1,000,000 Class M-2 Subordinated Notes (Reg S) - GEM | XS1577950741 | 16/Sep/2021 | Listed | 20/Aug/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | EUR 54,200,000 Class M-1 Subordinated Notes (144A) - GEM | XS1577952101 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND IX DESIGNATED ACTIVITY COMPANY | EUR 54,200,000 Class M-1 Subordinated Notes (Reg S) - GEM | XS1577952366 | 16/Sep/2021 | Listed | 20/Aug/2034 |
| CVC CORDATUS LOAN FUND V DAC | €263,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Non-Voting Exchangeable Notes - GEM | XS2066217709 | 21/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | €263,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2066217451 | 21/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | €263,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Non-Voting Notes - GEM | XS2066217618 | 21/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | €263,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Non-Voting Notes (Rule 144A) - GEM | XS2066217378 | 21/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | €263,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Voting Notes - GEM | XS2066217535 | 21/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | €263,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Voting Notes (Rule 144A) - GEM | XS2066217295 | 21/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Non-Voting Exchangeable Notes - GEM | XS2066218939 | 21/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2066218699 | 21/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Non-Voting Notes - GEM | XS2066219077 | 21/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Non-Voting Notes (Rule 144A) - GEM | XS2066218855 | 21/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Voting Notes - GEM | XS2066218772 | 21/Oct/2019 | Listed | 21/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND V DAC | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 - Voting Notes (Rule 144A) - GEM | XS2066218343 | 21/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 144 A - GEM | XS1641535767 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 Reg S - GEM | XS1641532665 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - Non-Voting Notes 144 A - GEM | XS1640929417 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - Non-Voting Notes Reg S - GEM | XS1640929177 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 -Non-Voting Exchangeable Notes 144 A - GEM | XS1640929508 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 -Non-Voting Exchangeable Notes Reg S - GEM | XS1640929250 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030-Voting Notes 144 A - GEM | XS1640929334 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030-Voting Notes Reg S - GEM | XS1640929094 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 28,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 144 A - GEM | XS1641530537 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 28,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 Reg S - GEM | XS1641530024 | 22/Oct/2019 | Listed | 21/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND V DAC | EUR 30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 -Non-Voting 144 A - GEM | XS1640928872 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 -Non-Voting Exchangeable Notes 144 A - GEM | XS1640928955 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 -Non-Voting Exchangeable Notes Reg S - GEM | XS1640928369 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 -Non-Voting Reg S - GEM | XS1640928526 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030-Voting Notes 144 A - GEM | XS1640928799 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030-Voting Notes Reg S - GEM | XS1640928443 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 -Non-Voting Exchangeable Notes 144 A - GEM | XS1640927395 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 -Non-Voting Exchangeable Notes Reg S - GEM | XS1640926827 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030-Non-Voting Notes 144 A - GEM | XS1640927635 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030-Non-Voting Notes Reg S - GEM | XS1640927478 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030-Voting Notes 144 A - GEM | XS1640927551 | 22/Oct/2019 | Listed | 21/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND V DAC | EUR 32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030- Voting Notes Reg S - GEM | XS1640927122 | 22/Oct/2019 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND V DAC | EUR 47,800,000 Subordinated Notes due 2030 - GEM | XS1212473133 | 21/May/2015 | Listed | 21/Jul/2030 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2905439910 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2037 - Rule 144A - GEM | XS2905440090 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2905442039 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2905442112 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €17,500,000 Class E-R-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2905440769 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €17,500,000 Class E-R-R Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2905441064 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C-R-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2905440173 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C-R-R Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2905440256 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2905440504 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2905440686 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2037- Reg S - GEM | XS2905439753 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2037- Rule 144A - GEM | XS2905439837 | 04/Nov/2024 | Listed | 15/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €3,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2905441650 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €3,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2905441734 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €4,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 - reg S - GEM | XS2908728046 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €4,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2908728632 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €5,500,000 Class D-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2908731263 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €5,500,000 Class D-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2908732311 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | €68,000,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS1317342043 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | EUR 68,000,000 Subordinated Notes due 2037 - GEM | XS1317358395 | 31/Mar/2016 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | Up to €249,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2905439084 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VI DESIGNATED ACTIVITY COMPANY | Up to €249,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2905439241 | 04/Nov/2024 | Listed | 15/Oct/2037 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1865598863 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS1865600867 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2031 (Non-Voting Exchangeable Notes) - GEM | XS2305370897 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2031 (Non-Voting Exchangeable Notes) - Rule 144A - GEM | XS2305371275 | 15/Mar/2021 | Listed | 15/Sep/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2031 (Non-Voting Notes) - GEM | XS2305370970 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2031 (Non-Voting Notes) - Rule 144A - GEM | XS2305371358 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2031 (Voting Notes) - GEM | XS2305370624 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2031 (Voting Notes) - Rule 144A - GEM | XS2305371192 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes) - GEM | XS2305372166 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes) - Rule 144A - GEM | XS2305372596 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Notes) - GEM | XS2305372240 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Notes) - Rule 144A - GEM | XS2305372679 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Voting Notes) - GEM | XS2305372083 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Voting Notes) - Rule 144A - GEM | XS2305372323 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €26,200,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes) - GEM | XS2305370202 | 15/Mar/2021 | Listed | 15/Sep/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €26,200,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes) - Rule 144A - GEM | XS2305370467 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €26,200,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Notes) - GEM | XS2305370111 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €26,200,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Notes) - Rule 144A - GEM | XS2305370541 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €26,200,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2031 (Voting Notes) - GEM | XS2305370038 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €26,200,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2031 (Voting Notes) - Rule 144A - GEM | XS2305370384 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1865598947 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS1865600941 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €270,600,000 Class A-R-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes) - GEM | XS2305369618 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €270,600,000 Class A-R-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes) - Rule 144A - GEM | XS2305369964 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €270,600,000 Class A-R-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Notes) - GEM | XS2305369535 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €270,600,000 Class A-R-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Notes) - Rule 144A - GEM | XS2305369881 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €270,600,000 Class A-R-R Senior Secured Floating Rate Notes due 2031 (Voting Notes) - GEM | XS2305369451 | 15/Mar/2021 | Listed | 15/Sep/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €270,600,000 Class A-R-R Senior Secured Floating Rate Notes due 2031 (Voting Notes) - Rule 144A - GEM | XS2305369709 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes) - GEM | XS2305371515 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes) - Rule 144A - GEM | XS2305371861 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Notes) - GEM | XS2305371606 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Notes) - Rule 144A - GEM | XS2305371945 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Voting Notes) - GEM | XS2305371432 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | €30,800,000 Class C-R-R Senior Secured Deferrable Floating Rate Notes due 2031 (Voting Notes) - Rule 144A - GEM | XS2305371788 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VII DESIGNATED ACTIVITY COMPANY | EURO 45,000,000 Subordinated Notes due 2031 - GEM | XS1439446979 | 15/Mar/2021 | Listed | 15/Sep/2031 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2337071042 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2337071398 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €235,300,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2337068683 | 03/Jun/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €235,300,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2337068766 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €235,300,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2337068337 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €235,300,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2337068501 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €235,300,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2337068253 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €235,300,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2337068410 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2337070820 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2337070747 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2345982289 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2345982529 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2345982875 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2345983097 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2345983410 | 03/Jun/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2345983840 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2337069814 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2337070077 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2337069731 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2337069905 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2337069574 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €25,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2337069657 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €27,625,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2337070408 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €27,625,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2337070663 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €27,625,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2337070317 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €27,625,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2337070580 | 03/Jun/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €27,625,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2337070234 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €27,625,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2337070150 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2337071125 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2337071471 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €46,750,000 Class B-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2337069145 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €46,750,000 Class B-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2337069491 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €46,750,000 Class B-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2337069061 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €46,750,000 Class B-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2337069228 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €46,750,000 Class B-R Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2337068840 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | €46,750,000 Class B-R Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2337068923 | 03/Jun/2021 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | EUR 1000000 Class M-2 Subordinated Notes due 2034 - GEM | XS1565273353 | 30/Mar/2017 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | EUR 1000000 Class M-2 Subordinated Notes due 2034 (144A) - GEM | XS1565274088 | 30/Mar/2017 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | EUR 52,100,000 Class M-1 Subordinated Notes due 2034 - GEM | XS1565271902 | 30/Mar/2017 | Listed | 15/Jul/2034 |
| CVC CORDATUS LOAN FUND VIII DESIGNATED ACTIVITY COMPANY | EUR 52,100,000 Class M-1 Subordinated Notes due 2034 (144A) - GEM | XS1565272629 | 30/Mar/2017 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2031(Non-Voting Exchangeable Notes) - GEM | XS2310127704 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2031(Non-Voting Exchangeable Notes)-(Rule 144A) - GEM | XS2310128009 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2031(Non-Voting Notes) - GEM | XS2310127530 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2031(Non-Voting Notes)-(Rule 144A) - GEM | XS2310127886 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2031(Voting Notes) - GEM | XS2310127456 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2031(Voting Notes)-(Rule 144A) - GEM | XS2310127613 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Notes) - GEM | XS2310129403 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Notes)-(Rule 144A) - GEM | XS2310129742 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (Voting Notes) - GEM | XS2310129239 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (Voting Notes)-(Rule 144A) - GEM | XS2310129585 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031(Non-Voting Exchangeable Notes) - GEM | XS2310129668 | 17/Mar/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031(Non-Voting Exchangeable Notes)-(Rule 144A) - GEM | XS2310129825 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €24,750,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (Non-Voting Notes) - GEM | XS2310128181 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €24,750,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (Non-Voting Notes)-(Rule 144A) - GEM | XS2310128421 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €24,750,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (Voting Notes) - GEM | XS2310127969 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €24,750,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (Voting Notes)-(Rule 144A) - GEM | XS2310128264 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €24,750,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031(Non-Voting Exchangeable Notes) - GEM | XS2310128348 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €24,750,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031(Non-Voting Exchangeable Notes)-(Rule 144A) - GEM | XS2310128777 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €271,125,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes) - GEM | XS2310126722 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €271,125,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes)-(Rule 144A) - GEM | XS2310127373 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €271,125,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Notes) - GEM | XS2310126995 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €271,125,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Non-Voting Notes)-(Rule 144A) - GEM | XS2310127290 | 17/Mar/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €271,125,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Voting Notes) - GEM | XS2310126649 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €271,125,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Voting Notes)-(Rule 144A) - GEM | XS2310127027 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Notes) - GEM | XS2310128850 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Voting Notes) - GEM | XS2310128694 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes) - GEM | XS2310129072 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Exchangeable Notes)-(Rule 144A) - GEM | XS2310129312 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Non-Voting Notes)-(Rule 144A) - GEM | XS2310129155 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | €31,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Voting Notes)-(Rule 144A) - GEM | XS2310128934 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | Class E € 30,375,000 Senior Secured Deferrable Floating RateNotes Due 2031 (144A) - GEM | XS1859251370 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | Class E €30,375,000 Senior Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | XS1859251453 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | Class F € 14,625,000 Senior Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | XS1859251537 | 17/Mar/2021 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | Class F €14,625,000 Senior Secured Deferrable Floating RateNotes Due 2031 (144A) - GEM | XS1859251610 | 17/Mar/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | Class M- 1 €47,475,000 Subordinated Notes (144 A) - GEM | XS1859251883 | 07/Sep/2018 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | Class M- 1 €47,475,000 Subordinated Notes (Reg S) - GEM | XS1859251701 | 07/Sep/2018 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | Class M-2 €1,000,000 Subordinated Notes (144 A) - GEM | XS1859252006 | 07/Sep/2018 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XI DESIGNATED ACTIVITY COMPANY | Class M-2 €1,000,000 Subordinated Notes (Reg S) - GEM | XS1859251966 | 07/Sep/2018 | Listed | 15/Oct/2031 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M-2 Subordinated Notes due 2032 - GEM | XS1899144239 | 14/Dec/2018 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M-2 Subordinated Notes due 2032 (144A) - GEM | XS1899144312 | 14/Dec/2018 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €1,600,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS1899139403 | 06/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €1,600,000 Class X Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS1899139155 | 06/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1899144155 | 06/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS1899143421 | 06/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Exchangeable Notes) - GEM | XS2325582612 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Exchangeable Notes)- (Rule 144A) - GEM | XS2325582968 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Notes) - GEM | XS2325582703 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Notes)- (Rule 144A) - GEM | XS2325583008 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 (Voting Notes) - GEM | XS2325582885 | 01/Apr/2021 | Listed | 23/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 (Voting Notes)- (Rule 144A) - GEM | XS2325583180 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 (Non-Voting Exchangeable Notes) - GEM | XS2325583263 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 (Non-Voting Exchangeable Notes)- (Rule 144A) - GEM | XS2325583693 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 (Non-Voting Notes) - GEM | XS2325583347 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 (Non-Voting Notes)- (Rule 144A) - GEM | XS2325583776 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 (Voting Notes) - GEM | XS2325583420 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 (Voting Notes)- (Rule 144A) - GEM | XS2325583859 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €23,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1899143777 | 06/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €23,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS1899143934 | 06/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €24,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS1899143181 | 06/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €24,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes (144A) - GEM | XS1899142886 | 06/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €24,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS1899143348 | 01/Apr/2021 | Listed | 23/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €24,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes (144A) - GEM | XS1899143009 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €24,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS1899143694 | 06/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €24,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes (144A) - GEM | XS1899143264 | 06/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Exchangeable Notes) - (Rule 144A) - GEM | XS2325581564 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Exchangeable Notes) - GEM | XS2325581218 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Notes) - GEM | XS2325581309 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Notes)- (Rule 144A) - GEM | XS2325581648 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 (Voting Notes) - GEM | XS2325581481 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032 (Voting Notes)- (Rule 144A) - GEM | XS2325581721 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 (Non-Voting Notes) - GEM | XS2325585391 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 (Non-Voting Notes)- (Rule 144A) - GEM | XS2325585474 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 (Voting Notes) - GEM | XS2325584071 | 01/Apr/2021 | Listed | 23/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 (Voting Notes)- (Rule 144A) - GEM | XS2325584238 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032(Non-Voting Exchangeable Notes) - GEM | XS2325583933 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032(Non-Voting Exchangeable Notes)- (Rule 144A) - GEM | XS2325584154 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €35,000,000 Class M-1 Subordinated Notes due 2032 - GEM | XS1899143850 | 14/Dec/2018 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €35,000,000 Class M-1 Subordinated Notes due 2032 (144A) - GEM | XS1899144072 | 14/Dec/2018 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €6,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Exchangeable Notes) - GEM | XS2325581994 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €6,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Exchangeable Notes)- (Rule 144A) - GEM | XS2325582372 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €6,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Notes) - GEM | XS2325582026 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €6,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 (Non-Voting Notes)- (Rule 144A) - GEM | XS2325582455 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €6,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 (Voting Notes) - GEM | XS2325582299 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XII DESIGNATED ACTIVITY COMPANY | €6,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2032 (Voting Notes)- (Rule 144A) - GEM | XS2325582539 | 01/Apr/2021 | Listed | 23/Jan/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-3-R CM Non-Voting Exchangeable Notes (144A) - GEM | XS2350862129 | 25/Jun/2021 | Listed | 24/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-3-R CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2350861741 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-3-R CM Non-Voting Notes (144A) - GEM | XS2350862392 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-3-R CM Non-Voting Notes (Reg S) - GEM | XS2350861824 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-3-R CM Voting Notes (144A) - GEM | XS2350862046 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-3-R CM Voting Notes (Reg S) - GEM | XS2350861667 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €211,000,000 Class A-1-R CM Non-Voting Exchangeable Notes (144A) - GEM | XS2350860933 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €211,000,000 Class A-1-R CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2350860420 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €211,000,000 Class A-1-R CM Non-Voting Notes (144A) - GEM | XS2350860859 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €211,000,000 Class A-1-R CM Non-Voting Notes (Reg S) - GEM | XS2350860693 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €211,000,000 Class A-1-R CM Voting Notes (144A) - GEM | XS2350860776 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €211,000,000 Class A-1-R CM Voting Notes (Reg S) - GEM | XS2350860347 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €24,800,000 Class C-R CM Non-Voting Exchangeable Notes (144A) - GEM | XS2350864174 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €24,800,000 Class C-R CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2350863879 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €24,800,000 Class C-R CM Non-Voting Notes (144A) - GEM | XS2350864257 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €24,800,000 Class C-R CM Non-Voting Notes (Reg S) - GEM | XS2350863952 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €24,800,000 Class C-R CM Voting Notes (144A) - GEM | XS2350864091 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €24,800,000 Class C-R CM Voting Notes (Reg S) - GEM | XS2350863796 | 25/Jun/2021 | Listed | 24/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2-R CM Non-Voting Exchangeable Notes (144A) - GEM | XS2350861402 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2-R CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2350861238 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2-R CM Non-Voting Notes (144A) - GEM | XS2350861584 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2-R CM Voting Notes (144A) - GEM | XS2350861311 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2-R CM Voting Notes (Reg S) - GEM | XS2350861071 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €25,000,000Class A-2-R CM Non-Voting Notes (Reg S) - GEM | XS2350861154 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R CM Non-Voting Exchangeable Notes (144A) - GEM | XS2350864760 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2350864414 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R CM Non-Voting Notes (144A) - GEM | XS2350864687 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R CM Non-Voting Notes (Reg S) - GEM | XS2350864331 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R CM Voting Notes (144A) - GEM | XS2350866542 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R CM Voting Notes (Reg S) - GEM | XS2350864505 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €35,800,000 Class B-1-R CM Non-Voting Exchangeable Notes (144A) - GEM | XS2350862715 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €35,800,000 Class B-1-R CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2350862475 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €35,800,000 Class B-1-R CM Non-Voting Notes (144A) - GEM | XS2350862806 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €35,800,000 Class B-1-R CM Non-Voting Notes (Reg S) - GEM | XS2350862558 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €35,800,000 Class B-1-R CM Voting Notes (144A) - GEM | XS2350862988 | 25/Jun/2021 | Listed | 24/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €35,800,000 Class B-1-R CM Voting Notes (Reg S) - GEM | XS2350862632 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2-R CM Non-Voting Exchangeable Notes (144A) - GEM | XS2350863523 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2-R CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2350863366 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2-R CM Non-Voting Notes (144A) - GEM | XS2350863283 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2-R CM Non-Voting Notes (Reg S) - GEM | XS2350863010 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2-R CM Voting Notes (144A) - GEM | XS2350863440 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2-R CM Voting Notes (Reg S) - GEM | XS2350863101 | 25/Jun/2021 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | Class D-2 €10,000,000 CM Non-Voting Exchangeable Notes (144 A) due 2032 - GEM | XS1965309161 | 15/May/2019 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | Class E €22,400,000 Notes (144 A) due 2032 - GEM | XS1964660531 | 15/May/2019 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | Class E €22,400,000 Notes (Reg S) due 2032 - GEM | XS1964661422 | 15/May/2019 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | Class F €8,800,000 Notes (144 A) due 2032 - GEM | XS1964660705 | 15/May/2019 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | Class F €8,800,000 Notes (Reg S) due 2032 - GEM | XS1964661851 | 15/May/2019 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | Class X €2,000,000 Notes (144 A) due 2032 - GEM | XS1964658048 | 15/May/2019 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | Class X €2,000,000 Notes (Reg S) due 2032 - GEM | XS1964658394 | 15/May/2019 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | M-1 €40,400,000 Subordinated Notes (Reg S) due 2032 - GEM | XS1964661695 | 15/May/2019 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | M-1 €40,400,000 Subordinated Notes (144 A) due 2032 - GEM | XS1964661935 | 15/May/2019 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | M-2 €1,000,000 Subordinated Notes (144 A) due 2032 - GEM | XS1964661778 | 15/May/2019 | Listed | 24/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XIV DESIGNATED ACTIVITY COMPANY | M-2 €1,000,000 Subordinated Notes (Reg S) due 2032 - GEM | XS1964660960 | 15/May/2019 | Listed | 24/May/2032 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M-2 Subordinated Notes due 2033 - GEM | XS2264708087 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M-2 Subordinated Notes due 2033-144A - GEM | XS2264708160 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €1,600,000 Class X Senior Secured Floating Rate Notes due 2033 - 144A - GEM | XS2264703526 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €1,600,000 Class X Senior Secured Floating Rate Notes due 2033 - GEM | XS2264703443 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €11,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 ( - GEM | XS2264707600 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €11,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 -144A - GEM | XS2264707782 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 -(Non-Voting Exchangeable Notes)-144A - GEM | XS2264705810 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 -(Non-Voting Notes)-144A - GEM | XS2264705901 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 -(Voting Notes) -144A - GEM | XS2264705737 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior SecuredFixed Rate Notes due 2033 -(Non-Voting Exchangeable Notes) - GEM | XS2264705570 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior SecuredFixed Rate Notes due 2033 -(Non-Voting Notes) - GEM | XS2264705653 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €13,500,000 Class B-2 Senior SecuredFixed Rate Notes due 2033 -(Voting Notes) - GEM | XS2264705497 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €18,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2264707436 | 20/Jan/2021 | Listed | 23/Dec/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €18,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033-144A - GEM | XS2264707519 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Notes due 2033 - (Non-Voting Exchangeable Notes) - GEM | XS2264704250 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Notes due 2033 - (Non-Voting Exchangeable Notes) -144A - GEM | XS2264704508 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Notes due 2033 - (Non-Voting Notes) - GEM | XS2264704334 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Notes due 2033 - (Non-Voting Notes) -144A - GEM | XS2264704680 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Notes due 2033 - (Voting Notes) - GEM | XS2264704177 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Notes due 2033 - (Voting Notes) - 144A - GEM | XS2264704417 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - (Voting Notes) - GEM | XS2264706032 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - (Voting Notes)-144A - GEM | XS2264706388 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 -(Non-Voting Exchangeable Notes) - GEM | XS2264706115 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 -(Non-Voting Exchangeable Notes)-144A - GEM | XS2264706461 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 -(Non-Voting Notes) - GEM | XS2264706206 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 -(Non-Voting Notes) -144A - GEM | XS2264706545 | 20/Jan/2021 | Listed | 23/Dec/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €24,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 -(Non-Voting Exchangeable Notes) - GEM | XS2264706891 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €24,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 -(Non-Voting Exchangeable Notes)-144A - GEM | XS2264707279 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €24,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 -(Non-Voting Notes) - GEM | XS2264706974 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €24,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 -(Non-Voting Notes)-144A - GEM | XS2264707352 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €24,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033- (Voting Notes) - GEM | XS2264706628 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €24,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033- (Voting Notes)-144A - GEM | XS2264707196 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €27,800,000 Class B-1 Senior Secured Floating Rate Notes due 2033 (-(Non-Voting Exchangeable Notes) - GEM | XS2264704847 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €27,800,000 Class B-1 Senior Secured Floating Rate Notes due 2033 (-(Non-Voting Exchangeable Notes) -144A - GEM | XS2264705141 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €27,800,000 Class B-1 Senior Secured Floating Rate Notes due 2033 (-(Non-Voting Notes) - GEM | XS2264704920 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €27,800,000 Class B-1 Senior Secured Floating Rate Notes due 2033 (-(Non-Voting Notes)-144A - GEM | XS2264705224 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €27,800,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - (Voting Notes) - GEM | XS2264704763 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €27,800,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - (Voting Notes)-144A - GEM | XS2264705067 | 20/Jan/2021 | Listed | 23/Dec/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €28,300,000 Class M-1 Subordinated Notes due 2033 - GEM | XS2264707865 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XIX DESIGNATED ACTIVITY COMPANY | €28,300,000 Class M-1 Subordinated Notes due 2033-144A - GEM | XS2264707949 | 20/Jan/2021 | Listed | 23/Dec/2033 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M-2 Subordinated Notes due 2032 - GEM | XS2026308630 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M-2 Subordinated Notes due 2032 (Rule 144A) - GEM | XS2026309018 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Notes Senior Secured Floating Rate Notes due 2032 - GEM | XS2025843140 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Notes Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2025843496 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - GEM | XS2382263171 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 -(Rule 144A) - GEM | XS2382263254 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 Notes Senior Secured Fixed Rate Notes due 2032 - Non-Voting Exchangeable (Rule 144A) - GEM | XS2025845350 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 Notes Senior Secured Fixed Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2025844973 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 Notes Senior Secured Fixed Rate Notes due 2032 -Non-Voting (Rule 144A) - GEM | XS2025845277 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 Notes Senior Secured Fixed Rate Notes due 2032 -Non-Voting Notes - GEM | XS2025845194 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 Notes Senior Secured Fixed Rate Notes due 2032 -Voting (Rule 144A) - GEM | XS2025844627 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 Notes Senior Secured Fixed Rate Notes due 2032 -Voting Notes - GEM | XS2025844890 | 02/Sep/2019 | Listed | 26/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1 Notes Senior Secured Floating Rate Notes due 2032 - Non-Voting (Rule 144A) - GEM | XS2025844544 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1 Notes Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable (Rule 144A) - GEM | XS2025844031 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1 Notes Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2025844460 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1 Notes Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2025844387 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1 Notes Senior Secured Floating Rate Notes due 2032 - Voting (Rule 144A) - GEM | XS2025844205 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-1 Notes Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2025843736 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Notes Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2025847059 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Notes Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2025846671 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Notes Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting (Rule 144A) - GEM | XS2025845863 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Notes Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2025845780 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Notes Senior Secured Deferrable Floating Rate Notes due 2032 - Voting (Rule 144A) - GEM | XS2025845434 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Notes Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS2025845608 | 02/Sep/2019 | Listed | 26/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Notes Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable (Rule 144A) - GEM | XS2025845947 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Notes Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2025845517 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2382263338 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 -(Rule 144A) - GEM | XS2382263411 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Notes Senior Secured Floating Rate Notes due 2032 - Non-Voting (Rule 144A) - GEM | XS2025844114 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Notes Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable (Rule 144A) - GEM | XS2025843652 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Notes Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2025843819 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Notes Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2025843900 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Notes Senior Secured Floating Rate Notes due 2032 - Voting (Rule 144A) - GEM | XS2025843579 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Notes Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2025843223 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2382262793 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Voting Notes -(Rule 144A) - GEM | XS2382262876 | 15/Sep/2021 | Listed | 26/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2032- Non-Voting Exchangeable Notes - GEM | XS2383811770 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2032- Non-Voting Exchangeable Notes -(Rule 144A) - GEM | XS2383812075 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2032-Non-Voting Notes - GEM | XS2383812745 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2032-Non-Voting Notes -(Rule 144A) - GEM | XS2383813123 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Notes Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting (Rule 144A) - GEM | XS2025846598 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Notes Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2025846242 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Notes Senior Secured Deferrable Floating Rate Notes due [ ]- Non-Voting Exchangeable (Rule 144A) - GEM | XS2025846754 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Notes Senior Secured Deferrable Floating Rate Notes due [ ]- Non-Voting Exchangeable Notes - GEM | XS2025846168 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Notes Senior Secured Deferrable Floating Rate Notes due [ ]- Voting (Rule 144A) - GEM | XS2025846085 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Notes Senior Secured Deferrable Floating Rate Notes due [ ]- Voting Notes - GEM | XS2025846325 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2382263502 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 -(Rule 144A) - GEM | XS2382263684 | 15/Sep/2021 | Listed | 26/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - GEM | XS2382262959 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 -(Rule 144A) - GEM | XS2382263098 | 15/Sep/2021 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €36,855,000 Class M-1 Subordinated Notes due 2032 - GEM | XS2025846911 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €36,855,000 Class M-1 Subordinated Notes due 2032 (Rule 144A) - GEM | XS2025847133 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F Notes Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2025846838 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XV DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F Notes Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2025847216 | 02/Sep/2019 | Listed | 26/Aug/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M-2 Subordinated Notes due 2034 - GEM | XS2078650368 | 13/Dec/2019 | Listed | 17/Dec/2034 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M-2 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2078650285 | 13/Dec/2019 | Listed | 17/Dec/2034 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €13,900,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 - - Non-Voting Exchangeable Notes - GEM | XS2078648388 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €13,900,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2078648115 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €13,900,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS2078647901 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €13,900,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - Non-Voting Exhangeable Notes - GEM | XS2078648628 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €13,900,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - Non-Voting Notes - GEM | XS2078648461 | 13/Dec/2019 | Listed | 17/Jun/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €13,900,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - Voting Notes - GEM | XS2078648206 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2078649279 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 - Non-Voting Notes - GEM | XS2078648891 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 - Voting Notes - GEM | XS2078648545 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 (Rule 144A) - Non-Voting Exhangeable Notes - GEM | XS2078650525 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 (Rule 144A) - Non-Voting Notes - GEM | XS2078648974 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 (Rule 144A) - Voting Notes - GEM | XS2078649196 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS2078645954 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2078646176 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €219,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2078646333 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €219,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2078646259 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €219,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2078646093 | 13/Dec/2019 | Listed | 17/Jun/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €219,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 (Rule 144A) - Non-Voting Exhangeable Notes - GEM | XS2078646762 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €219,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 (Rule 144A) - Non-Voting Notes - GEM | XS2078646507 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €219,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032 (Rule 144A) - Voting Notes - GEM | XS2078646416 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2078649782 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2078649600 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €22,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2078649519 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €22,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2078649352 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €22,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS2078649436 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €22,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - Non-Voting Exhangeable Notes - GEM | XS2078649865 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €22,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - Non-Voting Notes - GEM | XS2078650871 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €22,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - Voting Notes - GEM | XS2078650798 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2078646929 | 13/Dec/2019 | Listed | 17/Jun/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032 - Non-Voting Notes - GEM | XS2078646846 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032 - Voting Notes - GEM | XS2078646689 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032 (Rule 144A) - Non-Voting Exhangeable Notes - GEM | XS2078647224 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032 (Rule 144A) - Non-Voting Notes - GEM | XS2078647141 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032 (Rule 144A) - Voting Notes - GEM | XS2078647067 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €39,600,000 Class M-1 Subordinated Notes due 2034 - GEM | XS2078649949 | 13/Dec/2019 | Listed | 17/Dec/2034 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €39,600,000 Class M-1 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2078650442 | 13/Dec/2019 | Listed | 17/Dec/2034 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €39,800,000 Class B Senior Secured Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - GEM | XS2078647570 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €39,800,000 Class B Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2078647653 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €39,800,000 Class B Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2078647497 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €39,800,000 Class B Senior Secured Floating Rate Notes due 2032 (Rule 144A) - Non-Voting Exhangeable Notes - GEM | XS2078648032 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €39,800,000 Class B Senior Secured Floating Rate Notes due 2032 (Rule 144A) - Non-Voting Notes - GEM | XS2078647810 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €39,800,000 Class B Senior Secured Floating Rate Notes due 2032 (Rule 144A) - Voting Notes - GEM | XS2078647737 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2078650103 | 13/Dec/2019 | Listed | 17/Jun/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XVI DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2078650012 | 13/Dec/2019 | Listed | 17/Jun/2032 |
| CVC CORDATUS LOAN FUND XVII DAC | €1,000,000 Class M-2 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2132751277 | 16/Jun/2020 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €1,000,000 Class M-2 Subordinated Notes due 2033 - GEM | XS2132751350 | 16/Jun/2020 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €16,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - (Rule144A) - GEM | XS2355095634 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €16,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2355095550 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €20,300,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - Non-Voting Exchangeable Notes - (Rule144A) - GEM | XS2355093779 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €20,300,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - Non-Voting Exchangeable Notes - GEM | XS2355093340 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €20,300,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes - (Rule144A) - GEM | XS2355093852 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €20,300,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes - GEM | XS2355093423 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €20,300,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - Voting Notes - (Rule144A) - GEM | XS2355093696 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €20,300,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - Voting Notes - GEM | XS2355093266 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €25,650,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2033 - (Rule144A) - GEM | XS2355095477 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €25,650,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2355095394 | 02/Jul/2021 | Listed | 18/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XVII DAC | €32,350,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - (Rule144A) - GEM | XS2355093001 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €32,350,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - GEM | XS2355092706 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €32,350,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - (Rule144A) - GEM | XS2355093183 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €32,350,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2355092888 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €32,350,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - Voting Notes - (Rule144A) - GEM | XS2355092961 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €32,350,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2355092615 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €33,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - (Rule144A) - GEM | XS2355094405 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €33,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2355094157 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €33,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - (Rule144A) - GEM | XS2355094231 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €33,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2355093936 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €33,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - (Rule144A) - GEM | XS2355094314 | 02/Jul/2021 | Listed | 18/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XVII DAC | €33,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - GEM | XS2355094074 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €334,800,000 Class A-R Senior Secured Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - (Rule144A) - GEM | XS2355092532 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €334,800,000 Class A-R Senior Secured Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - GEM | XS2355092029 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €334,800,000 Class A-R Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - (Rule144A) - GEM | XS2355092458 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €334,800,000 Class A-R Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2355092292 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €334,800,000 Class A-R Senior Secured Floating Rate Notes due 2033 - Voting Notes - (Rule144A) - GEM | XS2355092375 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €334,800,000 Class A-R Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2355091997 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €39,150,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - (Rule144A) - GEM | XS2355095121 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €39,150,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2355094744 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €39,150,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - (Rule144A) - GEM | XS2355095048 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €39,150,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - GEM | XS2355094660 | 02/Jul/2021 | Listed | 18/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XVII DAC | €39,150,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - (Rule144A) - GEM | XS2355094827 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €39,150,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2355094587 | 02/Jul/2021 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €45,100,000 Class M-1 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2132750972 | 16/Jun/2020 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVII DAC | €45,100,000 Class M-1 Subordinated Notes due 2033 - GEM | XS2132750899 | 16/Jun/2020 | Listed | 18/Nov/2033 |
| CVC CORDATUS LOAN FUND XVIII DAC | €€29,900,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2410159474 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €1,000,000 Class M-2 Subordinated Notes due 2034 - 144A - GEM | XS2237428235 | 06/Nov/2020 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €1,000,000 Class M-2 Subordinated Notes due 2034 - GEM | XS2237427187 | 06/Nov/2020 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €1,450,000 Class X-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2410157858 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €1,450,000 Class X-R Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2410159045 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €13,700,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2410159987 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €13,700,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2410158740 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €20,000,000 Class B-2-R Senior Secured Fixed Rate due 2034 - GEM | XS2410158310 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €20,000,000 Class B-2-R Senior Secured Fixed Rate due 2034 - Rule 144A - GEM | XS2410159557 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €21,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2410158666 | 15/Dec/2021 | Listed | 29/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XVIII DAC | €21,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2410159805 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €277,000,000 Class A-R Senior Secured Floating Rate Notes - CM Non-Voting Exchangeable Notes due 2034 - GEM | XS2410158153 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €277,000,000 Class A-R Senior Secured Floating Rate Notes - CM Non-Voting Exchangeable Notes due 2034 - Rule 144A - GEM | XS2410159391 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €277,000,000 Class A-R Senior Secured Floating Rate Notes - CM Non-Voting Notes due 2034 - GEM | XS2410158070 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €277,000,000 Class A-R Senior Secured Floating Rate Notes - CM Non-Voting Notes due 2034 - Rule 144A - GEM | XS2410159128 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €277,000,000 Class A-R Senior Secured Floating Rate Notes - CM Voting Notes due 2034 - GEM | XS2410157932 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €277,000,000 Class A-R Senior Secured Floating Rate Notes - CM Voting Notes due 2034 - Rule 144A - GEM | XS2410158823 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €28,050,000 Class M-1 Subordinated Notes due 2034 - 144A - GEM | XS2237427005 | 06/Nov/2020 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €28,050,000 Class M-1 Subordinated Notes due 2034 - GEM | XS2237428151 | 06/Nov/2020 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €28,300,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2410158401 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €28,300,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2410159714 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €29,900,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2410158237 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XVIII DAC | €32,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2410158583 | 15/Dec/2021 | Listed | 29/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XVIII DAC | €32,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2410159631 | 15/Dec/2021 | Listed | 29/Jul/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €28,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes(Rule 144A) - GEM | XS2339006996 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2339007960 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2339007705 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2339004199 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2339004272 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €21,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2339005089 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €21,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2339005329 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €21,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2339005246 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €21,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2339005675 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €21,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2339004868 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €21,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2339005162 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2339007457 | 10/Jun/2021 | Listed | 22/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XX DAC | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2339007887 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2339005758 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2339006053 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes - GEM | XS2339005915 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2339006210 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes - GEM | XS2339005592 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2339005832 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €276,800,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2339004439 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €276,800,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2339004785 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €276,800,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2339004603 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €276,800,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2339004942 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €276,800,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2339004355 | 10/Jun/2021 | Listed | 22/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XX DAC | €276,800,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2339004512 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €28,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2339006301 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €28,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2339006640 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €28,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2339006566 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €28,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2339006137 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €28,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2339006483 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €31,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2339007291 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €31,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2339007531 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €31,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2339007374 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €31,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2339007614 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €31,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2339006723 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €31,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2339007028 | 10/Jun/2021 | Listed | 22/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XX DAC | €36,050,000 Subordinated Notes due 2034 - GEM | XS2339008000 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XX DAC | €36,050,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2339008182 | 10/Jun/2021 | Listed | 22/Jun/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €1,800,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2370710183 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €1,800,000 Class X Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2370710266 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes - GEM | XS2372742374 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2372742614 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 -Non-Voting Exchangeable Notes - GEM | XS2372742457 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 -Non-Voting Exchangeable Notes - Rule 144A - GEM | XS2372742705 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 -Non-Voting Notes - GEM | XS2372742531 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 -Non-Voting Notes - Rule 144A - GEM | XS2372742887 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2370714177 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2370714250 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €174,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Note - Rule 144A - GEM | XS2370710936 | 10/Sep/2021 | Listed | 22/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXI DAC | €174,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2370710423 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €174,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2370710696 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €174,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - Rule 144A - GEM | XS2370711074 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €174,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2370710340 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €174,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2370710779 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2370713955 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2370714094 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2370712635 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2370712981 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 -Non-Voting Exchangeable Notes - GEM | XS2370712718 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 -Non-Voting Exchangeable Notes - Rule 144A - GEM | XS2370713013 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034-Non-Voting Notes - GEM | XS2370712809 | 10/Sep/2021 | Listed | 22/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXI DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034-Non-Voting Notes - Rule 144A - GEM | XS2370713104 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2370713369 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2370713526 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 -Non-Voting Exchangeable Notes - Rule 144A - GEM | XS2370713799 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 -Non-Voting Notes - GEM | XS2370713443 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 -Non-Voting Notes - Rule 144A - GEM | XS2370713872 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2370713286 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €31,425,000 Subordinated Notes due 2034 - GEM | XS2370714334 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €31,425,000 Subordinated Notes due 2034 - Rule 144A - GEM | XS2370714417 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €38,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2370712049 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €38,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - Rule 144A - GEM | XS2370712478 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €38,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2370712122 | 10/Sep/2021 | Listed | 22/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXI DAC | €38,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - Rule 144A - GEM | XS2370712551 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €38,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2370711827 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €38,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2370712395 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €60,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2370711231 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €60,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - Rule 144A - GEM | XS2370711660 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €60,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2370711405 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €60,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - Rule 144A - GEM | XS2370711744 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €60,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2370711587 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXI DAC | €60,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2370711157 | 10/Sep/2021 | Listed | 22/Sep/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes - GEM | XS2402571496 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2402576024 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2402577345 | 10/Dec/2021 | Listed | 15/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2402572387 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €2,200,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2402570845 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €2,200,000 Class X Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2402575562 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2402572031 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2402576537 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €26,895,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2402577188 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €26,895,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2402571736 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €272,800,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2402576966 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €272,800,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2402571066 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €30,305,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2402576370 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €30,305,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2402577261 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €34,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2402575729 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €34,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2402577006 | 10/Dec/2021 | Listed | 15/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2034 - GEM | XS2402576701 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXII DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2034 - Rule 144A - GEM | XS2402577428 | 10/Dec/2021 | Listed | 15/Dec/2034 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - GEM | XS2441240038 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Rule 144A - GEM | XS2441240111 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €15,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2441240970 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €15,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441241192 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2036 - GEM | XS2441239451 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441239535 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2 Senior Secured Floating Rate Note due 2036 - GEM | XS2455336169 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A-2 Senior Secured Floating Rate Note due 2036 - Rule 144A - GEM | XS2455336243 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €26,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2441240624 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €26,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441240897 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €26,800,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2877630777 | 19/Aug/2024 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €26,800,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2877701628 | 19/Aug/2024 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2441240202 | 27/Apr/2022 | Listed | 25/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441240384 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2877501028 | 19/Aug/2024 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €27,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2877522701 | 19/Aug/2024 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €285,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - GEM | XS2441239618 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €285,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441239709 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €35,100,000 Subordinated Notes due 2036 - GEM | XS2441241275 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €35,100,000 Subordinated Notes due 2036 - Rule 144A - GEM | XS2441241358 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €35,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2441240467 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €35,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441240541 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €35,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2877523006 | 19/Aug/2024 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €35,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2877599162 | 19/Aug/2024 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €39,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - GEM | XS2441239881 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €39,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2441239964 | 27/Apr/2022 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €39,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2877494737 | 19/Aug/2024 | Listed | 25/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXIII DESIGNATED ACTIVITY COMPANY | €39,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2877495114 | 19/Aug/2024 | Listed | 25/Apr/2036 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €10,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2786925581 | 28/Mar/2024 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €10,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - (Regulation S) - GEM | XS2786925318 | 28/Mar/2024 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €15,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - (Regulation S) - GEM | XS2786925235 | 28/Mar/2024 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €15,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2786925409 | 28/Mar/2024 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €17,300,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2511417110 | 23/Sep/2022 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €17,300,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Rule 144A - GEM | XS2511417037 | 23/Sep/2022 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €20,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - (Regulation S) - GEM | XS2786925151 | 28/Mar/2024 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €20,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2786925078 | 28/Mar/2024 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €21,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - (Regulation S) - GEM | XS2786924774 | 28/Mar/2024 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €21,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2786924931 | 28/Mar/2024 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €211,200,000 Class A Senior Secured Floating Rate Note due 2034 - GEM | XS2511417979 | 23/Sep/2022 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €211,200,000 Class A Senior Secured Floating Rate Note due 2034 - Rule 144A - GEM | XS2511416906 | 23/Sep/2022 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €24,100,000 Subordinated Notes due 2034 - GEM | XS2511417623 | 23/Sep/2022 | Listed | 24/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €24,100,000 Subordinated Notes due 2034 - Rule 144A - GEM | XS2511418514 | 23/Sep/2022 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €27,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - (Regulation S) - GEM | XS2786924691 | 28/Mar/2024 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIV DESIGNATED ACTIVITY COMPANY | €27,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2786924857 | 28/Mar/2024 | Listed | 24/Oct/2034 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2699901471 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2699901638 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €17,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2699902289 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €17,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2699902362 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €21,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2699902107 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €21,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2699901984 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €221,250,000 Class A-1 Senior Secured Floating Rate Note due 2037 - Reg S - GEM | XS2699901398 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €221,250,000 Class A-1 Senior Secured Floating Rate Note due 2037 - Rule 144A - GEM | XS2699901554 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €23,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2699902016 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €23,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2699902446 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €26,800,000 Subordinated Notes due 2037 - Reg S - GEM | XS2699902958 | 22/Nov/2023 | Listed | 15/Feb/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €26,800,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2699903097 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €46,250,000 Class B Senior Secured Floating Rate Notes due 2037- Reg S - GEM | XS2699901711 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €46,250,000 Class B Senior Secured Floating Rate Notes due 2037- Rule 144A - GEM | XS2699901802 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €5,200,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2699902792 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €5,200,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2699903170 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €5,800,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2699902875 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXIX DESIGNATED ACTIVITY COMPANY | €5,800,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2699902529 | 22/Nov/2023 | Listed | 15/Feb/2037 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2540118432 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2540119083 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - GEM | XS2540117897 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Rule 144A - GEM | XS2540118358 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2540118275 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2540118606 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2540118192 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2540118861 | 18/Apr/2023 | Listed | 20/May/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Note due 2036 - GEM | XS2540117624 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Note due 2036 - Rule 144A - GEM | XS2540118515 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2540117970 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2540118945 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - GEM | XS2540119240 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2540118788 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €36,400,000 Subordinated Notes due 2036 - GEM | XS2540119596 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXV-A DESIGNATED ACTIVITY COMPANY | €36,400,000 Subordinated Notes due 2036 - Rule 144A - GEM | XS2540119752 | 18/Apr/2023 | Listed | 20/May/2036 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €13,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2553243143 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €13,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2553243226 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €16,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2553242921 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €16,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2553243069 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €21,700,000 Class D-1 Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2553242764 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €21,700,000 Class D-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2553242848 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €25,700,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - GEM | XS2553242178 | 15/Dec/2022 | Listed | 15/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €25,700,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2553242251 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €252,000,000 Class A Senior Secured Floating Rate Note due 2037 - GEM | XS2553241956 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €252,000,000 Class A Senior Secured Floating Rate Note due 2037 - Rule 144A - GEM | XS2553242095 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €30,000,000 Subordinated Notes due 2037 - GEM | XS2553243499 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €30,000,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2553243572 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €36,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2553242509 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €36,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2553242681 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €6,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - GEM | XS2553242335 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €6,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - Rule 144A - GEM | XS2553242418 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €8,000,000 Class D-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2553603296 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVI DESIGNATED ACTIVITY COMPANY | €8,000,000Class D-2 Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2553603023 | 15/Dec/2022 | Listed | 15/Jan/2037 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €14,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2610238656 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €14,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035-(Rule 144A) - GEM | XS2610238730 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €19,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2610238490 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €19,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035-(Rule 144A) - GEM | XS2610238573 | 25/May/2023 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - GEM | XS2610237500 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035-(Rule 144A) - GEM | XS2610237682 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D-1 Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2610237922 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D-1 Senior Secured Deferrable Floating Rate Notes due 2035-(Rule 144A) - GEM | XS2610238060 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2610237336 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035-(Rule 144A) - GEM | XS2610237419 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2610237765 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035-(Rule 144A) - GEM | XS2610237849 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Note due 2035 - GEM | XS2610237179 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €274,500,000 Class A Senior Secured Floating Rate Note due 2035 -(Rule 144A) - GEM | XS2610237252 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €34,200,000 Subordinated Notes due 2035 - GEM | XS2610238813 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €34,200,000 Subordinated Notes due 2035-(Rule 144A) - GEM | XS2610238904 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €5,300,000 Class D-2 Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2610238144 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVII DESIGNATED ACTIVITY COMPANY | €5,300,000 Class D-2 Senior Secured Deferrable Floating Rate Notes due 2035-(Rule 144A) - GEM | XS2610238227 | 25/May/2023 | Listed | 15/Apr/2035 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €13,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2636590072 | 03/Aug/2023 | Listed | 15/Aug/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €13,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2636589900 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €16,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2636589652 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €16,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2636589736 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €18,700,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2636589140 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €18,700,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2636589066 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Note due 2036 - 144A - GEM | XS2636588761 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €228,700,000 Class A Senior Secured Floating Rate Note due 2036 - GEM | XS2636588688 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €26,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2636589496 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €26,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2636589223 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €27,100,000 Subordinated Notes due 2036 - 144A - GEM | XS2636590239 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €27,100,000 Subordinated Notes due 2036 - GEM | XS2636590155 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €41,300,000 Class B Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2636588928 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXVIII DESIGNATED ACTIVITY COMPANY | €41,300,000 Class B Senior Secured Floating Rate Notes due 2036 - GEM | XS2636588845 | 03/Aug/2023 | Listed | 15/Aug/2036 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - (Rule 144A) - GEM | XS2774947878 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - (Regulation S) - GEM | XS2774947522 | 17/Apr/2024 | Listed | 15/May/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2774948413 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - (Regulation S) - GEM | XS2774948330 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - (Regulation S) - GEM | XS2774947951 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037- (Rule 144A) - GEM | XS2774948090 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Note due 2037 - (Regulation S) - GEM | XS2774947365 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Note due 2037 - (Rule 144A) - GEM | XS2774947282 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - (Regulation S) - GEM | XS2774947449 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2774947795 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €29,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - (Regulation S) - GEM | XS2774948256 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €29,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2774948173 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €29,500,000 Subordinated Notes due 2037 - (Regulation S) - GEM | XS2774948686 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €29,500,000 Subordinated Notes due 2037- (Rule 144A) - GEM | XS2774948843 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €5,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - (Regulation S) - GEM | XS2774948504 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €5,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2774948769 | 17/Apr/2024 | Listed | 15/May/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - (Regulation S) - GEM | XS2778924303 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXX DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2778925706 | 17/Apr/2024 | Listed | 15/May/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2801951463 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037- Rule 144A - GEM | XS2801952602 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €17,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2801951893 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €17,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801952867 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2801951620 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801951547 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €268,400,000 Class A Senior Secured Floating Rate Note due 2037 - Reg S - GEM | XS2801951034 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €268,400,000 Class A Senior Secured Floating Rate Note due 2037 - Rule 144A - GEM | XS2801951117 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €30,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2801952784 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €30,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801951976 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €34,000,000 Subordinated Notes due 2037 - Reg S - GEM | XS2801952438 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €34,000,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2801952511 | 13/Jun/2024 | Listed | 15/Jun/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801951380 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037- Reg S - GEM | XS2801951208 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €5,500,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2801952271 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €5,500,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801952198 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €8,800,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2801952354 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXI DESIGNATED ACTIVITY COMPANY | €8,800,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801952941 | 13/Jun/2024 | Listed | 15/Jun/2037 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Reg S - GEM | XS2857240746 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Rule 144A - GEM | XS2857241553 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2857241124 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2857241801 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2857240829 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2857241710 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2857241041 | 29/Aug/2024 | Listed | 15/Sep/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2857241983 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €33,000,000 Subordinated Notes due 2038 - Reg S - GEM | XS2857242106 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €33,000,000 Subordinated Notes due 2038 - Rule 144A - GEM | XS2857242361 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2857240662 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2857241637 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €5,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2857241397 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €5,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2857242015 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2858073369 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2858075067 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2857240589 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS LOAN FUND XXXII DESIGNATED ACTIVITY COMPANY | Upt to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2857241470 | 29/Aug/2024 | Listed | 15/Sep/2038 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Reg S - GEM | XS2763024424 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €18,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Rule 144A - GEM | XS2763024697 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €19,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Reg S - GEM | XS2763024267 | 15/Mar/2024 | Listed | 15/Aug/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €19,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Rule 144A - GEM | XS2763024341 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €21,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - Reg S - GEM | XS2763025157 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €21,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - Rule 144A - GEM | XS2763025231 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €27,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Reg S - GEM | XS2763024770 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €27,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Rule 144A - GEM | XS2763024853 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €32,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Reg S - GEM | XS2763024937 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €32,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Rule 144A - GEM | XS2763025074 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €340,000,000 Class A Senior Secured Floating Rate Note due 2033 - Reg S - GEM | XS2763024002 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €340,000,000 Class A Senior Secured Floating Rate Note due 2033 - Rule 144A - GEM | XS2763024184 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €37,500,000 Subordinated Notes due 2033 - Reg S - GEM | XS2763025660 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €5,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - Reg S - GEM | XS2763025314 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVC CORDATUS OPPORTUNITY LOAN FUND-R DESIGNATED ACTIVITY COMPANY | €5,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - Rule 144A - GEM | XS2763025405 | 15/Mar/2024 | Listed | 15/Aug/2033 |
| CVP CASCADE CLO-1 LTD | USD 255250000 Class A-1-R Floating Rate Notes due 2026 - GEM | USG26069AE74 | 03/May/2017 | Listed | 16/Jan/2026 |
| CVP CASCADE CLO-1 LTD | USD 34500000 Class B-R Deferrable Floating Rate Notes due 2026 - GEM | USG26069AG23 | 03/May/2017 | Listed | 16/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| CVP CASCADE CLO-1 LTD | USD 38,600,000 Subordinated Notes Due 2026 - GEM | USG26067AC52 | 29/Jan/2014 | Listed | 16/Jan/2026 |
| CVP CASCADE CLO-1 LTD | USD 40500000 Class A-2-R Floating Rate Notes due 2026 - GEM | USG26069AF40 | 03/May/2017 | Listed | 16/Jan/2026 |
| CVP CASCADE CLO-2 LTD | USD 20,000,000 Class A-2B-R Fixed Rate Notes due 2026 - GEM | USG2606WAH90 | 03/May/2017 | Listed | 18/Jul/2026 |
| CVP CASCADE CLO-2 LTD | USD 316,250,000 Class A-1-R Floating Rate Notes due 2026 - GEM | USG2606WAF35 | 03/May/2017 | Listed | 18/Jul/2026 |
| CVP CASCADE CLO-2 LTD | USD 37,750,000 Class B-R Deferrable Floating Rate Notes due 2026 - GEM | USG2606WAJ56 | 03/May/2017 | Listed | 18/Jul/2026 |
| CVP CASCADE CLO-2 LTD | USD 38,750,000 Class A-2A-R Floating Rate Notes due 2026 - GEM | USG2606WAG18 | 03/May/2017 | Listed | 18/Jul/2026 |
| CVP CASCADE CLO-2 LTD | USD 13,000,000 Class E Deferrable Floating Rate Notes due 2026 - GEM | USG2606XAB04 | 19/Aug/2014 | Listed | 18/Jul/2026 |
| CVP CASCADE CLO-2 LTD | USD 24,000,000 Class D Deferrable Floating Rate Notes due 2026 - GEM | USG2606XAA21 | 19/Aug/2014 | Listed | 18/Jul/2026 |
| CVP CASCADE CLO-2 LTD | USD 24,750,000 Class C Deferrable Floating Rate Notes due 2026 - GEM | USG2606WAD86 | 19/Aug/2014 | Listed | 18/Jul/2026 |
| CZECH GAS NETWORKS INVESTMENTS S.À R.L. | CZK 6,750,000,000 Floating Rate Notes due 2026 - GEM | XS2193733842 | 22/Jul/2020 | Listed | 22/Jul/2026 |
| CZECH GAS NETWORKS INVESTMENTS S.À R.L. | EUR 500,000,000 0.450 per cent. Green Notes due 2029 - GEM | XS2382953789 | 08/Sep/2021 | Listed | 08/Sep/2029 |
| CZECH GAS NETWORKS INVESTMENTS S.À R.L. | EUR 500,000,000 0.875 per cent. notes due 2031 - GEM | XS2322438990 | 31/Mar/2021 | Listed | 31/Mar/2031 |
| CZECH GAS NETWORKS INVESTMENTS S.À R.L. | EUR 600,000,000 1.000 per cent. Notes due 2027 - GEM | XS2193733503 | 16/Jul/2020 | Listed | 16/Jul/2027 |
| DANSKE BANK A/S | Series 024 - Issue of U.S.$ 750,000,000 1.621 Percent Non-Preferred Senior Callable Notes due 2026 (144A) - GEM | US23636AAZ49 | 11/Sep/2020 | Listed | 11/Sep/2026 |
| DANSKE BANK A/S | Series 024 - Issue of U.S.$ 750,000,000 1.621 Percent Non-Preferred Senior Callable Notes due 2026 (Reg S) - GEM | US23636BAZ22 | 11/Sep/2020 | Listed | 11/Sep/2026 |
| DANSKE BANK A/S | Series 026 - Issue of U.S.$ 1,000,000,000 Preferred Senior Fixed Rate Resettable Notes due 2027 (Reg S) - GEM | US23636BBB45 | 10/Sep/2021 | Listed | 10/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series 026 - Issue of U.S.$ 1,000,000,000 Preferred Senior Fixed Rate Resettable Notes due 2027 (Rule 144A) - GEM | US23636ABB61 | 10/Sep/2021 | Listed | 10/Sep/2027 |
| DANSKE BANK A/S | Series 028 - Issue of U.S.$ 1,250,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2028 (Reg S) - GEM | US23636BBC28 | 01/Apr/2022 | Listed | 01/Apr/2028 |
| DANSKE BANK A/S | Series 028 - Issue of U.S.$ 1,250,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2028 (Rule 144A) - GEM | US23636ABC45 | 01/Apr/2022 | Listed | 01/Apr/2028 |
| DANSKE BANK A/S | Series 029 - Issue of U.S.$ 1,250,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2026 - GEM | US23636ABF75 | 10/Jan/2023 | Listed | 09/Jan/2026 |
| DANSKE BANK A/S | Series 029 - Issue of U.S.$ 1,250,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2026 (Reg S) - GEM | US23636BBF58 | 10/Jan/2023 | Listed | 09/Jan/2026 |
| DANSKE BANK A/S | Series 030 - U.S. $1,250,000,000 Preferred Senior Fixed Rate Resettable Notes due 2026 (144A) - GEM | US23636ABE01 | 22/Sep/2023 | Listed | 22/Sep/2026 |
| DANSKE BANK A/S | Series 030 - U.S. $1,250,000,000 Preferred Senior Fixed Rate Resettable Notes due 2026 (Reg S) - GEM | US23636BBE83 | 22/Sep/2023 | Listed | 22/Sep/2026 |
| DANSKE BANK A/S | Series 031 - Issue of U.S.$ 1,000,000,000 Preferred Senior Fixed Rate Resettable Notes due 2028 Regulation S - GEM | US23636BBG32 | 01/Mar/2024 | Listed | 01/Mar/2028 |
| DANSKE BANK A/S | Series 031 - Issue of U.S.$ 1,000,000,000 Preferred Senior Fixed Rate Resettable Notes due 2028 Rule 144A - GEM | US23636ABG58 | 01/Mar/2024 | Listed | 01/Mar/2028 |
| DANSKE BANK A/S | Series 032 - Issue of U.S.$ 1,250,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2030 Regulation S - GEM | US23636BBH15 | 01/Mar/2024 | Listed | 01/Mar/2030 |
| DANSKE BANK A/S | Series 032 - Issue of U.S.$ 1,250,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2030 Rule 144 A - GEM | US23636ABH32 | 01/Mar/2024 | Listed | 01/Mar/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DANSKE BANK A/S | Series 033 - Issue of U.S.$ 1,000,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2030 REG S - GEM | US23636BBJ70 | 02/Oct/2024 | Listed | 02/Oct/2030 |
| DANSKE BANK A/S | Series 033 - Issue of U.S.$ 1,000,000,000 Non-Preferred Senior Fixed Rate Resettable Notes due 2030 RULE 144A - GEM | US23636ABJ97 | 02/Oct/2024 | Listed | 02/Oct/2030 |
| DANSKE BANK A/S | Series DDBO DE307 - Issue of 2,500,000 DDBO DE307 due 12 June 2028 - GEM | XS1846753827 | 28/Jun/2018 | Listed | 12/Jun/2028 |
| DANSKE BANK A/S | USD 750,000,000 Perpetual Non-cumulative Resettable Additional Tier 1 Convertible Capital Notes - GEM | XS1825417535 | 26/Jun/2018 | Listed | |
| DANSKE BANK A/S | USD750,000,000 Perpetual Non-cumulative Resettable Additional Tier 1 Convertible Capital Notes - GEM | XS2343014119 | 18/May/2021 | Listed | |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A Notes - GEM | XS2303851906 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2303851815 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €2,450,000 Class X Senior Secured Floating Rate Notes due 2034 - 144A Notes - GEM | XS2303848860 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €2,450,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2303848944 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A Notes - GEM | XS2303851732 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2303851492 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 Exchangeable Non-Voting Notes - 144A Notes - GEM | XS2303849751 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 Exchangeable Non-Voting Notes - GEM | XS2303849322 | 16/Mar/2021 | Listed | 28/Jan/3034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 Non-Voting Notes - 144A Notes - GEM | XS2303849678 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 Non-Voting Notes - GEM | XS2303849249 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 Voting Notes - 144A Notes - GEM | XS2303849165 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 Voting Notes - GEM | XS2303849082 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 Exchangeable Non-Voting Notes - 144A Notes - GEM | XS2303850924 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 Exchangeable Non-Voting Notes - GEM | XS2303850684 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 Non-Voting Notes - 144A Notes - GEM | XS2303850841 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 Non-Voting Notes - GEM | XS2303850411 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 Voting Notes - 144A Notes - GEM | XS2303850502 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 Voting Notes - GEM | XS2303850254 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Exchangeable Non-Voting Notes - 144A Notes - GEM | XS2303851658 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Exchangeable Non-Voting Notes - GEM | XS2303851229 | 16/Mar/2021 | Listed | 28/Jan/3034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Non-Voting Notes - 144A Notes - GEM | XS2303851575 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Non-Voting Notes - GEM | XS2303851146 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Voting Notes - 144A Notes - GEM | XS2303851062 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Voting Notes - GEM | XS2303850767 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 Exchangeable Non-Voting Notes - 144A Notes - GEM | XS2303850338 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 Exchangeable Non-Voting Notes - GEM | XS2303850098 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 Non-Voting Notes - 144A Notes - GEM | XS2303850171 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 Non-Voting Notes - GEM | XS2303849918 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 Voting Notes - 144A Notes - GEM | XS2303849835 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 Voting Notes - GEM | XS2303849595 | 16/Mar/2021 | Listed | 28/Jan/3034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 52,090,000 Subordinated Notes due 28 January 2034 - 144A Notes - GEM | XS1191103198 | 16/Mar/2015 | Listed | 28/Jan/2034 |
| DARTRY PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 52,090,000 Subordinated Notes due 28 January 2034 - GEM | XS1191100335 | 16/Mar/2021 | Listed | 28/Jan/2034 |
| DB RYDELL DESIGNATED ACTIVITY COMPANY | €1,000,000,000 Profit Participating Notes due 31 December 2069 - GEM | IE00BJVNDG78 | 06/Aug/2019 | Listed | 31/Dec/2069 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DBSO TRG (A) EUROPE DESIGNATED ACTIVITY COMPANY | USD 2,000,000,000 Asset-Backed Securities due 31 January 2061 - GEM | IE00BN4L9N55 | 18/Feb/2021 | Listed | 31/Jan/2061 |
| DCC GROUP FINANCE (IRELAND) DESIGNATED ACTIVITY COMPANY | Series 1 - Issue of €500,000,000 4.375 per cent. Guaranteed Notes due 2031 - GEM | XS2849625756 | 27/Jun/2024 | Listed | 27/Jun/2031 |
| DCM US MULTI-FAMILY HOMES PLC | $100,000,000 9.25% p.a. fixed rate secured notes due 2025 - GEM | GB00BMFFX605 | 08/Dec/2020 | Listed | 01/Jul/2025 |
| DCM US MULTI-FAMILY HOMES PLC | €100,000,000 8.40% p.a. fixed rate secured notes due 2025 - GEM | GB00BMHMP637 | 22/Jan/2021 | Listed | 16/Nov/2025 |
| DECO 2019-RAM DAC | £100,000 Class X Commercial Mortgage Backed Notes due 2030 - GEM | XS2055118066 | 03/Oct/2019 | Listed | 07/Aug/2030 |
| DECO 2019-RAM DAC | £122,753,153 Class A Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | XS2055111137 | 03/Oct/2019 | Listed | 07/Aug/2030 |
| DECO 2019-RAM DAC | £16,500,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | XS2055111301 | 03/Oct/2019 | Listed | 07/Aug/2030 |
| DECO 2019-VIVALDI S.R.L. | Class A Commercial Mortgage Backed Notes due 2031 - GEM | IT0005372435 | 06/Jun/2019 | Listed | 22/Aug/2031 |
| DECO 2019-VIVALDI S.R.L. | Class B Commercial Mortgage Backed Notes due 2031 - GEM | IT0005372450 | 06/Jun/2019 | Listed | 22/Aug/2031 |
| DECO 2019-VIVALDI S.R.L. | Class C Commercial Mortgage Backed Notes due 2031 - GEM | IT0005372468 | 06/Jun/2019 | Listed | 22/Aug/2031 |
| DECO 2019-VIVALDI S.R.L. | Class D Commercial Mortgage Backed Notes due 2031 - GEM | IT0005372476 | 06/Jun/2019 | Listed | 22/Aug/2031 |
| DEER CREEK CLO, LTD. | USD 26,900,000 Subordinated Notes due 2030 - GEM | USG2775MAB93 | 02/Nov/2017 | Listed | 20/Oct/2030 |
| DEER PARK CLO DAC | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2393985028 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2393985291 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2393984997 | 27/Oct/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DEER PARK CLO DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2393984724 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2393984641 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2393984567 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €217,000,000 Class A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2397269254 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €217,000,000 Class A Senior Secured Floating Rate CM Exchangeable Voting Notes due 2034 (144 A) - GEM | XS2397269411 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €217,000,000 Class A Senior Secured Floating Rate CM Non- Voting Notes due 2034 (144 A) - GEM | XS2397269098 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €217,000,000 Class A Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2397268876 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €217,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2034 (144 A) - GEM | XS2393983833 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €217,000,000 Class A Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2393983759 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €25,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2393984484 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €25,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2393984302 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €27,200,000 Class B-1 Senior Secured Floating Rate Notes due 2034 `(144 A) - GEM | XS2393984054 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €27,200,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2393983916 | 27/Oct/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DEER PARK CLO DAC | €28,462,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2223754958 | 17/Sep/2020 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €28,462,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2223755765 | 17/Sep/2020 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €7,800,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (144 A) - GEM | XS2393984211 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEER PARK CLO DAC | €7,800,000 Class B-2 Senior Secured Fixed Rate Notes due 2034(Reg S) - GEM | XS2393984138 | 27/Oct/2021 | Listed | 15/Oct/2034 |
| DEERPATH CAPITAL CLO 2020-1 LTD | U.S.$224,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG27747AJ69 | 10/Aug/2023 | Listed | 17/Apr/2034 |
| DEERPATH CAPITAL CLO 2020-1 LTD | U.S.$224,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | US24460RAS22 | 10/Aug/2023 | Listed | 17/Apr/2034 |
| DEERPATH CAPITAL CLO 2023-2 LTD. | U.S. $203,000,000 Class A-1-Senior Secured Floating Rate Notes due 2036 (144A) - GEM | US24460DAA28 | 08/Jan/2024 | Listed | 15/Jan/2036 |
| DEERPATH CAPITAL CLO 2023-2 LTD. | U.S. $203,000,000 Class A-1-Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | USG2776DAA03 | 08/Jan/2024 | Listed | 15/Jan/2036 |
| DELL BANK INTERNATIONAL D.A.C. | Series 1 - EUR500,000,000 0.500% Senior Notes due October 2026 - GEM | XS2400445289 | 27/Oct/2021 | Listed | 27/Oct/2026 |
| DELL BANK INTERNATIONAL D.A.C. | Series 2 - Issue of EUR 500,000,000 4.500% Senior Notes due 2027 - GEM | XS2545259876 | 18/Oct/2022 | Listed | 18/Oct/2027 |
| DELL BANK INTERNATIONAL D.A.C. | Series 3 - Issue of EUR 500,000,000 3.625% Senior Notes due 2029 - GEM | XS2843262887 | 24/Jun/2024 | Listed | 24/Jun/2029 |
| DEMUS CLO 10, LTD. | USD 16000000 Class A-2 Senior Secured Fixed Rate Notes due 2027 - GEM | USG9618HAF76 | 16/Apr/2015 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 25000000 Class E Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG96184AA71 | 16/Apr/2015 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 26,750,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG9618HAQ32 | 19/Jun/2018 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 26,750,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2027 (Rule 144A) - GEM | US96525WAQ69 | 19/Jun/2018 | Listed | 17/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DEMUS CLO 10, LTD. | USD 27,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG9618HAR15 | 19/Jun/2018 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 27,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2027 (Rule 144A) - GEM | US96525WAR43 | 19/Jun/2018 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 299,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2027 - GEM | USG9618HAN01 | 19/Jun/2018 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 299,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2027 (Rule 144A) - GEM | US96525WAN39 | 19/Jun/2018 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 30000000 Class B-2 Senior Secured Fixed Rate Notes due 2027 - GEM | USG9618HAC46 | 16/Apr/2015 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 35,750,000 Class B-1-R Senior Secured Floating Rate Notes due 2027 - GEM | USG9618HAP58 | 19/Jun/2018 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 35,750,000 Class B-1-R Senior Secured Floating Rate Notes due 2027 (Rule 144A) - GEM | US96525WAP86 | 19/Jun/2018 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 44750000 Subordinated Notes due 2027 - GEM | USG96184AC38 | 16/Apr/2015 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 44750000 Subordinated Notes due 2027 (144A) - GEM | US96525XAC56 | 16/Apr/2015 | Listed | 17/Apr/2027 |
| DEMUS CLO 10, LTD. | USD 7750000 Class F Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG96184AB54 | 16/Apr/2015 | Listed | 17/Apr/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 12,000,000 Class B-2L-R Senior Secured Deferrable Floating Rate Notes Due 2027 - GEM | USG6262DAD69 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 12,000,000 Class B-2L-R Senior Secured Deferrable Floating Rate Notes Due 2027 (144A) - GEM | US24823CAG33 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 20,850,000 Class B-1L-R Senior Secured Deferrable Floating Rate Notes Due 2027 - GEM | USG6270BAJ73 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 20,850,000 Class B-1L-R Senior Secured Deferrable Floating Rate Notes Due 2027 (144A) - GEM | US24823BAN01 | 13/Nov/2017 | Listed | 26/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DENALI CAPITAL CLO X, LTD. | USD 207,500,000 Class A-1L-R Senior Secured Floating Rate Notes Due 2027 - GEM | USG6270BAF51 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 207,500,000 Class A-1L-R Senior Secured Floating Rate Notes Due 2027 (144A) - GEM | US24823BAK61 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 22,800,000 Class A-3L-R Senior Secured Deferrable Floating Rate Notes Due 2027 - GEM | USG6270BAH18 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 22,800,000 Class A-3L-R Senior Secured Deferrable Floating Rate Notes Due 2027 (144A) - GEM | US24823BAM28 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 38,100,000 Subordinated Notes due 2025 - GEM | USG6262DAC86 | 05/Apr/2013 | Listed | 28/Apr/2025 |
| DENALI CAPITAL CLO X, LTD. | USD 4,000,000 Class B-3L-R Senior Secured Deferrable Floating Rate Notes Due 2027 - GEM | USG6262DAE43 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 4,000,000 Class B-3L-R Senior Secured Deferrable Floating Rate Notes Due 2027 (144A) - GEM | US24823CAH16 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 40,785,000 Subordinated Notes Due 2027 (144A) - GEM | US24823CAE84 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 50,300,000 Class A-2L-R Senior Secured Floating Rate Notes Due 2027 - GEM | USG6270BAG35 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO X, LTD. | USD 50,300,000 Class A-2L-R Senior Secured Floating Rate Notes Due 2027 (144A) - GEM | US24823BAL45 | 13/Nov/2017 | Listed | 26/Oct/2027 |
| DENALI CAPITAL CLO XI, LTD. | Class E-R Secured Deferrable Floating Rate Notes Due 2028 (144A) - GEM | US24823EAJ38 | 05/Nov/2018 | Listed | 20/Oct/2028 |
| DENALI CAPITAL CLO XI, LTD. | Class E-R Secured Deferrable Floating Rate Notes Due 2028 (Reg S) - GEM | USG62657AE44 | 05/Nov/2018 | Listed | 20/Oct/2028 |
| DENALI CAPITAL CLO XI, LTD. | Subordinated Notes due 2028 - GEM | USG62657AC87 | 08/Apr/2015 | Listed | 20/Oct/2028 |
| DENALI CAPITAL CLO XII LTD | USD 36,860,000 Subordinated Notes due 2031 - GEM | USG62651AC18 | 07/Apr/2016 | Listed | 15/Apr/2031 |
| DENALI CAPITAL CLO XII LTD | USD 37,260,000 Subordinated notes Due 2031 – 144A - GEM | US24824AAE10 | 08/May/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DEUTSCHE BANK LUXEMBOURG S.A | Series 12 - Series 12 Caja de Ahorres de Valencia Alicante Credit Linked Fiduciary Notes due 2057 - GEM | XS0359152062 | 30/May/2008 | Listed | 30/Apr/2057 |
| DEUTSCHE BANK LUXEMBOURG S.A | Series 42 - EUR 93720600 Fiduciary Notes due October 2026 - GEM | XS0504470146 | 21/Jun/2010 | Listed | 15/Oct/2026 |
| DEUTSCHE BANK LUXEMBOURG S.A | Series 43 - EUR 57117000 Fiduciary Notes due October 2026 - GEM | XS0504470229 | 04/Jun/2010 | Listed | 28/Oct/2026 |
| DEUTSCHE BANK LUXEMBOURG S.A | Series 79 - NOK 1,000,000,000 Fiduciary Notes due November 2027 referencing GBP 72,800,000 in principle amount of 1.750% Index-Linked Notes issued by Network Rail Infrastructure Finance PLC d - GEM | XS0953724811 | 30/Sep/2013 | Listed | 22/Nov/2027 |
| DEUTSCHE BANK LUXEMBOURG S.A | Series 81 - Issue of EUR 69,116,392 Zero Coupon Fiduciary Instalment Notes due October 2030 referencing deposits - GEM | XS1068226031 | 05/Jun/2014 | Listed | 02/Oct/2030 |
| DIGITAL DUTCH FINCO B.V. | €500,000,000 1.250% Guaranteed Notes due 2031 - GEM | XS2191362859 | 26/Jun/2020 | Listed | 01/Feb/2031 |
| DIGITAL DUTCH FINCO B.V. | €650,000,000 0.625% Guaranteed Notes due 2025 - GEM | XS2100663579 | 17/Jan/2020 | Listed | 15/Jul/2025 |
| DIGITAL DUTCH FINCO B.V. | €750,000,000 1.000% Guaranteed Notes due 2032 - GEM | XS2232115423 | 23/Sep/2020 | Listed | 15/Jan/2032 |
| DIGITAL DUTCH FINCO B.V. | €750,000,000 1.500% Guaranteed Notes due 2030 - GEM | XS2100664114 | 17/Jan/2020 | Listed | 15/Mar/2030 |
| DIGITAL DUTCH FINCO B.V. | €850,000,000 3.875% Guaranteed Notes due 2033 - GEM | XS2898290916 | 13/Sep/2024 | Listed | 13/Sep/2033 |
| DIGITAL EURO FINCO, LLC | 1.125% Guaranteed Notes due 2028 - GEM | XS2063495811 | 09/Oct/2019 | Listed | 09/Apr/2028 |
| DIGITAL EURO FINCO, LLC | EUR 1,075,000,000 2.500% Guaranteed Notes due 2026 - GEM | XS1891174341 | 16/Jan/2019 | Listed | 16/Jan/2026 |
| DIGITAL INTREPID HOLDING B.V. | €1,000,000,000 0.625% Guaranteed Notes due 2031 - GEM | XS2280835260 | 12/Jan/2021 | Listed | 15/Jul/2031 |
| DIGITAL INTREPID HOLDING B.V. | €750,000,000 1.375% Guaranteed Notes due 2032 - GEM | XS2428716000 | 18/Jan/2022 | Listed | 18/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DIGITAL STOUT HOLDING, LLC | GBP 350,000,000 3.300% Senior Unsecured Guaranteed Notes due 2029 - GEM | XS1649231930 | 21/Jul/2017 | Listed | 19/Jul/2029 |
| DIGITAL STOUT HOLDING, LLC | GBP 550,000,000 3.750% Guaranteed Notes due 2030 - GEM | XS1891174424 | 17/Oct/2018 | Listed | 17/Oct/2030 |
| DILLON'S PARK CLO DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2388464476 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2388463742 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2388462694 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2388462421 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg s) - GEM | XS2388463239 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034(144 A) - GEM | XS2388463155 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2388463825 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2388464047 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €22,900,000 Class B-1 Senior Secured Floating Rate Notes due 2034(144 A) - GEM | XS2388463072 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €22,900,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg s) - GEM | XS2388462934 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2388463668 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg s) - GEM | XS2388463585 | 29/Sep/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DILLON'S PARK CLO DAC | €245,100,000 Class A Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2388462850 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €245,100,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg s) - GEM | XS2388462777 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2388463403 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg s) - GEM | XS2388463312 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €31,206,000 Subordinated Notes due 2034 (144 A) - GEM | XS2388464120 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILLON'S PARK CLO DAC | €31,206,000 Subordinated Notes due 2034 (Reg s) - GEM | XS2388464393 | 29/Sep/2021 | Listed | 15/Oct/2034 |
| DILOSK RMBS NO. 7 DAC | €1,010,000 Class X2 Residential Mortgage Backed Floating Rate Notes due 27 November 2062 - GEM | XS2643261410 | 03/Aug/2023 | Listed | 27/Nov/2062 |
| DILOSK RMBS NO. 7 DAC | €1,514,000 Class F Residential Mortgage Backed Floating Rate Notes due 27 November 2062 - GEM | XS2643261253 | 03/Aug/2023 | Listed | 27/Nov/2062 |
| DILOSK RMBS NO. 7 DAC | €180,662,000 Class A Residential Mortgage Backed Floating Rate Notes due 27 November 2062 - GEM | XS2643259604 | 03/Aug/2023 | Listed | 27/Nov/2062 |
| DILOSK RMBS NO. 7 DAC | €2,000,000 Class R Residential Mortgage Backed Notes due 27 November 2062 - GEM | XS2643262657 | 03/Aug/2023 | Listed | 27/Nov/2062 |
| DILOSK RMBS NO. 7 DAC | €2,523,000 Class E Residential Mortgage Backed Floating Rate Notes due 27 November 2062 - GEM | XS2643261097 | 03/Aug/2023 | Listed | 27/Nov/2062 |
| DILOSK RMBS NO. 7 DAC | €2,524,000 Class Z Residential Mortgage Backed Fixed Rate Notes due 27 November 2062 - GEM | XS2643262491 | 03/Aug/2023 | Listed | 27/Nov/2062 |
| DILOSK RMBS NO. 7 DAC | €4,037,000 Class D Residential Mortgage Backed Floating Rate Notes due 27 November 2062 - GEM | XS2643260792 | 03/Aug/2023 | Listed | 27/Nov/2062 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DILOSK RMBS NO. 7 DAC | €4,037,000 Class X1 Residential Mortgage Backed Floating Rate Notes due 27 November 2062 - GEM | XS2643261337 | 03/Aug/2023 | Listed | 27/Nov/2062 |
| DILOSK RMBS NO. 7 DAC | €6,056,000 Class B Residential Mortgage Backed Floating Rate Notes due 27 November 2062 - GEM | XS2643260016 | 03/Aug/2023 | Listed | 27/Nov/2062 |
| DILOSK RMBS NO. 7 DAC | €7,065,000 Class C Residential Mortgage Backed Floating Rate Notes due 27 November 2062 - GEM | XS2643260289 | 03/Aug/2023 | Listed | 27/Nov/2062 |
| DILOSK RMBS NO.9 DAC | €1,000,000 Class R Residential Mortgage Backed Notes due January 2063 - GEM | XS2813213589 | 28/May/2024 | Listed | 25/Jan/2063 |
| DILOSK RMBS NO.9 DAC | €12,500,000 Class B Residential Mortgage Backed Floating Rate Notes due January 2063 - GEM | XS2813212698 | 28/May/2024 | Listed | 25/Jan/2063 |
| DILOSK RMBS NO.9 DAC | €179,500,000 Class A Residential Mortgage Backed Floating Rate Notes due January 2063 - GEM | XS2813212425 | 28/May/2024 | Listed | 25/Jan/2063 |
| DILOSK RMBS NO.9 DAC | €2,000,000 Class D Residential Mortgage Backed Floating Rate Notes due January 2063 - GEM | XS2813212854 | 28/May/2024 | Listed | 25/Jan/2063 |
| DILOSK RMBS NO.9 DAC | €3,000,000 Class X2 Residential Mortgage Backed Floating Rate Notes due January 2063 - GEM | XS2813213316 | 28/May/2024 | Listed | 25/Jan/2063 |
| DILOSK RMBS NO.9 DAC | €3,000,000 Class Z Residential Mortgage Backed Fixed Rate Notes due January 2063 - GEM | XS2813213407 | 28/May/2024 | Listed | 25/Jan/2063 |
| DILOSK RMBS NO.9 DAC | €5,000,000 Class X1 Residential Mortgage Backed Floating Rate Notes due January 2063 - GEM | XS2813213233 | 28/May/2024 | Listed | 25/Jan/2063 |
| DILOSK RMBS NO.9 DAC | €6,000,000 Class C Residential Mortgage Backed Floating Rate Notes due January 2063 - GEM | XS2813212771 | 28/May/2024 | Listed | 25/Jan/2063 |
| DIRECT LINE INSURANCE GROUP PLC | £260,000,000 4.000 per cent. Subordinated Tier 2 Notes due 2032 - GEM | XS2183817407 | 05/Jun/2020 | Listed | 05/Jun/2032 |
| DIRECT LINE INSURANCE GROUP PLC | GBP 350,000,000 Fixed Rate Reset Perpetual Restricted Tier 1 Contingent Convertible Notes - GEM | XS1728036366 | 07/Dec/2017 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DME AIRPORT DAC | U.S.$453,000,000 5.35 per cent. Loan Participation Notes due 2028 - GEM | XS2278534099 | 08/Feb/2021 | Suspended | 08/Feb/2028 |
| DOURO FINANCE B.V. | Issue of Series 2019-581 EUR 13,569,000 Secured Limited Recourse Fixed Rate Securities due 2036 - GEM | XS2056932119 | 24/Oct/2019 | Listed | 25/Jun/2036 |
| DOURO FINANCE B.V. | Issue of Series 2019-601 EUR 22,538,767 Secured Limited Recourse Fixed Rate Securities due 2028 - GEM | XS2092534531 | 15/Jan/2020 | Listed | 26/Sep/2028 |
| DOURO FINANCE B.V. | Series 2016-367 USD 58425110 Secured Loan Participation Securities due 2028 - GEM | XS1521058609 | 17/Jan/2017 | Listed | 23/Nov/2028 |
| DOURO FINANCE B.V. | Series 2019-577 EUR 4,000,000 Secured Limited Recourse Variable Interest Amount Securities due 2028 - GEM | XS2053564287 | 10/Dec/2019 | Listed | 20/May/2028 |
| DOURO FINANCE B.V. | Series 2019-580 EUR 13,569,000 Secured Limited Recourse Variable Interest Amount Securities due 2036 - GEM | XS2056931905 | 30/Oct/2019 | Listed | 25/Jun/2036 |
| DOURO FINANCE B.V. | Series 2019-586 USD 20,000,000 Callable Secured Limited Recourse Credit-Linked Securities due 2028 - GEM | XS2065163219 | 31/Oct/2019 | Listed | 28/Sep/2028 |
| DOURO FINANCE B.V. | Series 2019-587 EUR 24337900 Secured Limited Recourse Fixed Rate Securities due 2030 - GEM | XS2068918668 | 04/Nov/2019 | Listed | 20/Sep/2030 |
| DOURO FINANCE B.V. | Series 2019-593 - Series 2019-593 EUR 9,024,000 Secured Limited Recourse Variable Interest Amount Securities due 2031 - GEM | XS2079443433 | 11/Dec/2019 | Listed | 05/Mar/2031 |
| DOURO FINANCE B.V. | Series 2020-592 EUR 4,000,000 Secured Limited Recourse Fixed Rate and Index-Linked Securities due 2028Ç - GEM | XS2079282161 | 21/Feb/2020 | Listed | 20/May/2028 |
| DOURO FINANCE B.V. | Series 2020-607 EUR 3,000,000 Secured Limited Recourse Variable Interest Amount Securities due 2041 - GEM | XS2113564996 | 19/Feb/2020 | Listed | 20/Sep/2041 |
| DOURO FINANCE B.V. | Series 2020-609 EUR 4,000,000 Secured Limited Recourse Fixed Rate and Index-Linked Securities due 2028 - GEM | XS2121404656 | 18/Jun/2020 | Listed | 20/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DOURO FINANCE B.V. | Series 2020-615 EUR 50,000,000 Secured Limited Recourse Fixed Rate and Index-Linked Securities due 2026 - GEM | XS2132278073 | 15/Jun/2020 | Listed | 20/Sep/2026 |
| DOURO FINANCE B.V. | Series 2020-620 - EUR 3,000,000 Secured Limited Recourse Fixed Rate and Index-Linked Securities due 2026 - GEM | XS2183147169 | 22/Sep/2020 | Listed | 21/Sep/2026 |
| DOURO FINANCE B.V. | Series 2020-621 - EUR 12,300,000 Secured Limited Recourse Index-Linked Securities due 2025 - GEM | XS2186179565 | 13/Aug/2020 | Listed | 31/Jul/2025 |
| DOURO FINANCE B.V. | Series 2020-628 - Issue of EUR 3,000,000 Secured Limited Recourse Fixed Rate and Index-Linked Securities due 2026 - GEM | XS2206322708 | 09/Oct/2020 | Listed | 09/Oct/2026 |
| DOURO FINANCE B.V. | Series 2020-629 - EUR 13,500,000 Amortising Secured Limited Recourse Securities due 2060 - GEM | XS2206324159 | 30/Jul/2020 | Listed | 30/Jul/2060 |
| DOURO FINANCE B.V. | Series 2020-634 - EUR 2,000,000 Secured Limited Recourse Fixed Rate and Index-Linked Securities due 2026 - GEM | XS2241080527 | 08/Dec/2020 | Listed | 23/Dec/2026 |
| DOURO FINANCE B.V. | Series 2021-637 - EUR 15,000,000 Secured Limited Recourse Index-Linked Securities due 2028 - GEM | XS2292937534 | 02/Jun/2021 | Listed | 22/May/2028 |
| DOURO FINANCE B.V. | Series 2021-664 - EUR 75,000,000 Secured Limited Recourse Fixed Rate and Index-Linked Securities due 2026 - GEM | XS2303110725 | 07/May/2021 | Listed | 18/Sep/2026 |
| DRAX FINCO PLC | €350,000,000 5.875% Senior Secured Notes due 2029 - GEM | XS2808453455 | 09/May/2024 | Listed | 15/Apr/2029 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2552866688 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2552866761 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €16,500,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2552866415 | 08/Dec/2022 | Listed | 19/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €16,500,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2036- 144A - GEM | XS2552866506 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2552865870 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036- 144A - GEM | XS2552865953 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2552865797 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2552865524 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2552866175 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2552866092 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2552865441 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2552865367 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €26,900,000 Subordinated Notes due 2036 - 144A - GEM | XS2552866928 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €26,900,000 Subordinated Notes due 2036 - Reg S - GEM | XS2552866845 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2552866258 | 08/Dec/2022 | Listed | 19/Jan/2036 |
| DRYDEN 103 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2036- 144A - GEM | XS2552866332 | 08/Dec/2022 | Listed | 19/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2305387354 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Reg S - GEM | XS2305387438 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2305385812 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2305385226 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - CM Non-Voting Notes - Reg S - GEM | XS2305385572 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2305385143 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 - CM Voting Notes - Reg S - GEM | XS2305385069 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2-R Senior Secured Fixed Rate Notes due 2033 -CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2305385499 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2305387198 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Reg S - GEM | XS2305386976 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €278,500,000 Class A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Excghangeable Notes - Reg S - GEM | XS2305383528 | 23/Mar/2021 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €278,500,000 Class A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes -144A - GEM | XS2305383791 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €278,500,000 Class A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2305383445 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €278,500,000 Class A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes- Reg S - GEM | XS2305383361 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €278,500,000 Class A-R Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2305383288 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €278,500,000 Class A-R Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - Reg S - GEM | XS2305383106 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €30,250,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2305386463 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €30,250,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2305386034 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €30,250,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2305385903 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €30,250,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - Reg S - GEM | XS2305386117 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €30,250,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2305385739 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €30,250,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - Reg S - GEM | XS2305385655 | 23/Mar/2021 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €32,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2305387271 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €32,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2305386620 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €32,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2305386547 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €32,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - Reg S - GEM | XS2305386893 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €32,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2305386380 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €32,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - Reg S - GEM | XS2305386208 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €33,250,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2305384922 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €33,250,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2305384849 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €33,250,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2305384682 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €33,250,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes - Reg S - GEM | XS2305384765 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €33,250,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2305384500 | 23/Mar/2021 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €33,250,000 Class B-1-R Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - Reg S - GEM | XS2305384419 | 23/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 46,900,000 Subordinated Notes due 2030 - 144A - GEM | XS1533911068 | 24/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 27 R EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 46,900,000 Subordinated Notes due 2030 - Reg S - GEM | XS1533911225 | 24/Mar/2021 | Listed | 15/Apr/2033 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | € 43500000 Subordinated Notes due 2032 - GEM | XS0995503090 | 19/Dec/2013 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | €43,500,000 Subordinated Notes due 2032 - 144A - GEM | XS1735595008 | 19/Dec/2013 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 1,000,000 Class X Senior Secured Floating Rate Notes due 2032 - 144A - GEM | XS1735594886 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 1,000,000 Class X Senior Secured Floating Rate Notes due 2032 - RegS - GEM | XS1735594613 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 12,800,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS1735594373 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 12,800,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS1735594969 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 20,800,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1735593219 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 20,800,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS1735593722 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 20,800,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS1735593482 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 20,800,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS1735594027 | 16/Jan/2018 | Listed | 15/Jul/2032 |

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|---|---|---|---|---|---|
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 20,800,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS1735593649 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 20,800,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Exchangeable Notes - 144A - GEM | XS1735593565 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1735591783 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1735591437 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS1735591866 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS1735591601 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS1735592088 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS1735591510 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS1735594290 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 21,600,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS1735593995 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 23,600,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1735592914 | 16/Jan/2018 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 23,600,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1735592674 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 23,600,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS1735593136 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 23,600,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS1735592831 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 23,600,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS1735593300 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 23,600,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS1735593052 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 230,000,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1735591270 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 230,000,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1735590892 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 230,000,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS1735591353 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 230,000,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS1735590975 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 230,000,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS1735591197 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 230,000,000 Class A Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS1735590629 | 16/Jan/2018 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 40,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1735592245 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 40,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1735591940 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 40,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS1735592591 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 40,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS1735592161 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 40,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS1735592757 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 29 EURO CLO 2013 DESIGNATED ACTIVITY COMPANY | EUR 40,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS1735592328 | 16/Jan/2018 | Listed | 15/Jul/2032 |
| DRYDEN 30 SENIOR LOAN FUND | USD 16,250,000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2028 - GEM | USG28493AM92 | 22/Nov/2017 | Listed | 15/Nov/2028 |
| DRYDEN 30 SENIOR LOAN FUND | USD 27,250,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 - GEM | USG28493AL10 | 22/Nov/2017 | Listed | 15/Nov/2028 |
| DRYDEN 30 SENIOR LOAN FUND | USD 322,000,000 Class A-R Senior Secured Floating Rate Notes Due 2028 - GEM | USG28493AH08 | 22/Nov/2017 | Listed | 15/Nov/2028 |
| DRYDEN 30 SENIOR LOAN FUND | USD 38,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 - GEM | USG28493AK37 | 22/Nov/2017 | Listed | 15/Nov/2028 |
| DRYDEN 30 SENIOR LOAN FUND | USD 47,526,500 Subordinated Notes Due 2028 - GEM | USG2850HAA08 | 21/Oct/2013 | Listed | 15/Nov/2028 |
| DRYDEN 30 SENIOR LOAN FUND | USD 58,000,000 Class B-R Senior Secured Floating Rate Notes Due 2028 - GEM | USG28493AJ63 | 22/Nov/2017 | Listed | 15/Nov/2028 |
| DRYDEN 30 SENIOR LOAN FUND | USD 6,250,000 Class F-R Junior Secured Deferrable Floating Rate Notes Due 2028 - GEM | USG28493AN75 | 22/Nov/2017 | Listed | 15/Nov/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2092258081 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2092257786 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2092257943 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes - RegS - GEM | XS2092257604 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2092257869 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - RegS - GEM | XS2092257513 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2092259485 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2092259055 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2092259212 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1A-R Senior Secured Floating Rate Notes due 2033 - CM Non-Voting Notes - RegS - GEM | XS2092258917 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1A-R Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2092262273 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1A-R Senior Secured Floating Rate Notes due 2033 - CM Voting Notes - RegS - GEM | XS2092258750 | 31/Jan/2020 | Listed | 17/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1B-R Senior Secured Fixed Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2092259998 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1B-R Senior Secured Fixed Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2092259725 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1B-R Senior Secured Fixed Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2092260061 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1B-R Senior Secured Fixed Rate Notes due 2033 - CM Non-Voting Notes - RegS - GEM | XS2092259568 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1B-R Senior Secured Fixed Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2092260145 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class B-1B-R Senior Secured Fixed Rate Notes due 2033 - CM Voting Notes - RegS - GEM | XS2092259642 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1A-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2092260657 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1A-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2092260228 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1A-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2092260731 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1A-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - RegS - GEM | XS2092260491 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1A-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2092260814 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1A-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - RegS - GEM | XS2092260574 | 31/Jan/2020 | Listed | 17/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1B-R Mezzanine Secured Deferrable Fixed Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2092748172 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1B-R Mezzanine Secured Deferrable Fixed Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2092747521 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1B-R Mezzanine Secured Deferrable Fixed Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2092747950 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1B-R Mezzanine Secured Deferrable Fixed Rate Notes due 2033 - CM Non-Voting Notes - RegS - GEM | XS2092747281 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1B-R Mezzanine Secured Deferrable Fixed Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2092747877 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class C-1B-R Mezzanine Secured Deferrable Fixed Rate Notes due 2033 - CM Voting Notes - RegS - GEM | XS2092747109 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2092261200 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2092260905 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2092261382 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - RegS - GEM | XS2092261036 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2092261465 | 31/Jan/2020 | Listed | 17/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - RegS - GEM | XS2092261119 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2092261622 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - RegS - GEM | XS2092261895 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2092261978 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2033 - RegS - GEM | XS2092261549 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2033 - 144A - GEM | XS2092257430 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2033 -RegS - GEM | XS2092257356 | 31/Jan/2020 | Listed | 17/Jan/2033 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | EUR 47300000 Subordinated Notes due 2027 - 144A - GEM | XS1190702107 | 31/Jan/2020 | Listed | 17/May/2027 |
| DRYDEN 35 EURO CLO 2014 DESIGNATED ACTIVITY COMPANY | EUR 47300000 Subordinated Notes due 2027 - GEM | XS1190700820 | 31/Jan/2020 | Listed | 17/May/2027 |
| DRYDEN 36 SENIOR LOAN FUND | Subordinated Notes due 2029 - GEM | USG2849NAB94 | 16/Dec/2014 | Listed | 15/Apr/2029 |
| DRYDEN 36 SENIOR LOAN FUND | USD 9450000 Subclass II Subordinated Notes due 2029 - GEM | USG2849NAE34 | 03/Jan/2017 | Listed | 15/Apr/2029 |
| DRYDEN 38 SENIOR LOAN FUND | U.S.$22,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG28472AL56 | 29/Aug/2018 | Listed | 15/Jul/2030 |
| DRYDEN 38 SENIOR LOAN FUND | U.S.$22,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2030-(Rule 144A) - GEM | US26249QAW87 | 29/Aug/2018 | Listed | 15/Jul/2030 |
| DRYDEN 38 SENIOR LOAN FUND | U.S.$24,200,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2848EAD60 | 29/Aug/2018 | Listed | 15/Jul/2030 |
| DRYDEN 38 SENIOR LOAN FUND | U.S.$24,200,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2030-(Rule 144A) - GEM | US26251EAG52 | 29/Aug/2018 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 38 SENIOR LOAN FUND | U.S.$284,821,920 Class A-RR Senior Secured Floating Rate Notes due 2030 - (Regulation S) - GEM | USG28472AN13 | 02/Apr/2024 | Listed | 15/Jul/2030 |
| DRYDEN 38 SENIOR LOAN FUND | U.S.$284,821,920 Class A-RR Senior Secured Floating Rate Notes due 2030 - (Rule 144A) - GEM | US26249QBA58 | 02/Apr/2024 | Listed | 15/Jul/2030 |
| DRYDEN 38 SENIOR LOAN FUND | U.S.$31,300,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG28472AM30 | 29/Aug/2018 | Listed | 15/Jul/2030 |
| DRYDEN 38 SENIOR LOAN FUND | U.S.$31,300,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2030-(Rule 144A) - GEM | US26249QAY44 | 29/Aug/2018 | Listed | 15/Jul/2030 |
| DRYDEN 38 SENIOR LOAN FUND | USD 51200000 Subordinated Notes Due 2030 - GEM | USG2848EAB05 | 14/May/2015 | Listed | 15/Jul/2030 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €17,300,000 Class F-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2440293376 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €17,300,000 Class F-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2440293293 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X-R Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2440298177 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X-R Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2440297526 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2035 - 144A - GEM | XS2440293962 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2035 - Reg S - GEM | XS2440292303 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2440292212 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2440292139 | 15/Mar/2022 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €29,200,000 Class E-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2440290513 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €29,200,000 Class E-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2440293020 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €306,300,000 Class A-R-R Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2440292055 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €306,300,000 Class A-R-R Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2440291834 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €32,000,000 Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2440292568 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €32,000,000 Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2440292485 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €36,000,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2440292725 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €36,000,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2440292642 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €42,500,000 Subordinated Notes due 2035 - 144A - GEM | XS1258567301 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 39 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | EUR 42,500,000 Subordinated Notes due 2035 - GEM | XS1258575668 | 15/Mar/2022 | Listed | 15/Apr/2035 |
| DRYDEN 40 SENIOR LOAN FUND | U.S$52,159,000 Subordinated Notes due 2031- (Rule 144A) - GEM | US26244FAE79 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | U.S.$12,000,000 Class F-R Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2848HAG23 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | U.S.$12,000,000 Class F-R Junior Secured Deferrable Floating Rate Notes due 2031- (Rule 144A) - GEM | US26244FAJ66 | 22/Aug/2018 | Listed | 15/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 40 SENIOR LOAN FUND | U.S.$30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2848MAG18 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | U.S.$30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031- (Rule 144A) - GEM | US26244GAJ40 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | U.S.$33,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2848MAH90 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | U.S.$33,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031- (Rule 144A) - GEM | US26244GAL95 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | U.S.$33,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2848HAF40 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | U.S.$33,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2031- (Rule 144A) - GEM | US26244FAG28 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | U.S.$384,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 - GEM | USG2848MAE69 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | U.S.$384,000,000 Class A-R Senior Secured Floating Rate Notes due 2031- (Rule 144A) - GEM | US26244GAE52 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | U.S.$72,000,000 Class B-R Senior Secured Floating Rate Notes due 2031 - GEM | USG2848MAF35 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | U.S.$72,000,000 Class B-R Senior Secured Floating Rate Notes due 2031- (Rule 144A) - GEM | US26244GAG01 | 22/Aug/2018 | Listed | 15/Aug/2031 |
| DRYDEN 40 SENIOR LOAN FUND | USD 47659000 Subordinated Notes Due 2028 - GEM | USG2848HAB36 | 27/Jul/2015 | Listed | 15/Aug/2028 |
| DRYDEN 41 SENIOR LOAN FUND | USD 10200000 Class F Junior Secured Deferrable Floating Rate Notes Due 2028 - GEM | USG28479AF32 | 05/Nov/2015 | Listed | 15/Jan/2028 |
| DRYDEN 41 SENIOR LOAN FUND | USD 25,300,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US26244LAC81 | 27/Mar/2018 | Listed | 15/Apr/2031 |
| DRYDEN 41 SENIOR LOAN FUND | USD 25,300,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2848PAF65 | 27/Mar/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 41 SENIOR LOAN FUND | USD 25200000 Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2028 - GEM | USG28479AC01 | 05/Nov/2015 | Listed | 15/Jan/2028 |
| DRYDEN 41 SENIOR LOAN FUND | USD 26450000 Class E Junior Secured Deferrable Floating Rate Notes Due 2028 - GEM | USG28479AE66 | 05/Nov/2015 | Listed | 15/Jan/2028 |
| DRYDEN 41 SENIOR LOAN FUND | USD 28,350,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US26244KAS50 | 27/Mar/2018 | Listed | 15/Apr/2031 |
| DRYDEN 41 SENIOR LOAN FUND | USD 28,350,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG28479AJ53 | 27/Mar/2018 | Listed | 15/Apr/2031 |
| DRYDEN 41 SENIOR LOAN FUND | USD 30200000 Class D Mezzanine Secured Deferrable Floating Rate Notes Due 2028 - GEM | USG28479AD83 | 05/Nov/2015 | Listed | 15/Jan/2028 |
| DRYDEN 41 SENIOR LOAN FUND | USD 320750000 Class A Senior Secured Floating Rate Notes Due 2028 - GEM | USG28479AA45 | 05/Nov/2015 | Listed | 15/Jan/2028 |
| DRYDEN 41 SENIOR LOAN FUND | USD 35,750,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US26244KAU07 | 27/Mar/2018 | Listed | 15/Apr/2031 |
| DRYDEN 41 SENIOR LOAN FUND | USD 35,750,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG28479AK27 | 27/Mar/2018 | Listed | 15/Apr/2031 |
| DRYDEN 41 SENIOR LOAN FUND | USD 357,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US26244KAN63 | 27/Mar/2018 | Listed | 15/Apr/2031 |
| DRYDEN 41 SENIOR LOAN FUND | USD 357,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 - GEM | USG28479AG15 | 27/Mar/2018 | Listed | 15/Apr/2031 |
| DRYDEN 41 SENIOR LOAN FUND | USD 49000000 Subordinated Notes Due 2031 - 144A - GEM | US26244LAA26 | 05/Nov/2015 | Listed | 15/Apr/2031 |
| DRYDEN 41 SENIOR LOAN FUND | USD 49000000 Subordinated Notes Due 2031 - GEM | USG2848PAA78 | 05/Nov/2015 | Listed | 15/Apr/2031 |
| DRYDEN 41 SENIOR LOAN FUND | USD 57600000 Class B Senior Secured Floating Rate Notes Due 2028 - GEM | USG28479AB28 | 05/Nov/2015 | Listed | 15/Jan/2028 |
| DRYDEN 41 SENIOR LOAN FUND | USD 61,900,000 Class B-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US26244KAQ94 | 27/Mar/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 41 SENIOR LOAN FUND | USD 61,900,000 Class B-R Senior Secured Floating Rate Notes due 2031 - GEM | USG28479AH97 | 27/Mar/2018 | Listed | 15/Apr/2031 |
| DRYDEN 41 SENIOR LOAN FUND | USD 8,250,000 Class F-R Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US26244LAE48 | 27/Mar/2018 | Listed | 15/Apr/2031 |
| DRYDEN 41 SENIOR LOAN FUND | USD 8,250,000 Class F-R Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2848PAG49 | 27/Mar/2018 | Listed | 15/Apr/2031 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.$15,750,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG28477AK60 | 23/Jul/2018 | Listed | 15/Jul/2030 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.$15,750,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030- (Rule 144A) - GEM | US26244YAU01 | 23/Jul/2018 | Listed | 15/Jul/2030 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.$24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG28477AH32 | 23/Jul/2018 | Listed | 15/Jul/2030 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.$24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030- (Rule 144A) - GEM | US26244YAQ98 | 23/Jul/2018 | Listed | 15/Jul/2030 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.$24,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG28477AJ97 | 23/Jul/2018 | Listed | 15/Jul/2030 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.$24,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030- (Rule 144A) - GEM | US26244YAS54 | 23/Jul/2018 | Listed | 15/Jul/2030 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.$248,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 - GEM | USG28477AF75 | 23/Jul/2018 | Listed | 15/Jul/2030 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.$248,000,000 Class A-R Senior Secured Floating Rate Notes due 2030- (Rule 144A) - GEM | US26244YAL02 | 23/Jul/2018 | Listed | 15/Jul/2030 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.$56,000,000 Class B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG28477AG58 | 23/Jul/2018 | Listed | 15/Jul/2030 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.$56,000,000 Class B-R Senior Secured Floating Rate Notes due 2030- (Rule 144A) - GEM | US26244YAN67 | 23/Jul/2018 | Listed | 15/Jul/2030 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.$7,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG28477AL44 | 23/Jul/2018 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 42 SENIOR LOAN FUND | U.S.$7,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2030- (Rule 144A) - GEM | US26244YAW66 | 23/Jul/2018 | Listed | 15/Jul/2030 |
| DRYDEN 42 SENIOR LOAN FUND | U.S.D 35,750,000 Subordinated Notes due 2027 - GEM | USG2848WAA20 | 07/Jun/2016 | Listed | 15/Jul/2027 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €1,250,000 Class X-R-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2298464772 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €1,250,000 Class X-R-R Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2298464699 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2298467791 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2298467106 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2298466983 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2298467361 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2298466801 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2298466637 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2-R-R Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2298469490 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2-R-R Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2298469227 | 24/Mar/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2-R-R Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2298468179 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2-R-R Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2298468336 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2-R-R Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2298468252 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2-R-R Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2298467957 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2298469144 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2298469730 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €14,500,000 Class C-1-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2298468419 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €14,500,000 Class C-1-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2298467874 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €14,500,000 Class C-1-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2298467528 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €14,500,000 Class C-1-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2298468096 | 24/Mar/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €14,500,000 Class C-1-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2298467445 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €14,500,000 Class C-1-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2298467288 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €16,200,000 Class A-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2298466397 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €16,200,000 Class A-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2298465746 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €16,200,000 Class A-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2298465662 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €16,200,000 Class A-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2298465829 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €16,200,000 Class A-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2298465407 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €16,200,000 Class A-2-R-R Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2298465316 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €225,800,000 Class A-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2298465233 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €225,800,000 Class A-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes -144A - GEM | XS2298465589 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €225,800,000 Class A-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2298465159 | 24/Mar/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €225,800,000 Class A-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes- Reg S - GEM | XS2298469904 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €225,800,000 Class A-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2298464939 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €225,800,000 Class A-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2298464855 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class E-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2298469060 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class E-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2298468922 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €28,500,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2298469656 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €28,500,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2298468849 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €28,500,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2298468765 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €28,500,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2298469573 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €28,500,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2298468682 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €28,500,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2298468500 | 24/Mar/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2298467015 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2298466470 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2298466553 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2298466710 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2298466124 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2298466041 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | EUR 43,400,000 Subordinated Notes due 2030 144A - GEM | XS1319815467 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 44 EURO CLO 2015 DESIGNATED ACTIVITY COMPANY | EUR 43,400,000 Subordinated Notes due 2030 REG S - GEM | XS1319815202 | 24/Mar/2021 | Listed | 15/Apr/2034 |
| DRYDEN 45 SENIOR LOAN FUND | USD 35,800,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2848XAD42 | 24/Oct/2018 | Listed | 15/Oct/2030 |
| DRYDEN 45 SENIOR LOAN FUND | USD 35,800,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US26244PAG00 | 24/Oct/2018 | Listed | 15/Oct/2030 |
| DRYDEN 45 SENIOR LOAN FUND | USD 61,100,000 Subordinated Notes due 2030 - GEM | USG2848XAA03 | 19/Sep/2016 | Listed | 15/Oct/2030 |
| DRYDEN 45 SENIOR LOAN FUND | USD 7,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG2848XAE25 | 24/Oct/2018 | Listed | 15/Oct/2030 |
| DRYDEN 45 SENIOR LOAN FUND | USD 7,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US26244PAJ49 | 24/Oct/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2318621377 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2318621294 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €170,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2318618316 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €170,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes -144A - GEM | XS2318618407 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €170,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2318618589 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €170,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes- Reg S - GEM | XS2318621450 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €170,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2318620643 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €170,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2318618233 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €22,250,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2318619470 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €22,250,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2318619397 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €22,250,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2318619553 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €22,250,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2318621880 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €22,250,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2318621708 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €22,250,000 Class B-1-R-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2318619124 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €24,500,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2318622698 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €24,500,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2318621021 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2318619801 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2318619710 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2318619983 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2318622003 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2318621963 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2318619637 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €27,670,000 Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2318620213 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €27,670,000 Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2318620130 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €27,670,000 Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2318620304 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €27,670,000 Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2318622268 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €27,670,000 Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2318622185 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €27,670,000 Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2318620056 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €31,950,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2318620726 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €31,950,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2318620569 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €31,950,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2318620999 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €31,950,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2318622425 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €31,950,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2318622342 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | €31,950,000 Class D-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2318620486 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | EUR 54110000 Subordinated Notes due 2030 - GEM | XS1493508292 | 28/Oct/2016 | Listed | 15/Apr/2034 |
| DRYDEN 46 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | EUR 54110000 Subordinated Notes due 2030- 144A - GEM | XS1493507484 | 28/Oct/2016 | Listed | 15/Apr/2034 |
| DRYDEN 47 SENIOR LOAN FUND | USD 10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG2850EAH20 | 10/May/2017 | Listed | 17/Apr/2028 |
| DRYDEN 47 SENIOR LOAN FUND | USD 32,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG2850EAF63 | 10/May/2017 | Listed | 17/Apr/2028 |
| DRYDEN 47 SENIOR LOAN FUND | USD 43,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG2850EAE98 | 10/May/2017 | Listed | 17/Apr/2028 |
| DRYDEN 47 SENIOR LOAN FUND | USD 60,000,000 Subordinated Notes due 2028 - GEM | USG28505AA68 | 10/May/2017 | Listed | 17/Apr/2028 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2044125537 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2044125297 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2044125453 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2044125024 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2044125370 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2044124993 | 15/Oct/2019 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2044126188 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2044125883 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2044126006 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2044125701 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2044125966 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2044125610 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2044126931 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2044126691 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2044126857 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2044126428 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2044126774 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2044126261 | 15/Oct/2019 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2044127749 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2044127319 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2044127665 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2044127236 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2044127400 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2044127079 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2044129018 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2044128630 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2044128804 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2044128556 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2044128713 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2044128473 | 15/Oct/2019 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2052220147 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2052219727 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2052220063 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2052219644 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2052219990 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2052217788 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2044129794 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2044129364 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2044129521 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2044129281 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2044129448 | 15/Oct/2019 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2044129109 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2044130024 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS2044129877 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2044130370 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS2044130297 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class X-R Senior Secured Floating Rate Notes due 2032 - 144A - GEM | XS2044124647 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | Class X-R Senior Secured Floating Rate Notes due 2032 - RegS - GEM | XS2044124308 | 15/Oct/2019 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | EUR 43,000,000 Subordinated Notes due 2031 (144 A) - GEM | XS1527728312 | 25/Jan/2017 | Listed | 15/Oct/2032 |
| DRYDEN 48 EURO CLO 2016 DESIGNATED ACTIVITY COMPANY | EUR 43,000,000 Subordinated Notes due 2031 (reg s) - GEM | XS1527728239 | 25/Jan/2017 | Listed | 15/Oct/2032 |
| DRYDEN 49 SENIOR LOAN FUND | USD 27,000,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG2852FAE46 | 29/Jun/2017 | Listed | 18/Jul/2030 |
| DRYDEN 49 SENIOR LOAN FUND | USD 51,000,000 Subordinated Notes Due 2030 - GEM | USG2851HAA98 | 29/Jun/2017 | Listed | 18/Jul/2030 |
| DRYDEN 49 SENIOR LOAN FUND | USD 7,750,000 Class F Junior Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG2852FAF11 | 29/Jun/2017 | Listed | 18/Jul/2030 |
| DRYDEN 50 SENIOR LOAN FUND | USD $51,900,000 Subordinated Notes Due 2030 - GEM | USG2853BAA01 | 14/Sep/2017 | Listed | 15/Jul/2030 |
| DRYDEN 50 SENIOR LOAN FUND | USD 30,000,000 CLASS D MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG2853AAF15 | 14/Sep/2017 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 50 SENIOR LOAN FUND | USD 30,000,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG2853AAG97 | 14/Sep/2017 | Listed | 15/Jul/2030 |
| DRYDEN 50 SENIOR LOAN FUND | USD 36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG2853AAE40 | 14/Sep/2017 | Listed | 15/Jul/2030 |
| DRYDEN 50 SENIOR LOAN FUND | USD 54,000,000 Class B Senior Secured Floating Rate Notes Due 2030 - GEM | USG2853AAD66 | 14/Sep/2017 | Listed | 15/Jul/2030 |
| DRYDEN 50 SENIOR LOAN FUND | USD 6,000,000 Class X Senior Secured Floating Rate Notes Due 2030 - GEM | USG2853AAA28 | 14/Sep/2017 | Listed | 15/Jul/2030 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2353412120 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X-R Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2353412047 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €15,400,000 Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2353415818 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €15,400,000 Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2353415735 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2353413367 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2353413011 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2353413441 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2353413102 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2353413284 | 02/Jul/2021 | Listed | 15/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2353412989 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2353414092 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2353413797 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2353414175 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2353413870 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2353413953 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2353413524 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2353415651 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2353415578 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2353412476 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes -144A - GEM | XS2353412716 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2353412807 | 02/Jul/2021 | Listed | 15/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes- Reg S - GEM | XS2353412559 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2353412633 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2353412393 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2353414688 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2353414332 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2353414761 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2353414415 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2353414506 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2353414258 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2353415222 | 02/Jul/2021 | Listed | 15/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2353414928 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2353415495 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2353415065 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2353415149 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2353414845 | 02/Jul/2021 | Listed | 15/May/2034 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 44,500,000 Subordinated Notes due 2031 - (144A) - GEM | XS1625026973 | 02/Jul/2021 | Listed | 15/Aug/2031 |
| DRYDEN 52 EURO CLO 2017 DESIGNATED ACTIVITY COMPANY | EUR 44,500,000 Subordinated Notes due 2031 - (Reg S) - GEM | XS1625026890 | 02/Jul/2021 | Listed | 15/Aug/2031 |
| DRYDEN 54 SENIOR LOAN FUND | U.S.$276,012,174 Class A-R Senior Secured Floating Rate Notes due 2029 - Rule 144A - GEM | US26244RAF82 | 17/Apr/2024 | Listed | 19/Oct/2029 |
| DRYDEN 54 SENIOR LOAN FUND | U.S.$276,012,174 Class A-R Senior Secured Floating Rate Notes due 2029 - Reg S - GEM | USG2853TAF06 | 17/Apr/2024 | Listed | 19/Oct/2029 |
| DRYDEN 54 SENIOR LOAN FUND | USD 30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG2853TAC74 | 02/Nov/2017 | Listed | 19/Oct/2029 |
| DRYDEN 54 SENIOR LOAN FUND | USD 60,000,000 Class B Senior Secured Floating Rate Notes due 2029 - GEM | USG2853TAB91 | 02/Nov/2017 | Listed | 19/Oct/2029 |
| DRYDEN 60 CLO, LTD | USD 22,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2850NAD15 | 28/Sep/2018 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 60 CLO, LTD | USD 22,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US26251NAD21 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| DRYDEN 60 CLO, LTD | USD 24,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG2850NAE97 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| DRYDEN 60 CLO, LTD | USD 24,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US26251NAE04 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| DRYDEN 60 CLO, LTD | USD 256,000,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG2850NAB58 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| DRYDEN 60 CLO, LTD | USD 256,000,000 Class A Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US26251NAB64 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| DRYDEN 60 CLO, LTD | USD 48,000,000 Class B Senior Secured Floating Rate Notes Due 2031 - GEM | USG2850NAC32 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| DRYDEN 60 CLO, LTD | USD 48,000,000 Class B Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US26251NAC48 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €238,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2415311559 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €238,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2415311633 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €238,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2415311393 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €238,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2415311476 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €238,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2415311047 | 30/Dec/2021 | Listed | 18/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €238,000,000 Class A-R Senior Secured Floating Rate Notes due 2032- CM Non-Voting Exchangeable Notes - RegS - GEM | XS2415311120 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D-R Mezzanine Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2415313415 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D-R Mezzanine Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2415313506 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D-R Mezzanine Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2415313258 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D-R Mezzanine Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2415313332 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D-R Mezzanine Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2415313092 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D-R Mezzanine Secured Floating Rate Notes due 2032- CM Non-Voting Exchangeable Notes - RegS - GEM | XS2415313175 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €31,600,000 Class B-2-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2415312102 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €31,600,000 Class B-2-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2415311807 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €31,600,000 Class B-2-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2415312284 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €31,600,000 Class B-2-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS2415311989 | 30/Dec/2021 | Listed | 18/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €31,600,000 Class B-2-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2415312011 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | €31,600,000 Class B-2-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS2415311716 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1908337550 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1908334615 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS1908336156 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS1908334532 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS1908336073 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS1908334458 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1908337717 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1908337048 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS1908336586 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - RegS - GEM | XS1908335265 | 30/Dec/2021 | Listed | 18/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS1908338103 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - RegS - GEM | XS1908335000 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class E Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS1908336669 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class E Mezzanine Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS1908335695 | 18/Dec/2018 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class F Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS1908337980 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class F Mezzanine Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS1908337394 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - 144A - GEM | XS1908336826 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 66 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - RegS - GEM | XS1908335778 | 30/Dec/2021 | Listed | 18/Jan/2032 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2401732396 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes -144A - GEM | XS2401732719 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2401732479 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes- Reg S - GEM | XS2401732123 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2401732552 | 23/Nov/2021 | Listed | 18/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2401732040 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2401733360 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2401733287 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | XS2401733527 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Reg S - GEM | XS2401733873 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2401734178 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2401733790 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - 144A - GEM | XS2403532612 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2-R Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - RegS - GEM | XS2403533008 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2401734095 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2401733956 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2401734251 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2401734418 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2401734509 | 23/Nov/2021 | Listed | 18/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2401734335 | 23/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2032 - 144A - GEM | XS1984213915 | 10/Jun/2019 | Listed | 18/Apr/2032 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2032 - RegS - GEM | XS1984213832 | 10/Jun/2019 | Listed | 18/Apr/2032 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - 144A - GEM | XS1984223120 | 10/Jun/2019 | Listed | 18/Oct/2034 |
| DRYDEN 69 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - RegS - GEM | XS1984222825 | 10/Jun/2019 | Listed | 18/Oct/2034 |
| DRYDEN 70 CLO, LTD. | USD 10,600,000 Class A-2-B Senior Secured Fixed Rate Notes Due 2032 - GEM | USG28503AF08 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 10,600,000 Class A-2-B Senior Secured Fixed Rate Notes Due 2032-(Rule 144A) - GEM | US26252EAL39 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 16,450,000 Class B Subordinated Notes Due 2032 - GEM | USG28502AC93 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 16,450,000 Class B Subordinated Notes Due 2032-(Rule 144A) - GEM | US26252FAE60 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 17,000,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2032 - GEM | USG28502AA38 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 17,000,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2032-(Rule 144A) - GEM | US26252FAA49 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 17,400,000 Class A-2-A Senior Secured Floating Rate Notes Due 2032 - GEM | USG28503AB93 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 17,400,000 Class A-2-A Senior Secured Floating Rate Notes Due 2032-(Rule 144A) - GEM | US26252EAC30 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 26,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2032 - GEM | USG28503AD59 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 26,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2032-(Rule 144A) - GEM | US26252EAG44 | 04/Jan/2019 | Listed | 16/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 70 CLO, LTD. | USD 29,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes Due 2032 - GEM | USG28503AE33 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 29,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes Due 2032-(Rule 144A) - GEM | US26252EAJ82 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 297,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2032 - GEM | USG28503AA11 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 297,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2032-(Rule 144A) - GEM | US26252EAA73 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 32,900,000 Class A Subordinated Notes Due 2032 - GEM | USG28502AB11 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 32,900,000 Class A Subordinated Notes Due 2032-(Rule 144A) - GEM | US26252FAC05 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 59,500,000 Class B Senior Secured Floating Rate Notes Due 2032 - GEM | USG28503AC76 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 70 CLO, LTD. | USD 59,500,000 Class B Senior Secured Floating Rate Notes Due 2032 -(Rule 144A) - GEM | US26252EAE95 | 04/Jan/2019 | Listed | 16/Jan/2032 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2063331628 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2063332279 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2063331891 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - RegS - GEM | XS2063332196 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2063331545 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - RegS - GEM | XS2063331974 | 11/Dec/2019 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2063332519 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2063332865 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2063332436 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - RegS - GEM | XS2063332782 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2063332352 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - RegS - GEM | XS2063332600 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2063333160 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2063333590 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2063333087 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - RegS - GEM | XS2063333327 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2063332949 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - RegS - GEM | XS2063333244 | 11/Dec/2019 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2063333830 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2063334135 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2063333756 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - RegS - GEM | XS2063334051 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2063333673 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - RegS - GEM | XS2063333913 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2063334564 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2063334994 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2063334309 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - RegS - GEM | XS2063334648 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2063334218 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - RegS - GEM | XS2063334481 | 11/Dec/2019 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2063335371 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2063335611 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2063335025 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Notes - RegS - GEM | XS2063335538 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2063334721 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Voting Notes - RegS - GEM | XS2063335298 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2063335967 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2063336262 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2063335884 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - RegS - GEM | XS2063336189 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2063335454 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - RegS - GEM | XS2063335702 | 11/Dec/2019 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class E Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2063336007 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class E Mezzanine Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2063336429 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class F Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2063336692 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Class F Mezzanine Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2063336346 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - 144A - GEM | XS2063336775 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 73 EURO CLO 2018 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - RegS - GEM | XS2063336858 | 11/Dec/2019 | Listed | 15/Jan/2034 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class A CM Non-Voting Exchangeable Notes (144A) - GEM | XS2124848909 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class A CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2124848578 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class A CM Non-Voting Notes (144A) - GEM | XS2124848818 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class A CM Non-Voting Notes (Reg S) - GEM | XS2124848651 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class A CM Voting Notes (144A) - GEM | XS2124848735 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class A CM Voting Notes (Reg S) - GEM | XS2124848495 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-1 CM Non-Voting Exchangeable Notes (144A) - GEM | XS2124849543 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-1 CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2124849204 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-1 CM Non-Voting Notes (144A) - GEM | XS2124849469 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-1 CM Non-Voting Notes (Reg S) - GEM | XS2124849113 | 24/Apr/2020 | Listed | 18/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-1 CM Voting Notes (144A) - GEM | XS2124849386 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-1 CM Voting Notes (Reg S) - GEM | XS2124849030 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-2 CM Non-Voting Exchangeable Notes (144A) - GEM | XS2124850046 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-2 CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2124849899 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-2 CM Non-Voting Notes (144A) - GEM | XS2124850129 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-2 CM Non-Voting Notes (Reg S) - GEM | XS2124849972 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-2 CM Voting Notes (144A) - GEM | XS2124852091 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-2 CM Voting Notes (Reg S) - GEM | XS2124849626 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-1 CM Non-Voting Exchangeable Notes (144A) - GEM | XS2124850632 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-1 CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2124850475 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-1 CM Non-Voting Notes (144A) - GEM | XS2124850558 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-1 CM Non-Voting Notes (Reg S) - GEM | XS2124850392 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-1 CM Voting Notes (144A) - GEM | XS2124852257 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-1 CM Voting Notes (Reg S) - GEM | XS2124852174 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-2 CM Non-Voting Exchangeable Notes (144A) - GEM | XS2124851010 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-2 CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2124850715 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-2 CM Non-Voting Notes (144A) - GEM | XS2124852414 | 24/Apr/2020 | Listed | 18/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-2 CM Non-Voting Notes (Reg S) - GEM | XS2124852331 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-2 CM Voting Notes (144A) - GEM | XS2124850988 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-2 CM Voting Notes (Reg S) - GEM | XS2124850806 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class D CM Non-Voting Exchangeable Notes (144A) - GEM | XS2124851440 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class D CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2124851283 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class D CM Non-Voting Notes (144a) - GEM | XS2124852687 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class D CM Non-Voting Notes (Reg S) - GEM | XS2124852505 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class D CM Voting Notes (144A) - GEM | XS2124851366 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class D CM Voting Notes (Reg S) - GEM | XS2124851101 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class E Notes (144A) - GEM | XS2124852760 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class E Notes (Reg S) - GEM | XS2124851523 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class F Notes (144A) - GEM | XS2124851879 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class F Notes (Reg S) - GEM | XS2124851796 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Subordinated Notes (144a) - GEM | XS2124851952 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 74 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Subordinated Notes (Reg S) - GEM | XS2124852844 | 24/Apr/2020 | Listed | 18/Apr/2033 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €36,350,000 Subordinated Notes due 2034 (144A) - GEM | XS2243574782 | 02/Dec/2020 | Listed | 18/Jan/2034 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €36,350,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2243572737 | 02/Dec/2020 | Listed | 18/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2420713955 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2035 - RegS - GEM | XS2420713799 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2420714177 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2035 - RegS - GEM | XS2420714094 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2035 - 144A - GEM | XS2420714334 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2035 - RegS - GEM | XS2420714250 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2420714508 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2420714417 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2420714763 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2420714680 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2420714920 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2420714847 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2420715141 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2420715067 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2420713872 | 18/Jan/2022 | Listed | 18/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 79 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2035 - RegS - GEM | XS2420713526 | 18/Jan/2022 | Listed | 18/Jan/2035 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €10,200,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2337314988 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €10,200,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2337314632 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €10,200,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2337315019 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €10,200,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2337314806 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €10,200,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2337314715 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €10,200,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2337314558 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €117,600,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2337312776 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €117,600,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes -144A - GEM | XS2337313071 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €117,600,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2337312933 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €117,600,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes- Reg S - GEM | XS2337312693 | 11/Jun/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €117,600,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2337312859 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €117,600,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2337312420 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2337313667 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2337313311 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2337313584 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2337313238 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2337313402 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2337313154 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2337315522 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2337315282 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2337315878 | 11/Jun/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2337315365 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2337315449 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2337315100 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2337316769 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2337316330 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2337314392 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2337313824 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2337314475 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2337314046 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2337314129 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2337313741 | 11/Jun/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €29,400,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2337316256 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €29,400,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes -Reg S - GEM | XS2337315951 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €29,400,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2337316173 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €29,400,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes- 144A - GEM | XS2337316413 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €29,400,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2337316090 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €29,400,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2337315795 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €38,950,000 Subordinated Notes due 2034 - 144A - GEM | XS2337316843 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €38,950,000 Subordinated Notes due 2034 - Reg S - GEM | XS2337316926 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €9,800,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2337316686 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 88 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €9,800,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2337316504 | 11/Jun/2021 | Listed | 20/Jul/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €12,150,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 (144 A) - GEM | XS2371853743 | 24/Nov/2021 | Listed | 18/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €12,150,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 (Reg S) - GEM | XS2371853669 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €16,300,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2371855441 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €16,300,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2371855367 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €17,350,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (144 A) - GEM | XS2371852422 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €17,350,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2371852349 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €20,200,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2371855284 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €20,200,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2371855102 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €26,850,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2371853156 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €26,850,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2371853073 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €264,300,000 Class A Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2371851028 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €264,300,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2371851291 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €28,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2371851705 | 24/Nov/2021 | Listed | 18/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €28,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2371851887 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €30,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2371854550 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €30,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2371854477 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €37,300,000 Subordinated Notes due 2034 (144 A) - GEM | XS2371855797 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 89 EURO CLO 2020 DESIGNATED ACTIVITY COMPANY | €37,300,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2371855524 | 24/Nov/2021 | Listed | 18/Oct/2034 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €14,250,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2461259967 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €14,250,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2035- 144A - GEM | XS2461260460 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €14,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2461259298 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €14,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035- 144A - GEM | XS2461260205 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Reg S - GEM | XS2461259025 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035- 144A - GEM | XS2461260031 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2461259611 | 06/May/2022 | Listed | 18/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035- 144A - GEM | XS2461260114 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €307,500,000 Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2461259884 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €307,500,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2461259371 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €32,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2461259538 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €32,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2035- 144A - GEM | XS2461260387 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2461259454 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035- 144A - GEM | XS2461260544 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €45,900,000 Subordinated Notes due 2035 - Reg S - GEM | XS2461259702 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 91 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €45,900,000 Subordinated Notes due 2035- 144A - GEM | XS2461260627 | 06/May/2022 | Listed | 18/Apr/2035 |
| DRYDEN 93 CLO, LTD | U.S.$16,000,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2034 - (Rule 144A) - GEM | US26251TAA51 | 24/Nov/2021 | Listed | 15/Jan/2034 |
| DRYDEN 93 CLO, LTD | U.S.$16,000,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2034 - GEM | USG2851YAA22 | 24/Nov/2021 | Listed | 15/Jan/2034 |
| DRYDEN 93 CLO, LTD | U.S.$24,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2034 - (Rule 144A) - GEM | US26190TAE10 | 24/Nov/2021 | Listed | 15/Jan/2034 |
| DRYDEN 93 CLO, LTD | U.S.$24,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG2851XAC05 | 24/Nov/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 93 CLO, LTD | U.S.$24,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes Due 2034 - (Rule 144A) - GEM | US26190TAG67 | 24/Nov/2021 | Listed | 15/Jan/2034 |
| DRYDEN 93 CLO, LTD | U.S.$24,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes Due 2034 - GEM | USG2851XAD87 | 24/Nov/2021 | Listed | 15/Jan/2034 |
| DRYDEN 93 CLO, LTD | U.S.$40,000,000 Subordinated Notes Due 2034 - (Rule 144A) - GEM | US26251TAC18 | 24/Nov/2021 | Listed | 15/Jan/2034 |
| DRYDEN 93 CLO, LTD | U.S.$40,000,000 Subordinated Notes Due 2034 - GEM | USG2851YAB05 | 24/Nov/2021 | Listed | 15/Jan/2034 |
| DRYDEN 93 CLO, LTD | U.S.$48,000,000 Class B Senior Secured Floating Rate Notes Due 2034 - (Rule 144A) - GEM | US26190TAC53 | 24/Nov/2021 | Listed | 15/Jan/2034 |
| DRYDEN 93 CLO, LTD | U.S.$48,000,000 Class B Senior Secured Floating Rate Notes Due 2034 - GEM | USG2851XAB22 | 24/Nov/2021 | Listed | 15/Jan/2034 |
| DRYDEN 93 CLO, LTD | U.S.$77,000,000 Class A-1A Senior Secured Floating Rate Notes Due 2034 - (Rule 144A) - GEM | US26190TAA97 | 24/Nov/2021 | Listed | 15/Jan/2034 |
| DRYDEN 93 CLO, LTD | U.S.$77,000,000 Class A-1A Senior Secured Floating Rate Notes Due 2034 - GEM | USG2851XAA49 | 24/Nov/2021 | Listed | 15/Jan/2034 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2471067665 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2471067400 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2471068986 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2471068713 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2471068556 | 08/Jun/2022 | Listed | 15/Jun/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2471068630 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2471067582 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2471067319 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2471068473 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2471068127 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - 144A - GEM | XS2471067749 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Reg S - GEM | XS2471067822 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2471068390 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2471068044 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €30,300,000 Subordinated Notes due 2035 - 144A - GEM | XS2471069018 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN 96 EURO CLO 2021 DESIGNATED ACTIVITY COMPANY | €30,300,000 Subordinated Notes due 2035 - Reg S - GEM | XS2471068804 | 08/Jun/2022 | Listed | 15/Jun/2035 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 16,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2029 - GEM | USG28543AM19 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 16,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2029 (144A) - GEM | US26250UAY10 | 25/Apr/2018 | Listed | 15/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DRYDEN XXVI SENIOR LOAN FUND | USD 23,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2029 - GEM | USG28543AK52 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 23,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2029 (144A) - GEM | US26250UAU97 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 23,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2029 - GEM | USG28543AL36 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 23,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2029 (144A) - GEM | US26250UAW53 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 260,000,00 Class A-R Senior Secured Floating Rate Notes Due 2029 - GEM | USG28543AH24 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 260,000,00 Class A-R Senior Secured Floating Rate Notes Due 2029 (144A) - GEM | US26250UAQ85 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 46,000,000 Class B-R Senior Secured Floating Rate Notes Due 2029 - GEM | USG28543AJ89 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 46,000,000 Class B-R Senior Secured Floating Rate Notes Due 2029 (144A) - GEM | US26250UAS42 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 67,900,000 Subordinated Notes Due 2029 (144A) - GEM | US26250LAE56 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 67,900,000 Subordinated Notes Due April 2029 - GEM | USG28544AA53 | 16/Apr/2013 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 7,500,000 Class F-R Junior Secured Deferrable Floating Rate Notes Due 2029 - GEM | USG28543AN91 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVI SENIOR LOAN FUND | USD 7,500,000 Class F-R Junior Secured Deferrable Floating Rate Notes Due 2029 (144A) - GEM | US26250UBA25 | 25/Apr/2018 | Listed | 15/Apr/2029 |
| DRYDEN XXVIII SENIOR LOAN FUND | USD 53,300,000 Subordinated Notes Due 2025 - GEM | USG28541AA15 | 09/Jul/2013 | Listed | 15/Aug/2025 |
| DSV FINANCE B.V. | Series 10 - Issue of EUR 750,000,000 3.375 per cent. Guaranteed Notes due 2032 - GEM | XS2932836211 | 06/Nov/2024 | Listed | 06/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DSV FINANCE B.V. | Series 11 - Issue of EUR 750,000,000 3.375 per cent. Guaranteed Notes due 2034 - GEM | XS2932829356 | 06/Nov/2024 | Listed | 06/Nov/2034 |
| DSV FINANCE B.V. | Series 6 - Issue of EUR 600,000,000 Floating Rate Guaranteed Notes due 2026 - GEM | XS2932830958 | 06/Nov/2024 | Listed | 06/Nov/2026 |
| DSV FINANCE B.V. | Series 7 - Issue of EUR 650,000,000 2.875 per cent. Guaranteed Notes due 2026 - GEM | XS2932831766 | 06/Nov/2024 | Listed | 06/Nov/2026 |
| DSV FINANCE B.V. | Series 8 - Issue of EUR 1,000,000,000 3.125 per cent. Guaranteed Notes due 2028 - GEM | XS2932831923 | 06/Nov/2024 | Listed | 06/Nov/2028 |
| DSV FINANCE B.V. | Series 9 - Issue of EUR 1,250,000,000 3.250 per cent. Guaranteed Notes due 2030 - GEM | XS2932834604 | 06/Nov/2024 | Listed | 06/Nov/2030 |
| DTEK ENERGY B.V. | U.S.$ 1,496,874,012 7.0/7.5 per cent. Senior Secured PIK Toggle Notes due 31 December 2027 - GEM | XS2342930521 | 28/May/2021 | Listed | 31/Dec/2027 |
| DTEK RENEWABLES FINANCE B.V. | €325,000,000 8.50 per cent Senior Notes due 2027 - GEM | XS2069980246 | 12/Nov/2019 | Listed | 12/Nov/2027 |
| DUBLIN PORT COMPANY | €300,000,000 2.406 per cent Class A Senior Bonds due 2049 - GEM | XS2076164941 | 19/Dec/2019 | Listed | 30/Sep/2049 |
| DUKE FUNDING VI LTD | Preference Shares - GEM - GEM | KYG286172005 | 08/Apr/2004 | Listed | 08/Apr/2039 |
| DUKE GLOBAL FUNDING LTD | GBP 1,156,000,000 Class A-1 Senior Secured Floating Rate Notes due 2050 - GEM | XS2404569746 | 09/Nov/2021 | Listed | 16/Dec/2050 |
| DUKE GLOBAL FUNDING LTD | GBP 1,435,880,000 Subordinated Notes due 2050 - GEM | GB00BMHSP493 | 09/Nov/2021 | Listed | 16/Dec/2050 |
| DUKE GLOBAL FUNDING LTD | USD 1,944,000,000 Class A-2 Senior Secured Floating Rate Notes due 2050 - GEM | XS2404573003 | 09/Nov/2021 | Listed | 16/Dec/2050 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (144A) - GEM | XS2401572925 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2401573063 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2401573816 | 15/Nov/2021 | Listed | 20/Nov/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2401573576 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2401572412 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2401572339 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2401573659 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2401573733 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2401573147 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg s) - GEM | XS2401573220 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2401572685 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2401572255 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2401573493 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg s) - GEM | XS2401572842 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2401572503 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2401572768 | 15/Nov/2021 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €47,800,000 Subordinated Notes due 2034 (Rule 144a) - GEM | XS2036109390 | 17/Sep/2019 | Listed | 20/Nov/2034 |
| DUNEDIN PARK CLO DESGINATED ACTIVITY COMPANY | €47,800,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2036109127 | 17/Sep/2019 | Listed | 20/Nov/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| DUTCH PROPERTY FINANCE 2022-CMBS1 B.V. | €100,000 Class X Commercial Mortgage Backed Notes due 2050 - GEM | XS2441289639 | 14/Mar/2022 | Listed | 28/Apr/2050 |
| DUTCH PROPERTY FINANCE 2022-CMBS1 B.V. | €11,026,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2050 - GEM | XS2441289126 | 14/Mar/2022 | Listed | 28/Apr/2050 |
| DUTCH PROPERTY FINANCE 2022-CMBS1 B.V. | €11,027,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2050 - GEM | XS2441289043 | 14/Mar/2022 | Listed | 28/Apr/2050 |
| DUTCH PROPERTY FINANCE 2022-CMBS1 B.V. | €181,088,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2050 - GEM | XS2441288748 | 14/Mar/2022 | Listed | 28/Apr/2050 |
| DUTCH PROPERTY FINANCE 2022-CMBS1 B.V. | €2,000,000 Class Z Commercial Mortgage Backed Notes due 2050 - GEM | XS2441289712 | 14/Mar/2022 | Listed | 28/Apr/2050 |
| DUTCH PROPERTY FINANCE 2022-CMBS1 B.V. | €20,610,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2050 - GEM | XS2441288821 | 14/Mar/2022 | Listed | 28/Apr/2050 |
| DUTCH PROPERTY FINANCE 2022-CMBS1 B.V. | €4,063,000 Class F Commercial Mortgage Backed Floating Rate Notes due 2050 - GEM | XS2441289472 | 14/Mar/2022 | Listed | 28/Apr/2050 |
| DUTCH PROPERTY FINANCE 2022-CMBS1 B.V. | €8,705,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2050 - GEM | XS2441289399 | 14/Mar/2022 | Listed | 28/Apr/2050 |
| E& PPF TELECOM GROUP B.V. | Series 1 - Issue of EUR550,000,000 3.125 per cent. Notes due 27 March 2026 - GEM | XS1969645255 | 27/Mar/2019 | Listed | 27/Mar/2026 |
| E& PPF TELECOM GROUP B.V. | Series 2 - Issue of EUR100,000,000 2.125 per cent. Notes due 31 January 2025 - GEM | XS2105886555 | 21/Jan/2020 | Listed | 31/Jan/2025 |
| E& PPF TELECOM GROUP B.V. | Series 2 - Issue of EUR500,000,000 2.125 per cent. Notes due 31 January 2025 - GEM | XS2078976805 | 12/Nov/2019 | Listed | 31/Jan/2025 |
| E& PPF TELECOM GROUP B.V. | Series 4 - Issue of EUR500,000,000 3.250 per cent. Notes due 29 September 2027 - GEM | XS2238777374 | 29/Sep/2020 | Listed | 29/Sep/2027 |
| E*TRADE ABS CDO I LIMITED | Composite Securities due 2037 - GEM - GEM | USG31392AA43 | 24/Feb/2003 | Listed | 08/Oct/2037 |
| EARLS EIGHT LIMITED | Series 753 - AUD 93,750,000 Fixed Rate Secured Notes due 2025 - GEM | XS1381943023 | 08/Jun/2016 | Listed | 01/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EARLS EIGHT LIMITED | Series 777 - USD 10,000,000 Credit Linked Secured Notes due 2027 - GEM | XS1833324814 | 31/Jul/2018 | Listed | 23/Mar/2027 |
| EARLS EIGHT LIMITED | Series 779 JPY600,000,000 Fixed Rate Collateralised Notes due 2027 - GEM | XS1866654814 | 07/Sep/2018 | Listed | 17/Feb/2027 |
| EARLS EIGHT LIMITED | Series 781 JPY 1,000,000,000 Credit Linked Secured Notes due 2028 - GEM | XS1948613465 | 26/Feb/2019 | Listed | 17/Aug/2028 |
| EARLS EIGHT LIMITED | Series 782 - Series 782 USD 5,000,000 Credit Linked Secured Notes due 2029 - GEM | XS1989831521 | 18/Jun/2019 | Listed | 18/May/2029 |
| EARLS EIGHT LIMITED | Series 783 JPY 1,000,000,000 Credit Linked Secured Notes due 2028 - GEM | XS1989828493 | 23/May/2019 | Listed | 17/Aug/2028 |
| EARLS EIGHT LIMITED | Series 784 USD 20,000,000 Credit Linked Secured Notes due 2029 - GEM | XS1995748925 | 20/Jun/2019 | Listed | 23/Jan/2029 |
| EARLS EIGHT LIMITED | Series 792 JPY 2,000,000,000 Credit Linked Secured Notes Due 2028 - GEM | XS2101556194 | 13/Feb/2020 | Listed | 20/Sep/2028 |
| EARLS EIGHT LIMITED | Series 818 JPY 2,000,000,000 Collateralised Notes due 2027 - GEM | XS2137309915 | 21/Apr/2020 | Listed | 24/Feb/2027 |
| EATON CAPITAL UNLIMITED COMPANY | EUR 600,000,000 0.577 per cent. Guaranteed Notes due 2030 - GEM | XS2310748483 | 08/Mar/2021 | Listed | 08/Mar/2030 |
| EATON CAPITAL UNLIMITED COMPANY | EUR 900,000,000 0.128% per cent. Guaranteed Notes due 2026 - GEM | XS2310747915 | 08/Mar/2021 | Listed | 08/Mar/2026 |
| EATON CAPITAL UNLIMITED COMPANY | EUR500,000,000 0.697% Guaranteed Notes due 2025 - GEM | XS1996269061 | 14/May/2019 | Listed | 14/May/2025 |
| EATON CAPITAL UNLIMITED COMPANY | EUR500,000,000 3.601% Notes due 2031 - GEM | XS2823261677 | 21/May/2024 | Listed | 21/May/2031 |
| EATON CAPITAL UNLIMITED COMPANY | EUR500,000,000 3.802% Notes due 2036 - GEM | XS2823261834 | 21/May/2024 | Listed | 21/May/2036 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$19,712,500 Class B-RRR Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG3032TAW56 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$19,712,500 Class B-RRR Senior Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | US27830BBS25 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$19,920,000 Class D-RRR Secured Deferrable Floating Rate Notes due 2034 - GEM | USG3032UAE22 | 22/Feb/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EATON VANCE CLO 2013-1 LTD. | U.S.$19,920,000 Class D-RRR Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | US27830CAJ18 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$23,862,500 Class C-RRR Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG3032TAX30 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$23,862,500 Class C-RRR Senior Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | US27830BBU70 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$265,600,000 Class A-1-RRR Senior Secured Floating Rate Notes due 2034 - GEM | USG3032TAU90 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$265,600,000 Class A-1-RRR Senior Secured Floating Rate Notes due 2034- (Rule 144A) - GEM | US27830BBN38 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$4,000,000 Class A-X-RRR Senior Secured Floating Rate Notes due 2034 - GEM | USG3032TAT28 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$4,000,000 Class A-X-RRR Senior Secured Floating Rate Notes due 2034- (Rule 144A) - GEM | US27830BBL71 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$40,000,000 Subordinated Notes due 2034 - (Rule144A) - GEM | US27830CAL63 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$40,000,000 Subordinated Notes Due 2034 - GEM | USG3032UAF96 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$48,762,500 Class A-2-RRR Senior Secured Floating Rate Notes due 2034 - GEM | USG3032TAV73 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2013-1 LTD. | U.S.$48,762,500 Class A-2-RRR Senior Secured Floating Rate Notes due 2034- (Rule 144A) - GEM | US27830BBQ68 | 22/Feb/2021 | Listed | 15/Jan/2034 |
| EATON VANCE CLO 2014-1R, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US27830TAA34 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2030 - reg S - GEM | USG3034TAA19 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US27830TAC99 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2030 - reg S - GEM | USG3034TAB91 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class B Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US27830TAE55 | 05/Sep/2018 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EATON VANCE CLO 2014-1R, LTD. | Class B Senior Secured Floating Rate Notes due 2030 - reg S - GEM | USG3034TAC74 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2030- reg S - GEM | USG3034TAD57 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2030-144A - GEM | US27830TAG04 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US27830TAJ43 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class D Senior Secured Deferrable Floating Rate Notes due 2030 - reg S - GEM | USG3034TAE31 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class E Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US27830UAA07 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class E Secured Deferrable Floating Rate Notes due 2030 - reg S - GEM | USG3034UAA81 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class F Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US27830UAC62 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2014-1R, LTD. | Class F Secured Deferrable Floating Rate Notes due 2030 - reg S - GEM | USG3034UAB64 | 05/Sep/2018 | Listed | 15/Jul/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 16,600,000 Class E-R Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US27830LAC63 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 16,600,000 Class E-R Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG3034LAB65 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 22,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US27830KAU88 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 22,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG3033VAK55 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 24,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US27830KBA16 | 09/Jan/2018 | Listed | 20/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EATON VANCE CLO 2015-1, LTD | USD 24,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG3033VAN94 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 246,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US27830KAS33 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 246,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG3033VAJ82 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 29,000,000 Class B-R Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US27830KAW45 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 29,000,000 Class B-R Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG3033VAL39 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 30,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US27830KAY01 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 30,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG3033VAM12 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 8,000,000 Class F-R Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US27830LAE20 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| EATON VANCE CLO 2015-1, LTD | USD 8,000,000 Class F-R Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG3034LAC49 | 09/Jan/2018 | Listed | 20/Jan/2030 |
| ECAF I LTD. | USD 160000000 5.802% Class B-1 Asset Backed Notes, Series 2015-1 - GEM | USG2919YAC87 | 19/Jun/2015 | Listed | 15/Jun/2040 |
| ECAF I LTD. | USD 459375000 3.473% Class A-1 Asset Backed Notes, Series 2015-1 - GEM | USG2919YAA22 | 19/Jun/2015 | Listed | 15/Jun/2040 |
| ECAF I LTD. | USD 590625000 4.947% Class A-2 Asset Backed Notes, Series 2015-1 - GEM | USG2919YAB05 | 19/Jun/2015 | Listed | 15/Jun/2040 |
| EDMONDSTOWN PARK CLO DAC | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2558575689 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2558575416 | 15/Dec/2022 | Listed | 21/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EDMONDSTOWN PARK CLO DAC | €160,000,000 Class A Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2558574369 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €160,000,000 Class A Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2558574443 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2558575176 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2558575333 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2558574955 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2558574872 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2558575093 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2558575259 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €31,100,000 Subordinated Notes due 2035 (Reg S) - GEM | XS2558575507 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €31,100,000 Subordinated Notes due 2035 (Rule 144A) - GEM | XS2558575762 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €40,000,000 Class B Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2558574526 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDMONDSTOWN PARK CLO DAC | €40,000,000 Class B Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2558574799 | 15/Dec/2022 | Listed | 21/Jul/2035 |
| EDP S.A. | Series 2 - Issue of €550,000,000 2.875 per cent. Notes due 1 June 2026 - GEM | XS1419664997 | 01/Jun/2016 | Listed | 01/Jun/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1180 - 2,000,000 Notes linked to NATIONAL COMMERCIAL BANK due Friday, October 16, 2026 - GEM | XS2548010037 | 24/Oct/2022 | Listed | 16/Oct/2026 |

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|---|---|---|---|---|---|
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1020 - 2,000,000 Notes linked to Bank AlJazira due Friday, July 31, 2026 - GEM | XS2513947254 | 03/Aug/2022 | Listed | 31/Jul/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1030 - Issue of USD 2,000,000 Notes linked to The Saudi Investment Bank due Monday, April 13, 2026 - GEM | XS2470157525 | 14/Apr/2022 | Listed | 13/Apr/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1060 - 2,000,000 Notes linked to The Saudi British Bank due Friday, December 26, 2025 - GEM | XS2428056829 | 30/Dec/2021 | Listed | 26/Dec/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1111 - 2,000,000 Notes linked to SAUDI TADAWUL GROUP HOLDING CO. due Thursday, December 04, 2025 - GEM | XS2419390492 | 06/Dec/2021 | Listed | 04/Dec/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1140 - 2,000,000 Notes linked to BANK ALBILAD due Thursday, April 30, 2026 - GEM | XS2475930801 | 03/May/2022 | Listed | 30/Apr/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1150 - Issue of 2,000,000 Notes linked to ALINMA BANK due Friday, 16 October 2026 - GEM | XS2548010110 | 24/Oct/2022 | Listed | 16/Oct/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1202 - 2,000,000 Notes linked to Middle East Paper company due Friday, May 14, 2027 - GEM | XS2623222895 | 15/May/2023 | Listed | 14/May/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1214 - 2,000,000 Notes linked to Al Hassan Ghazi Ibrahim Shaker . due Thursday , Apr 24, 2025 - GEM | XS2337050129 | 27/Apr/2021 | Listed | 24/Apr/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1302 - 2,000,000 Notes linked to BAWAN Company due Thursday, May 22, 2025 - GEM | XS2347625597 | 26/May/2021 | Listed | 22/May/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1322 - 2,000,000 Notes linked to AL MASANE AL KOBRA MINING CO. due Thursday, March 12, 2026 - GEM | XS2459138934 | 16/Mar/2022 | Listed | 12/Mar/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1810 - 2,000,000 Notes linked to SEERA GROUP HOLDING due Thursday, April 24, 2025 - GEM | XS2337050558 | 27/Apr/2021 | Listed | 24/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1820 - Issue of 2,000,000 Notes linked to ABDULMOHSEN ALHOKAIR GROUP FOR TOURISM AND DEVELOPMENT CO due Thursday, March 04, 2027 - GEM | XS2596585948 | 14/Apr/2023 | Listed | 04/Mar/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 1833 - 2,000,000 Notes linked to AL MAWARID MANPOWER CO. due Tuesday, June 22, 2027 - GEM | XS2641775023 | 23/Jun/2023 | Listed | 22/Jun/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2020 - 2,000,000 Notes linked to Saudi Arabia Fertilizers Co. due Friday, July 31, 2026 - GEM | XS2513947338 | 03/Aug/2022 | Listed | 31/Jul/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2060 - Issue of 2,000,000 Notes linked to National Industrialization Co due Thursday, July 03, 2025 - GEM | XS2363234985 | 07/Jul/2021 | Listed | 03/Jul/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2081 - 2,000,000 Notes linked to Al-Khorayef Water and Power Technologies due Thursday, February 20, 2025 - GEM | XS2305232071 | 23/Feb/2021 | Listed | 20/Feb/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2082 - 2,000,000 Notes linked to International Company for Water and Power Projects due Thursday, October 02 2025 - GEM | XS2397052940 | 07/Oct/2021 | Listed | 02/Oct/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2083 - 2,000,000 Notes linked to THE POWER AND WATER UTILITY COMPANY FOR JUBAIL AND YANBU due Tuesday, February 15, 2028 - GEM | XS2768772241 | 15/Feb/2024 | Listed | 15/Feb/2028 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2250 - 2,000,000 Notes linked to Saudi Industrial Investment Group due Thursday, October 16, 2025 - GEM | XS2400775313 | 21/Oct/2021 | Listed | 16/Oct/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2270 - Issue of 2,000,000 Notes linked to SAUDIA DAIRY & FOODSTUFF .CO due Friday, February 25, 2028 - GEM | XS2777582458 | 01/Mar/2024 | Listed | 25/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2281 - 2,000,000 Notes linked to Tanmiah Food Co. due Thursday, July 31, 2025 - GEM | XS2371766853 | 04/Aug/2021 | Listed | 31/Jul/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2283 - Issue of 2,000,000 Notes linked to FIRST MILLING CO. due Tuesday, June 22, 2027 - GEM | XS2641793513 | 23/Jun/2023 | Listed | 22/Jun/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2290 - 2,000,000 Notes linked to Yanbu National Petrochemical Company due Thursday, March 06, 2025 - GEM | XS2310930958 | 08/Mar/2021 | Listed | 06/Mar/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2350 - 2,000,000 Notes linked to Saudi Kayan Petrochemical Company due Monday, May 05, 2025 - GEM | XS2341268576 | 06/May/2021 | Listed | 05/May/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2380 - 2,000,000 Notes linked to Rabigh Refining and Petrochemical Co due Thursday, March 12, 2026 - GEM | XS2458273930 | 15/Mar/2022 | Listed | 12/Mar/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2381 - 2,000,000 Notes linked to ARABIAN DRILLING CO. due Thursday, January 14, 2027 - GEM | XS2578463692 | 17/Jan/2023 | Listed | 14/Jan/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 2382 - 2,000,000 Notes linked to ADES HOLDING CO. due Tuesday, September 28, 2027 - GEM | XS2699068552 | 29/Sep/2023 | Listed | 28/Sep/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 3003 - Issue of 2,000,000 Notes linked to CITY CEMENT CO. due Monday, December 13, 2027 - GEM | XS2735364189 | 14/Dec/2023 | Listed | 13/Dec/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 3020 - 2,000,000 Notes linked to YAMAMAH SAUDI CEMENT CO. LTD. due Friday, June 18, 2027 - GEM | XS2639069934 | 20/Jun/2023 | Listed | 18/Jun/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 3060 - Issue of 2,000,000 Notes linked to YANBU CEMENT CO. due Friday, June 04, 2027 - GEM | XS2632496076 | 05/Jun/2023 | Listed | 04/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4002 - 2,000,000 Notes linked to MOUWASAT MEDICAL SERVICES COMPANY due Tuesday, January 12, 2027 - GEM | XS2576298215 | 13/Jan/2023 | Listed | 12/Jan/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4003 - 2,000,000 Notes linked to United Electronics Company due Thursday, February 27, 2025 - GEM | XS2308200158 | 01/Mar/2021 | Listed | 27/Feb/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4004 - 2,000,000 Notes linked to Dallah Healthcare Holding Company due Monday, May 05, 2025 - GEM | XS2341268220 | 06/May/2021 | Listed | 05/May/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4005 - 2,000,000 Notes linked to NATIONAL MEDICAL CARE COMPANY due Wednesday, December 22, 2027 - GEM | XS2741804129 | 28/Dec/2023 | Listed | 27/Dec/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4007 - 2,000,000 Notes linked to AL HAMMADI COMPANY FOR DEVELOPMENT & INVESTMENT due Friday, October 16, 2026 (Series SHAMAL R 4007) - GEM | XS2548009963 | 24/Oct/2022 | Listed | 16/Oct/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4015 - 2,000,000 Notes linked to JAMJOOM PHARMACEUTICALS FACTORY CO. due Friday, June 11, 2027 - GEM | XS2637127221 | 12/Jun/2023 | Listed | 11/Jun/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4031 - Issue of 2,000,000 Notes linked to SAUDI GROUND SERVICES COMPANY due Wednesday, December 22, 2027 - GEM | XS2741771286 | 28/Dec/2023 | Listed | 22/Dec/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4071 - 2,000,000 Notes linked to ARABIAN CONTRACTING SERVICES due Thursday, August 06, 2026 - GEM | XS2519369354 | 08/Aug/2022 | Listed | 06/Aug/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4072 - Issue of 2,000,000 Notes linked to MBC GROUP CJSC due Thursday, December 23, 2027 - GEM | XS2741926153 | 28/Dec/2023 | Listed | 23/Dec/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4142 - 2,000,000 Notes linked to RIYADH CABLES GROUP CO. due Friday, November 20, 2026 - GEM | XS2558982489 | 21/Nov/2022 | Listed | 20/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4150 - 2,000,000 Notes linked to ARRIYADH DEVELOPMENT CO. due Friday, September 24, 2027 - GEM | XS2696217459 | 25/Sep/2023 | Listed | 24/Sep/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4162 - 2,000,000 Notes linked to ALMUNAJEM FOODS due Friday, December 26, 2025 - GEM | XS2426061755 | 29/Dec/2021 | Listed | 26/Dec/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4163 - Issue of 2,000,000 Notes linked to Aldawaa Medical Services Co. due Friday, June 04, 2027 - GEM | XS2635172534 | 09/Jun/2023 | Listed | 04/Jun/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4164 - Issue of USD 2,000,000 Notes linked to NAHDI MEDICAL COMPANY due Thursday, March 19, 2026 - GEM | XS2459470972 | 22/Mar/2022 | Listed | 19/Mar/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4200 - Issue of 2,000,000 Notes linked to ALDREES PETROLEUM & TRANSPORT SERVICES CO. due Friday, October 01, 2027 - GEM | XS2699068396 | 02/Oct/2023 | Listed | 27/Oct/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4220 - 2,000,000 Notes linked to Emaar The Economic City due Thursday, Oct 30, 2025 - GEM | XS2404726783 | 02/Nov/2021 | Listed | 30/Oct/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4240 - 2,000,000 Notes linked to FAWAZ ABDULAZIZ ALHOKAIR COMPANY due Thursday, September 16, 2027 - GEM | XS2693980430 | 19/Sep/2023 | Listed | 16/Sep/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4260 - 2,000,000 Notes linked to United International Transportation Company Ltd. due Thursday , Apr 24, 2025 - GEM | XS2337050475 | 27/Apr/2021 | Listed | 24/Apr/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4261 - 2,000,000 Notes linked to THEEB RENT A CAR CO. due Thursday, March 27, 2025 - GEM | XS2325191182 | 29/Mar/2021 | Listed | 27/Mar/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4262 - Issue of 2,000,000 Notes linked to LUMI RENTAL COMPANY due Tuesday, September 21, 2027 - GEM | XS2695416367 | 22/Sep/2023 | Listed | 21/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4263 - Issue of 2,000,000 Notes linked to SAL SAUDI LOGISTICS SERVICES CO. due Friday, October 15, 2027 - GEM | XS2704907430 | 16/Oct/2023 | Listed | 15/Oct/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4291 - 2,000,000 Notes linked to NATIONAL COMPANY FOR LEARNING AND EDUCATION SJSC due Tuesday, January 12, 2027 - GEM | XS2577413201 | 13/Jan/2023 | Listed | 12/Jan/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4300 - 2,000,000 Notes linked to Dar Alarkan Real Estate Development Company due Monday, May 05, 2025 - GEM | XS2341268493 | 06/May/2021 | Listed | 05/May/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4321 - Issue of 2,000,000 Notes linked to ARABIAN CENTRES due Friday, May 07, 2027 - GEM | XS2621115802 | 09/May/2023 | Listed | 07/May/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 4347 - 2,000,000 Notes linked to Bonyan Reit Fund due Friday, March 13, 2026 - GEM | XS2457454358 | 15/Mar/2022 | Listed | 13/Mar/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 6004 - 2,000,000 Notes linked to Saudi Airlines Catering Company due Friday, April 17, 2026 - GEM | XS2472188403 | 20/Apr/2022 | Listed | 17/Apr/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 6010 - Issue of 2,000,000 Notes linked to NATIONAL AGRICULTURE DEVELOPMENT CO. due Thursday, December 02, 2027 - GEM | XS2730199523 | 05/Dec/2023 | Listed | 02/Dec/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 6014 - 2,000,000 Notes linked to ALAMAR FOODS CO. due Thursday, August 13, 2026 - GEM | XS2521073804 | 15/Aug/2022 | Listed | 13/Aug/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 7020 - 2,000,000 Notes linked to Etihad Etisalat Co due Monday, May 05, 2025 - GEM | XS2341268659 | 06/May/2021 | Listed | 05/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 7030 - 2,000,000 Notes linked toMobile Telecommunications Company Saudi Arabia due Thursday, Sep 18, 2025 - GEM | XS2388252533 | 21/Sep/2021 | Listed | 18/Sep/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 7202 - 2,000,000 Notes linked to Arabian Internet and Communications Services due Thursday, October 02, 2025 - GEM | XS2396644820 | 07/Oct/2021 | Listed | 02/Oct/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 7203 - 2,000,000 Notes linked to Elm Co. due Friday, February 13, 2026 - GEM | XS2445624187 | 17/Feb/2022 | Listed | 13/Feb/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 7204 - Issue of 2,000,000 Notes linked to PERFECT PRESENTATION FOR COMMERCIAL SERVICES CO. due Thursday, December 17, 2026 - GEM | XS2570747738 | 22/Dec/2022 | Listed | 17/Dec/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 8010 - 2,000,000 Notes linked to The Company for Cooperative Insurance due Thursday, January 29, 2026 - GEM | XS2440451628 | 03/Feb/2022 | Listed | 29/Jan/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 8020 - 2,000,000 Notes linked to Malath Cooperative Insurance and Reinsurance Company due Thursday,February 19, 2026 - GEM | XS2448365697 | 22/Feb/2022 | Listed | 19/Feb/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 8210 - Issue of 2,000,000 Notes linked to Bupa Arabia for Cooperative Insurance due Monday, March 23, 2026 - GEM | XS2462140182 | 24/Mar/2022 | Listed | 23/Mar/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 8230 - Issue of 2,000,000 Notes linked to AL-RAJHI COMPANY FOR COOPERATIVE INSURANCE due Monday 23 August 2027 - GEM | XS2673426016 | 24/Aug/2023 | Listed | 23/Aug/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 9520 - 2,000,000 Notes linked to MATAAM BAYT ALSHATIRA LILWAJBAT ALSARIYA due Thursday, September 11, 2025 - GEM | XS2386588888 | 13/Sep/2021 | Listed | 11/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R 9526 - 2,000,000 Notes linked to Jahez International Company for Information System Technology due Friday, January 02, 2026 - GEM | XS2428494269 | 04/Jan/2022 | Listed | 02/Jan/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R ALG - 2,000,000 Notes linked to ALI ALGHANIM SONS AUTOMOTIVE COMPANY K.S.C.C. due Thursday, May 28, 2026 - GEM | XS2487089307 | 23/Jun/2022 | Listed | 28/May/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R JOPH JR - 2,000,000 Notes linked to JORDAN PHOSPHATE MINES due Thursday, February 27, 2025 - GEM | XS2307766951 | 01/Mar/2021 | Listed | 27/Feb/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R Maharah - 2,000,000 Notes linked to MAHARAH HUMAN RE due Friday, May 28, 2027 - GEM | XS2630388515 | 30/May/2023 | Listed | 28/May/2027 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R Olympic - 2,000,000 Notes linked to OLYMPIC INDUSTRIES LTD due Friday, December 26, 2025 - GEM | XS2428057397 | 30/Dec/2021 | Listed | 26/Dec/2025 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R ORDS - 2,000,000 Notes linked to OOREDOO Q.S.C due Thursday, September 24, 2026 - GEM | XS2537595428 | 07/Oct/2022 | Listed | 24/Sep/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R QGTS - 2,000,000 Notes linked to Qatar Gas Transport Co. Ltd due Thursday, September 24, 2026 - GEM | XS2537595774 | 07/Oct/2022 | Listed | 24/Sep/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R QIBK - Issue of 2,000,000 Notes linked to QATAR ISLAMIC BANK due Thursday, 24 September 2026 - GEM | XS2537595345 | 07/Oct/2022 | Listed | 24/Sep/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMAL R QNBK - 2,000,000 Notes linked to QATAR NATIONAL BANK due Thursday, June 25, 2026 - GEM | XS2496686218 | 27/Jun/2022 | Listed | 25/Jun/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | Series SHAMALRIQCD - Issue of 2,000,000 Notes linked to INDUSTRIES QATAR due Thursday, 24 September 2026 - GEM | XS2537595691 | 07/Oct/2022 | Listed | 24/Sep/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | SHAMAL R 1080 - 2,000,000 Notes linked to Arab National Bank due Friday, July 03, 2026 - GEM | XS2498989883 | 06/Jul/2022 | Listed | 03/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EFG-HERMES MENA SECURITIES LIMITED | SHAMAL R 1380 - Issue of USD 2,000,000 Notes linked to Leejam Sports Co. due Friday, July 17, 2026 - GEM | XS2505684444 | 21/Jul/2022 | Listed | 17/Jul/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | SHAMAL R 2310 - 2,000,000 Notes linked to SAHARA INTERNATIONAL PETROCHEMICAL CO due Monday, March 23, 2026 - GEM | XS2462140000 | 24/Mar/2022 | Listed | 23/Mar/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | SHAMAL R 4001 - Issue of 2,000,000 Notes linked to ABDULLAH AL OTHAIM MARKETS COMPANY due Friday, November 27, 2026 - GEM | XS2562202023 | 28/Nov/2022 | Listed | 27/Nov/2026 |
| EFG-HERMES MENA SECURITIES LIMITED | SHAMAL R 4016 - Issue of 2,000,000 Notes linked to MIDDLE EAST PHARMACEUTICAL INDUSTRIES CO. due Thursday, February 03, 2028 - GEM | XS2762371875 | 05/Feb/2024 | Listed | 03/Feb/2028 |
| EFL LEASE ABS 2021-1 DESIGNATED ACTIVITY COMPANY | PLN 800,000,000 Class A2 Floating Rate Asset-Backed Notes due October 2036 - GEM | XS2360025279 | 27/Oct/2021 | Listed | 27/Oct/2036 |
| EFL LEASE ABS 2021-1 DESIGNATED ACTIVITY COMPANY | PLN 890,000,000 Class A1 Floating Rate Asset-Backed Notes due October 2036 - GEM | XS2360018225 | 27/Oct/2021 | Listed | 27/Oct/2036 |
| EIRLES TWO DAC | Series 385 - Issue of EUR 10,000,000 Secured Instruments due 2030 - GEM | XS2531767254 | 29/Sep/2022 | Listed | 15/Dec/2030 |
| EIRLES TWO DAC | Series 389 - Issue of EUR 10,000,000 Secured Instruments due 2030 - GEM | XS2582840463 | 23/Feb/2023 | Listed | 15/Jun/2030 |
| EL PUERTO DE LIVERPOOL, S.A.B. DE C.V. | USD 750,000,000 3.875% Senior Notes due 2026 - GEM | USP3691NBF61 | 06/Oct/2016 | Listed | 06/Oct/2026 |
| ELEVATION CLO 2014-2, LTD | USD 15,000,000 Class A-2L-R Senior Secured Floating Rate Notes due 2029 - GEM | USG3107DAC41 | 14/Nov/2017 | Listed | 12/Oct/2029 |
| ELEVATION CLO 2014-2, LTD | USD 23,000,000 Class E-R Secured Deferrable Floating Rate Notes due 2029 - GEM | USG3107TAA37 | 14/Nov/2017 | Listed | 12/Oct/2029 |
| ELEVATION CLO 2014-2, LTD | USD 27,000,000 CLASS C-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG3107DAE07 | 14/Nov/2017 | Listed | 12/Oct/2029 |
| ELEVATION CLO 2014-2, LTD | USD 3,500,000 Class X Senior Secured Floating Rate Notes due 2029 - GEM | USG3107DAA84 | 14/Nov/2017 | Listed | 12/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELEVATION CLO 2014-2, LTD | USD 30,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2029 - GEM | USG3107DAF71 | 14/Nov/2017 | Listed | 12/Oct/2029 |
| ELEVATION CLO 2014-2, LTD | USD 320,000,000 Class A-1L-R Senior Secured Floating Rate Notes due 2029 - GEM | USG3107DAB67 | 14/Nov/2017 | Listed | 12/Oct/2029 |
| ELEVATION CLO 2014-2, LTD | USD 45,000,000 Class B-R Senior Secured Floating Rate Notes due 2029 - GEM | USG3107DAD24 | 14/Nov/2017 | Listed | 12/Oct/2029 |
| ELEVATION CLO 2014-2, LTD | USD 45750000 Subordinated Notes due 2029 - GEM | USG05085AC21 | 26/Mar/2014 | Listed | 12/Oct/2029 |
| ELEVATION CLO 2014-2, LTD | USD 9,000,000 Class F-R Secured Deferrable Floating Rate Notes due 2029 - GEM | USG3107TAB10 | 14/Nov/2017 | Listed | 12/Oct/2029 |
| ELEVATION CLO 2016-5 LTD | Class A-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US28623AAB17 | 20/Nov/2018 | Listed | 25/Oct/2031 |
| ELEVATION CLO 2016-5 LTD | Class A-R Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG3108QAB61 | 20/Nov/2018 | Listed | 25/Oct/2031 |
| ELEVATION CLO 2016-5 LTD | Class B-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US28623AAC99 | 20/Nov/2018 | Listed | 25/Oct/2031 |
| ELEVATION CLO 2016-5 LTD | Class B-R Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG3108QAC45 | 20/Nov/2018 | Listed | 25/Oct/2031 |
| ELEVATION CLO 2016-5 LTD | Class C-R Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US28623AAD72 | 20/Nov/2018 | Listed | 25/Oct/2031 |
| ELEVATION CLO 2016-5 LTD | Class C-R Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG3108QAD28 | 20/Nov/2018 | Listed | 25/Oct/2031 |
| ELEVATION CLO 2016-5 LTD | Class D-R Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US28623AAE55 | 20/Nov/2018 | Listed | 25/Oct/2031 |
| ELEVATION CLO 2016-5 LTD | Class D-R Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG3108QAE01 | 20/Nov/2018 | Listed | 25/Oct/2031 |
| ELEVATION CLO 2016-5 LTD | Class E-R Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US28623BAA17 | 20/Nov/2018 | Listed | 25/Oct/2031 |
| ELEVATION CLO 2016-5 LTD | Class E-R Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG3109LAA82 | 20/Nov/2018 | Listed | 25/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELEVATION CLO 2016-5 LTD | Class X Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US28623AAA34 | 20/Nov/2018 | Listed | 25/Oct/2031 |
| ELEVATION CLO 2016-5 LTD | Class X Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG3108QAA88 | 20/Nov/2018 | Listed | 25/Oct/2031 |
| ELEVATION CLO 2016-5 LTD | USD 15,000,000 Junior Subordinated Notes due 2028 - GEM | USG05105AC84 | 29/Jun/2016 | Listed | 15/Jul/2028 |
| ELEVATION CLO 2016-5 LTD | USD 17,500,000 Senior Subordinated Notes due 2028 - GEM | USG05105AB02 | 29/Jun/2016 | Listed | 15/Jul/2028 |
| ELEVATION CLO 2017-6, LTD. | USD 13,500,000 Class A-2 Senior Secured Floating Rate Notes due 2029 - GEM | USG3106PAB07 | 04/Aug/2017 | Listed | 15/Jul/2029 |
| ELEVATION CLO 2017-6, LTD. | USD 20,250,000 Class E Secured Deferrable Floating Rate Notes due 2029 - GEM | USG3105TAA54 | 04/Aug/2017 | Listed | 15/Jul/2029 |
| ELEVATION CLO 2017-6, LTD. | USD 24,750,000 Class D Secured Deferrable Floating Rate Notes due 2029 - GEM | USG3106PAE46 | 04/Aug/2017 | Listed | 15/Jul/2029 |
| ELEVATION CLO 2017-6, LTD. | USD 27,000,000 Class C Secured Deferrable Floating Rate Notes due 2029 - GEM | USG3106PAD62 | 04/Aug/2017 | Listed | 15/Jul/2029 |
| ELEVATION CLO 2017-6, LTD. | USD 288,000,000 Class A-1 Senior Secured Floating Rate Notes due 2029 - GEM | USG3106PAA24 | 04/Aug/2017 | Listed | 15/Jul/2029 |
| ELEVATION CLO 2017-6, LTD. | USD 39,000,000 Subordinated Notes due 2029 - GEM | USG3105TAC11 | 04/Aug/2017 | Listed | 15/Jul/2029 |
| ELEVATION CLO 2017-6, LTD. | USD 40,500,000 Class B Senior Secured Floating Rate Notes due 2029 - GEM | USG3106PAC89 | 04/Aug/2017 | Listed | 15/Jul/2029 |
| ELEVATION CLO 2017-6, LTD. | USD 9,000,000 Class F Secured Deferrable Floating Rate Notes due 2029 - GEM | USG3105TAB38 | 04/Aug/2017 | Listed | 15/Jul/2029 |
| ELEVATION CLO 2017-8, LTD. | USD 19,000,000 Class E Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US28622TAE55 | 21/Feb/2018 | Listed | 25/Oct/2030 |
| ELEVATION CLO 2017-8, LTD. | USD 19,000,000 Class E Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | USG31057AE52 | 21/Feb/2018 | Listed | 25/Oct/2030 |
| ELEVATION CLO 2017-8, LTD. | USD 20,000,000 Class C Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US28622VAG59 | 21/Feb/2018 | Listed | 25/Oct/2030 |
| ELEVATION CLO 2017-8, LTD. | USD 20,000,000 Class C Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | USG31059AD36 | 21/Feb/2018 | Listed | 25/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELEVATION CLO 2017-8, LTD. | USD 26,000,000 Class D Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US28622VAJ98 | 21/Feb/2018 | Listed | 25/Oct/2030 |
| ELEVATION CLO 2017-8, LTD. | USD 26,000,000 Class D Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | USG31059AE19 | 21/Feb/2018 | Listed | 25/Oct/2030 |
| ELEVATION CLO 2017-8, LTD. | USD 38,000,000 Subordinated Notes due 2030 - 144A - GEM | US28622TAJ43 | 21/Feb/2018 | Listed | 25/Oct/2030 |
| ELEVATION CLO 2017-8, LTD. | USD 38,000,000 Subordinated Notes due 2030 - RegS - GEM | USG31057AG01 | 21/Feb/2018 | Listed | 25/Oct/2030 |
| ELEVATION CLO 2017-8, LTD. | USD 42,000,000 Class B Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US28622VAE02 | 21/Feb/2018 | Listed | 25/Oct/2030 |
| ELEVATION CLO 2017-8, LTD. | USD 42,000,000 Class B Senior Secured Floating Rate Notes due 2030 - RegS - GEM | USG31059AC52 | 21/Feb/2018 | Listed | 25/Oct/2030 |
| ELEVATION CLO 2017-8, LTD. | USD 7,000,000 Class F Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US28622TAG04 | 21/Feb/2018 | Listed | 25/Oct/2030 |
| ELEVATION CLO 2017-8, LTD. | USD 7,000,000 Class F Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | USG31057AF28 | 21/Feb/2018 | Listed | 25/Oct/2030 |
| ELEVATION CLO 2018-10 LTD. | USD 20,500,000 Class C Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US28623CAG69 | 03/Jan/2019 | Listed | 20/Oct/2031 |
| ELEVATION CLO 2018-10 LTD. | USD 20,500,000 Class C Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG3107AAD84 | 03/Jan/2019 | Listed | 20/Oct/2031 |
| ELEVATION CLO 2018-10 LTD. | USD 23,500,000 Class E Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US28622WAE84 | 03/Jan/2019 | Listed | 20/Oct/2031 |
| ELEVATION CLO 2018-10 LTD. | USD 23,500,000 Class E Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG3106GAE47 | 03/Jan/2019 | Listed | 20/Oct/2031 |
| ELEVATION CLO 2018-10 LTD. | USD 25,300,000 Class D Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US28623CAJ09 | 03/Jan/2019 | Listed | 20/Oct/2031 |
| ELEVATION CLO 2018-10 LTD. | USD 25,300,000 Class D Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG3107AAE67 | 03/Jan/2019 | Listed | 20/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELEVATION CLO 2018-10 LTD. | USD 256,000,000 Class A Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US28623CAC55 | 03/Jan/2019 | Listed | 20/Oct/2031 |
| ELEVATION CLO 2018-10 LTD. | USD 256,000,000 Class A Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG3107AAB29 | 03/Jan/2019 | Listed | 20/Oct/2031 |
| ELEVATION CLO 2018-10 LTD. | USD 40,850,000 Subordinated Notes due 2031 - 144A - GEM | US28622WAG33 | 03/Jan/2019 | Listed | 20/Oct/2031 |
| ELEVATION CLO 2018-10 LTD. | USD 40,850,000 Subordinated Notes due 2031 - RegS - GEM | USG3106GAF12 | 03/Jan/2019 | Listed | 20/Oct/2031 |
| ELEVATION CLO 2018-10 LTD. | USD 42,700,000 Class B Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US28623CAE12 | 03/Jan/2019 | Listed | 20/Oct/2031 |
| ELEVATION CLO 2018-10 LTD. | USD 42,700,000 Class B Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG3107AAC02 | 03/Jan/2019 | Listed | 20/Oct/2031 |
| ELEVATION CLO 2018-9, LTD | USD 40,600,000 Subordinated Notes due 2031 - GEM | US28622YAC84 | 24/Aug/2018 | Listed | 15/Jul/2031 |
| ELEVATION CLO 2018-9, LTD | USD 40,600,000 Subordinated Notes due 2031 (144A) - GEM | USG31078AB76 | 24/Aug/2018 | Listed | 15/Jul/2031 |
| ELEVATION CLO 2021-13, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US28622EAC21 | 21/Jul/2021 | Listed | 15/Jul/2034 |
| ELEVATION CLO 2021-13, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG3106TAB29 | 21/Jul/2021 | Listed | 15/Jul/2034 |
| ELEVATION CLO 2021-13, LTD. | Class B Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US28622EAG35 | 21/Jul/2021 | Listed | 15/Jul/2034 |
| ELEVATION CLO 2021-13, LTD. | Class B Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG3106TAD84 | 21/Jul/2021 | Listed | 15/Jul/2034 |
| ELEVATION CLO 2021-14, LTD | Class A-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US28623RAC25 | 08/Dec/2021 | Listed | 20/Oct/2034 |
| ELEVATION CLO 2021-14, LTD | Class A-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USG31127AB28 | 08/Dec/2021 | Listed | 20/Oct/2034 |
| ELEVATION CLO 2021-14, LTD | Class B Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US28623RAG39 | 08/Dec/2021 | Listed | 20/Oct/2034 |
| ELEVATION CLO 2021-14, LTD | Class B Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG31127AD83 | 08/Dec/2021 | Listed | 20/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELEVATION CLO 2021-15, LTD | Class X Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US70469FAA12 | 03/Jan/2019 | Listed | 25/Jan/2031 |
| ELEVATION CLO 2021-15, LTD | Class X Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG6963YAA85 | 03/Jan/2019 | Listed | 25/Jan/2031 |
| ELEVATION CLO 2021-15, LTD | Subordinated Notes due 2031 - 144A - GEM | US70469GAC50 | 03/Jan/2019 | Listed | 25/Jan/2031 |
| ELEVATION CLO 2021-15, LTD | Subordinated Notes due 2031 - RegS - GEM | USG6964AAB73 | 03/Jan/2019 | Listed | 25/Jan/2031 |
| ELEVATION CLO 2021-15, LTD | U.S.$42,600,000 Class B-R Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | USG3107RAD10 | 04/Jan/2022 | Listed | 25/Jan/2035 |
| ELIZABETH FINANCE 2018 DAC | Class A Commercial Mortgage Backed Notes due 2028 - GEM | XS1857321183 | 28/Aug/2018 | Listed | 20/Jul/2028 |
| ELIZABETH FINANCE 2018 DAC | Class B Commercial Mortgage Backed Notes due 2028 - GEM | XS1857321423 | 28/Aug/2018 | Listed | 20/Jul/2028 |
| ELIZABETH FINANCE 2018 DAC | Class C Commercial Mortgage Backed Notes due 2028 - GEM | XS1857321779 | 28/Aug/2018 | Listed | 20/Jul/2028 |
| ELIZABETH FINANCE 2018 DAC | Class D Commercial Mortgage Backed Notes due 2028 - GEM | XS1857322074 | 28/Aug/2018 | Listed | 20/Jul/2028 |
| ELIZABETH FINANCE 2018 DAC | Class E Commercial Mortgage Backed Notes due 2028 - GEM | XS1857322314 | 28/Aug/2018 | Listed | 20/Jul/2028 |
| ELLI FINANCE (UK) PLC | £350,000,000 8.750% Senior Secured Notes due 2019 - GEM | XS0794785633 | 13/Aug/2012 | Suspended | 15/Jun/2019 |
| ELLI INVESTMENTS LIMITED | £175,000,000 12.250% Senior Notes due 2020 - GEM | XS0794787175 | 13/Aug/2012 | Suspended | 15/Jun/2020 |
| ELM B.V. | EUR 500,000,000 3.875% Notes due 2029 - GEM | XS2891674637 | 13/Sep/2024 | Listed | 13/Sep/2029 |
| ELM B.V. | EUR 750,000,000 Fixed Rate Resettable Perpetual Notes - GEM | XS2182055009 | 03/Jun/2020 | Listed | |
| ELM B.V. | SERIES 191 - EUR 750000000 Fixed-to-Floating Rate Notes - GEM | XS1209031019 | 02/Apr/2015 | Listed | |
| ELM B.V. | SERIES 229 USD 15,300,000 Extendable Secured Floating Rate Notes due 2025 - GEM | XS1516328314 | 29/Dec/2016 | Listed | 14/Feb/2025 |
| ELM B.V. | SERIES 239 EUR38,000,000 Floating Rate Credit Linked Leveraged Notes due 2025 - GEM | XS1725526179 | 15/Dec/2017 | Listed | 19/Nov/2025 |
| ELM B.V. | Series 244 JPY 1,000,000,000 Fixed Rate Notes due 2025 - GEM | XS1860993895 | 11/Sep/2018 | Listed | 26/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELM B.V. | SERIES 258 USD 12,170,000 Fixed Rate Bond Linked Secured Notes due 2024 - GEM | XS2028885346 | 11/Sep/2019 | Listed | 23/Dec/2024 |
| ELM B.V. | Series 261 - JPY 2,000,000,000 Fixed Rate Notes due 2027 - GEM | XS2066570818 | 19/Nov/2019 | Listed | 21/May/2027 |
| ELM B.V. | SERIES 267 - Class A USD 30,000,000 Floating Rate Credit Linked Secured Notes due 2025 - GEM | XS2116390753 | 24/Mar/2020 | Listed | 05/Jan/2025 |
| ELM B.V. | SERIES 267 - Class B USD 30,000,000 Floating Rate Credit Linked Secured Notes due 2025 - GEM | XS2116390670 | 24/Mar/2020 | Listed | 05/Jan/2025 |
| ELM B.V. | SERIES 267 - Class C USD 30,000,000 Floating Rate Credit Linked Secured Notes due 2025 - GEM | XS2116390837 | 24/Mar/2020 | Listed | 05/Jan/2025 |
| ELM B.V. | SERIES 267 - Class D USD 20,000,000 Floating Rate Credit Linked Secured Notes due 2025 - GEM | XS2116391058 | 24/Mar/2020 | Listed | 05/Jan/2025 |
| ELM B.V. | SERIES 267 - Class E USD 20,000,000 Floating Rate Credit Linked Secured Notes due 2025 - GEM | XS2116390910 | 24/Mar/2020 | Listed | 05/Jan/2025 |
| ELM B.V. | SERIES 269 - EUR 12,650,000 Secured Fixed Rate Notes due 2028 - GEM | XS2129751330 | 20/May/2020 | Listed | 22/May/2028 |
| ELM B.V. | Series 270 - Class A USD 33,000,000 Fixed Rate Bond Linked Secured Notes due 2026 - GEM | XS2137114828 | 12/May/2020 | Listed | 20/Jan/2026 |
| ELM B.V. | Series 270 - Class B USD 33,000,000 Floating Rate Bond Linked Secured Notes due 2026 - GEM | XS2137115049 | 12/May/2020 | Listed | 20/Jan/2026 |
| ELM B.V. | Series 289 - USD 60,000,000 Variable Rate Bond Linked Secured Notes due 2024 - GEM | XS2293560202 | 29/Apr/2021 | Listed | 18/Nov/2024 |
| ELM B.V. | Series 293 - Class A USD 30,000,000 Fixed Rate Credit Linked Secured Notes due 2026 - GEM | XS2328014258 | 05/Jul/2021 | Listed | 05/Jul/2026 |
| ELM B.V. | Series 293 - Class B USD 30,000,000 Fixed Rate Credit Linked Secured Notes due 2026 - GEM | XS2328014415 | 05/Jul/2021 | Listed | 05/Jul/2026 |
| ELM B.V. | Series 293 - Class C USD 20,000,000 Fixed Rate Credit Linked Secured Notes due 2026 - GEM | XS2328014332 | 05/Jul/2021 | Listed | 05/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELM B.V. | Series 293 - Class D USD 20,000,000 Fixed Rate Credit Linked Secured Notes due 2026 - GEM | XS2328014506 | 05/Jul/2021 | Listed | 05/Jul/2026 |
| ELM B.V. | Series 314 - Class A USD 30,000,000 Floating Rate Credit Linked Secured Notes due 2027 - GEM | XS2481683311 | 30/Jun/2022 | Listed | 05/Jul/2027 |
| ELM B.V. | Series 314 - Class C USD 30,000,000 Floating Rate Credit Linked Secured Notes due 2027 - GEM | XS2481683584 | 30/Jun/2022 | Listed | 05/Jul/2027 |
| ELM B.V. | Series 314 - Class D USD 20,000,000 Floating Rate Credit Linked Secured Notes due 2027 - GEM | XS2481683667 | 30/Jun/2022 | Listed | 05/Jul/2027 |
| ELM B.V. | Series 314 - Class E USD 20,000,000 Floating Rate Credit Linked Secured Notes due 2027 - GEM | XS2481683741 | 30/Jun/2022 | Listed | 05/Jul/2027 |
| ELM B.V. | SERIES 315 - Class A USD 30,000,000 Fixed Rate Credit Linked Secured Notes due 2027 - GEM | XS2481682933 | 30/Jun/2022 | Listed | 05/Jul/2027 |
| ELM B.V. | SERIES 315 - Class B USD 30,000,000 Fixed Rate Credit Linked Secured Notes due 2027 - GEM | XS2481683071 | 30/Jun/2022 | Listed | 05/Jul/2027 |
| ELM B.V. | SERIES 315 - Class C USD 20,000,000 Fixed Rate Credit Linked Secured Notes due 2027 - GEM | XS2481683154 | 30/Jun/2022 | Listed | 05/Jul/2027 |
| ELM B.V. | SERIES 315 - Class D USD 20,000,000 Fixed Rate Credit Linked Secured Notes due 2027 - GEM | XS2481683238 | 30/Jun/2022 | Listed | 05/Jul/2027 |
| ELM B.V. | Series 325 - Class A USD 15,000,000 Floating Rate Credit Linked Secured Notes due 2031 - GEM | XS2645244075 | 17/Aug/2023 | Listed | 05/Jan/2031 |
| ELM B.V. | Series 325 - Class B USD 15,000,000 Floating Rate Credit Linked Secured Notes due 2031 - GEM | XS2645244158 | 17/Aug/2023 | Listed | 05/Jan/2031 |
| ELM B.V. | Series 325 - Class C USD 20,000,000 Floating Rate Credit Linked Secured Notes due 2031 - GEM | XS2645244232 | 17/Aug/2023 | Listed | 05/Jan/2031 |
| ELM B.V. | Series 325 - Class D USD 30,000,000 Floating Rate Credit Linked Secured Notes due 2031 - GEM | XS2645244315 | 17/Aug/2023 | Listed | 05/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELM B.V. | Series 325 - Class E USD 30,000,000 Floating Rate Credit Linked Secured Notes due 2031 - GEM | XS2645244406 | 17/Aug/2023 | Listed | 05/Jan/2031 |
| ELM B.V. | Series 325 - Class F USD 20,000,000 Floating Rate Credit Linked Secured Notes due 2031 - GEM | XS2645244588 | 17/Aug/2023 | Listed | 05/Jan/2031 |
| ELM B.V. | Series 326 - Class A USD 30,000,000 Floating Rate Credit Linked Secured Notes due 2030 - GEM | XS2681944281 | 26/Sep/2023 | Listed | 05/Jul/2030 |
| ELM B.V. | Series 326 - Class B USD 30,000,000 Floating Rate Credit Linked Secured Notes due 2030 - GEM | XS2681944364 | 26/Sep/2023 | Listed | 05/Jul/2030 |
| ELM B.V. | Series 326 - Class C USD 20,000,000 Floating Rate Credit Linked Secured Notes due 2030 - GEM | XS2681944448 | 26/Sep/2023 | Listed | 05/Jul/2030 |
| ELM B.V. | Series 326 - Class D USD 20,000,000 Floating Rate Credit Linked Secured Notes due 2030 - GEM | XS2681944521 | 26/Sep/2023 | Listed | 05/Jul/2030 |
| ELM B.V. | SERIES 327 - Issue of USD 400,000,000 Secured Fixed Rate Notes due 2026 - GEM | XS2765014373 | 24/May/2024 | Listed | 08/Apr/2026 |
| ELM B.V. | Series 328 - SGD 150,590,000 Secured Fixed Rate Notes due 2025 - GEM | XS2808385434 | 25/Jun/2024 | Listed | 30/Apr/2025 |
| ELM B.V. | Series: 312 - - Issue of USD 120,000,000 Floating Rate Credit Linked Secured Notes due 2027 - GEM | XS2480941769 | 30/Jun/2022 | Listed | 05/Jul/2027 |
| ELM CORPORATE CREDIT DAC | Series 2018-1 - Issue of €197,000,000 Senior Secured Variable Funding Floating Rate Notes due 10 April 2026 - GEM | IE00BD9H2T55 | 26/Mar/2018 | Listed | 10/Apr/2026 |
| ELM CORPORATE CREDIT DAC | Series 2018-1 - Issue of €86,000,000 Subordinated Secured Variable Funding Notes due 10 April 2026 - GEM | IE00BD9H2V77 | 26/Mar/2018 | Listed | 10/Apr/2026 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €11,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2325162084 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €11,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2325161516 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €11,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2034 (144A) - GEM | XS2325161789 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €11,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2325161433 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €11,000,000 Class A-2B Senior Secured Fixed Rate CM Voting Notes due 2034 (144A) - GEM | XS2325161862 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €11,000,000 Class A-2B Senior Secured Fixed Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2325161607 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €119,000,000 Class A-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2325160542 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €119,000,000 Class A-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2325160203 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €119,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (144A) - GEM | XS2325160468 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €119,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2325160112 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €119,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2034 (144A) - GEM | XS2325160385 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €119,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2325159965 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €12,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2325163561 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €12,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2325163645 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2325160039 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2325159882 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2325163306 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2325163215 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2325163488 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2325163132 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Non-Voting Notes due 2034 (144A) - GEM | XS2325163058 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Non-Voting Notes due 2034 (Reg S) - GEM | XS2325162753 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Voting Notes due 2034 (144A) - GEM | XS2325162910 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Voting Notes due 2034 (Reg S) - GEM | XS2325162670 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Deferrable Floating Rate Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2325162837 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Deferrable Floating Rate Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2325162324 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Deferrable Floating Rate Non-Voting Notes due 2034 (144A) - GEM | XS2325162597 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Deferrable Floating Rate Non-Voting Notes due 2034 (Reg S) - GEM | XS2325162167 | 15/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Deferrable Floating Rate Voting Notes due 2034 (144A) - GEM | XS2325162241 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Deferrable Floating Rate Voting Notes due 2034 (Reg S) - GEM | XS2325161946 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €39,000,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2325161276 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €39,000,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2325160971 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €39,000,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2034 (144A) - GEM | XS2325161193 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €39,000,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2325160898 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €39,000,000 Class A-2A Senior Secured Floating Rate CM Voting Notes due 2034 (144A) - GEM | XS2325161359 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELM PARK CLO DESIGNATED ACTIVITY COMPANY | €39,000,000 Class A-2A Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2325160625 | 15/Apr/2021 | Listed | 15/Apr/2034 |
| ELVA FUNDING PLC | Series 2004-7 - Series 2004-7 Secured Variable Interest Rate Notes due 2034 - GEM - GEM | XS0198075417 | 23/Aug/2004 | Listed | 30/Jun/2034 |
| ELVA FUNDING PLC | Series 2004-8 - Series 2004-8 Secured Variable Interest Rate Notes due 2034 - GEM - GEM | XS0200855418 | 04/Oct/2004 | Listed | 30/Jun/2034 |
| ELVA FUNDING PLC | Series 2005-1 - Series 2005-1 Secured Variable Interest Rate Notes due 2035 - GEM - GEM | XS0207398354 | 06/Jan/2005 | Listed | 28/Feb/2035 |
| ELVA FUNDING PLC | Series 2021-15 - JPY 2,000,000,000 Secured Credit-Linked Fixed Rate Notes due 2026 - GEM | XS2359968984 | 15/Jul/2021 | Listed | 06/Jan/2026 |
| ELVA FUNDING PLC | Series 2022-01 - JPY 5,000,000,000 Secured Credit-Linked Fixed Rate Notes due 2032 - GEM | XS2430285150 | 20/Jan/2022 | Listed | 05/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ELVA FUNDING PLC | Series 2022-02 - USD 200,000,000 Secured Floating Rate Notes due 2026 - GEM | XS2449344477 | 09/Mar/2022 | Listed | 21/Dec/2026 |
| ELVA FUNDING PLC | Series 2022-03 - JPY 3,000,000,000 Secured Fixed Rate Notes due 2026 - GEM | XS2435114611 | 09/Feb/2022 | Listed | 21/Dec/2026 |
| ELVA FUNDING PLC | Series 2022-04 - JPY 3,000,000,000 Secured Fixed Rate Notes due 2027 - GEM | XS2438622644 | 17/Feb/2022 | Listed | 23/Mar/2027 |
| ELVA FUNDING PLC | Series 2022-06 - JPY 3,000,000,000 Secured Fixed Rate Notes due 2027. - GEM | XS2472660468 | 16/May/2022 | Listed | 21/Jun/2027 |
| EMERALD BAY S.A. | Issue of Series 2023-02 USD 10,000,000 Floating Rate Secured Instruments due 2029 - GEM | XS2673790684 | 08/Sep/2023 | Listed | 30/Jul/2029 |
| EMERALD BAY S.A. | Series 2020-03 - Issue of Fixed-to-Floating Rate Secured Instruments due 16 February 2038 - GEM | XS2198806775 | 15/Jul/2020 | Listed | 16/Feb/2038 |
| EMERALD BAY S.A. | Series 2023-03 - Issue of USD 10,000,000 Floating Rate Secured Instruments due 2030 - GEM | XS2700207710 | 12/Oct/2023 | Listed | 31/Jan/2030 |
| EMERALD CAPITAL DESIGNATED ACTIVITY COMPANY | 2017-05 - SAR 134,370,000 Secured Fixed Rate Notes due 2025 - GEM | XS1678362838 | 13/Sep/2017 | Listed | 05/Jul/2025 |
| EMERALD ITALY 2019 S.R.L. | €10,254,000 CLASS D COMMERCIAL MORTGAGE BACKED NOTES DUE 2033 - GEM | IT0005387979 | 07/Nov/2019 | Listed | 24/Sep/2033 |
| EMERALD ITALY 2019 S.R.L. | €13,300,000 CLASS B COMMERCIAL MORTGAGE BACKED NOTES DUE 2033 - GEM | IT0005387953 | 07/Nov/2019 | Listed | 24/Sep/2033 |
| EMERALD ITALY 2019 S.R.L. | €19,950,000 CLASS C COMMERCIAL MORTGAGE BACKED NOTES DUE 2033 - GEM | IT0005387961 | 07/Nov/2019 | Listed | 24/Sep/2033 |
| EMERALD ITALY 2019 S.R.L. | €5,292,000 CLASS R COMMERCIAL MORTGAGE BACKED NOTES DUE 2033 - GEM | IT0005387987 | 07/Nov/2019 | Listed | 24/Sep/2033 |
| EMERALD ITALY 2019 S.R.L. | €57,000,000 CLASS A COMMERCIAL MORTGAGE BACKED NOTES DUE 2033 - GEM | IT0005387896 | 07/Nov/2019 | Listed | 24/Sep/2033 |
| EMIRATES REIT SUKUK II LIMITED | U.S.$199,730,000 Secured Trust Certificates due 2025 (Restricted) - GEM | XS2556254899 | 12/Dec/2022 | Listed | 12/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EMIRATES REIT SUKUK II LIMITED | U.S.$199,730,000 Secured Trust Certificates due 2025 (Unrestricted) - GEM | XS2556254626 | 12/Dec/2022 | Listed | 12/Dec/2025 |
| ENDEAVOUR MINING PLC | U.S. $500,000,000 5.000% Senior Notes due 2026 - GEM | USG3R41AAA47 | 14/Oct/2021 | Listed | 14/Oct/2026 |
| ENERGO-PRO A.S. | EUR 300,000,000 4.262 per cent. Guaranteed Notes due 2035 - GEM | XS2656461667 | 27/Jul/2023 | Listed | 27/Jul/2035 |
| ENERGO-PRO A.S. | U.S.$300,000,000 11.00 per cent. Guaranteed Notes due 2028 - GEM | XS2706258352 | 02/Nov/2023 | Listed | 02/Nov/2028 |
| ENERGO-PRO A.S. | U.S.$435,000,000 8.500 per cent. Guaranteed Notes due 2027 - GEM | XS2412048550 | 04/Feb/2022 | Listed | 04/Feb/2027 |
| ENGIE | €193,200,000 Undated Non-Call 6 Years Deeply Subordinated Fixed Rate Resettable Notes - GEM | FR0013431244 | 08/Jul/2019 | Listed | |
| EP INFRASTRUCTURE, A.S | EUR600,000,000 1.698 per cent. notes due 2026 - GEM | XS2034622048 | 30/Jul/2019 | Listed | 30/Jul/2026 |
| EQUATE SUKUK SPC LIMITED | Series 2 - U.S.$750,000,000 Trust Certificates due 2031 - GEM | XS2829198857 | 05/Sep/2024 | Listed | 05/Sep/2031 |
| EQUITABLE FINANCIAL LIFE GLOBAL FUNDING | Series 2021-5 - €500,000,000 0.600% Fixed Rate Notes due 2028 - GEM | XS2353478063 | 17/Jun/2021 | Listed | 16/Jun/2028 |
| EQUITABLE FINANCIAL LIFE GLOBAL FUNDING | Series 2023-2 - £300,000,000 6.375% Fixed Rate Notes due June 2028 - GEM | XS2629462586 | 02/Jun/2023 | Listed | 02/Jun/2028 |
| ERNA S.R.L. | Class A Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | IT0005373029 | 04/Jun/2019 | Listed | 25/Jul/2031 |
| ERNA S.R.L. | Class B Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | IT0005373037 | 04/Jun/2019 | Listed | 25/Jul/2031 |
| ERNA S.R.L. | Class C Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | IT0005373045 | 04/Jun/2019 | Listed | 25/Jul/2031 |
| ERNA S.R.L. | Class Z Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | IT0005373052 | 04/Jun/2019 | Listed | 25/Jul/2031 |
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 10 - Issue of EUR 700,000,000 1.125 per cent. Notes due 11 June 2030 - GEM | XS2009861480 | 11/Jun/2019 | Listed | 11/Jun/2030 |
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 11 - Issue of GBP 325,000,000 1.875 per cent. Notes due 21 July 2035 - GEM | XS2105811116 | 21/Jan/2020 | Listed | 21/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 12 - Issue of EUR500,000,000 1.000 per cent. Green Bonds due 19 July 2034 - GEM | XS2432544349 | 19/Jan/2022 | Listed | 19/Jul/2034 |
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 13 - Issue of EUR550,000,000 4.000 per cent. Notes due 3 May 2032 - GEM | XS2550909415 | 03/Nov/2022 | Listed | 03/May/2032 |
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 14 - Issue of EUR 350,000,000 3.750 per cent. Notes due 25 January 2043 - GEM | XS2579482006 | 25/Jan/2023 | Listed | 25/Jan/2043 |
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 15 - Issue of EUR500,000,000 4.000 per cent. Notes due 3 October 2028 - GEM | XS2697983869 | 03/Oct/2023 | Listed | 03/Oct/2028 |
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 16 - EUR 500,000,000 4.250 per cent. Green Bonds due 3 March 2036 - GEM | XS2697970536 | 03/Oct/2023 | Listed | 03/Mar/2036 |
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 5 - Issue of EUR 500,000,000 2.125 per cent. Notes due 8 June 2027 unconditionally and irrevocably guaranteed by Electricity Supply Board - GEM | XS1239586594 | 05/Jun/2015 | Listed | 08/Jun/2027 |
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 6 - Issue of EUR 600,000,000 1.875 per cent. Notes due 14 June 2031 - GEM | XS1428782160 | 14/Jun/2016 | Listed | 14/Jun/2031 |
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 7 - Issue of EUR 500,000,000 1.750 per cent. Notes due 07th February 2029 - GEM | XS1560853670 | 07/Feb/2017 | Listed | 07/Feb/2029 |
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 8 - Issue of EUR 500,000,000 2.125 per cent. Notes due 5 November 2033 - GEM | XS1903442744 | 05/Nov/2018 | Listed | 05/Nov/2033 |
| ESB FINANCE DESIGNATED ACTIVITY COMPANY | Series 9 - Issue of EUR 100,000,000 2.00 per cent. Notes due 17 April 2044. - GEM | XS1981749044 | 17/Apr/2019 | Listed | 17/Apr/2044 |
| ESURE GROUP PLC | £75,000,000 Fixed Rate Reset Perpetual Restricted Tier 1 Contingent Convertible Notes - GEM | XS2361739415 | 29/Jul/2021 | Listed | |
| ESURE GROUP PLC | Issue of GBP 100,000,000 12.000 per cent. Reset Subordinated Notes due 2033 - GEM | XS2631268401 | 20/Jun/2023 | Listed | 20/Dec/2033 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - 144A - GEM | XS0996673462 | 17/Dec/2013 | Listed | 24/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2305240843 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2305240173 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | XS2305240926 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Fixed Rate Notes due 2034 - RegS - GEM | XS2305240256 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2305241064 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2305240330 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2305241148 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2305240413 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2305241221 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2305240504 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2305241494 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2305240686 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2305241577 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2305240769 | 24/Mar/2021 | Listed | 24/Apr/2034 |
| EURO-GALAXY III CLO DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 - RegS - GEM | XS0996455639 | 17/Dec/2013 | Listed | 24/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €18,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2346857670 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €18,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034- Reg S - GEM | XS2346857324 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €19,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2346857084 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €19,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Reg S - GEM | XS2346856862 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €198,400,000 Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2346856607 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €198,400,000 Class A Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2346856516 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €22,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2346857167 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €22,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Reg S - GEM | XS2346857241 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €30,400,000 Class B Senior Secured Floating Rate Notes due 2034- 144A - GEM | XS2346856946 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €30,400,000 Class B Senior Secured Floating Rate Notes due 2034- Reg S - GEM | XS2346856789 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €38,400,000 Subordinated Notes due 2034 - 144A - GEM | XS1236654064 | 30/Jun/2015 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €8,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2346857753 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | €8,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034- Reg S - GEM | XS2346857597 | 07/Jul/2021 | Listed | 30/Jul/2034 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | EUR 1,500,000 Class X-R Senior Secured Floating Rates Notes due 2030 - (144A) - GEM | XS1577955898 | 31/Jul/2017 | Listed | 30/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | EUR 1,500,000 Class X-R Senior Secured Floating Rates Notes due 2030 - (Reg S) - GEM | XS1577960039 | 31/Jul/2017 | Listed | 30/Jul/2030 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | EUR 22,100,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030- CM Non-Voting Notes - (Reg S) - GEM | XS1577956862 | 31/Jul/2017 | Listed | 30/Jul/2030 |
| EURO-GALAXY IV CLO DESIGNATED ACTIVITY COMPANY | EUR 38400000 Subordinated Notes due 2034 - GEM | XS1236648926 | 30/Jun/2015 | Listed | 30/Jul/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2290520639 | 10/Feb/2021 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2290520555 | 10/Feb/2021 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2290520712 | 10/Feb/2021 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2034 - RegS - GEM | XS2290520803 | 10/Feb/2021 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2290521108 | 10/Feb/2021 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2290520985 | 10/Feb/2021 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2290521280 | 10/Feb/2021 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2290521017 | 10/Feb/2021 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2290521363 | 10/Feb/2021 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2290521447 | 10/Feb/2021 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2290521793 | 10/Feb/2021 | Listed | 15/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | XS2290521520 | 10/Feb/2021 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | EUR 43,600,000 Subordinated Notes due 2030 – 144A - GEM | XS1405766970 | 10/Nov/2016 | Listed | 15/Feb/2034 |
| EURO-GALAXY V CLO DESIGNATED ACTIVITY COMPANY | EUR 43,600,000 Subordinated Notes due 2030 – RegS - GEM | XS1405767192 | 10/Nov/2016 | Listed | 15/Feb/2034 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1766836354 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1766835893 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1766836271 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS1766835620 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1766836511 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS1766835976 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1766838210 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S - GEM | XS1766838137 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1766836941 | 28/Mar/2018 | Listed | 11/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1766836602 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1766836784 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS1766836438 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1766837162 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS1766836867 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1766837675 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1766837246 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1766837329 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS1766837089 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1766837832 | 28/Mar/2018 | Listed | 11/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 22,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS1766837592 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 245,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1766834904 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 245,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1766834490 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 245,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1766834813 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 245,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS1766834656 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 245,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1766834730 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 245,500,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS1766834573 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1766837758 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - Reg S - GEM | XS1766837915 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 30,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1766835463 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 30,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1766835208 | 28/Mar/2018 | Listed | 11/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 30,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1766835380 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 30,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS1766835117 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 30,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1766835547 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 30,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS1766835034 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 39,000,000 Subordinated Notes due 2031 - 144A - GEM | XS1766838301 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VI CLO DESIGNATED ACTIVITY COMPANY | EUR 39,000,000 Subordinated Notes due 2031 - RegS - GEM | XS1766838053 | 28/Mar/2018 | Listed | 11/Apr/2031 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - 144A - GEM | XS2337237114 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Reg S - GEM | XS2337236496 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2337237460 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2337236819 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2337237544 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2337236736 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2337236900 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2337236140 | 20/May/2021 | Listed | 25/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2337237205 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2337236579 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2337236223 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035- 144A - GEM | XS2337237031 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2337237387 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2337236652 | 20/May/2021 | Listed | 25/Apr/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2035 - 144A - GEM | XS1964656265 | 25/Apr/2019 | Listed | 25/Jul/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2035 - Reg S - GEM | XS1964655960 | 25/Apr/2019 | Listed | 25/Jul/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2035 - 144A - GEM | XS1963484412 | 25/Apr/2019 | Listed | 25/Jul/2035 |
| EURO-GALAXY VII CLO DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2035- Reg S - GEM | XS1963484255 | 25/Apr/2019 | Listed | 25/Jul/2035 |
| EUROVITA ASSICURAZIONI S.P.A. | EUR 40000000 Fixed Rate Subordinated Notes due 22 December 2025 - GEM | XS1325091152 | 22/Dec/2015 | Suspended | 22/Dec/2025 |
| EUROVITA S.P.A. | €115,000,000 Fixed Rate Subordinated Notes due 21 February 2030 - GEM | XS2019977557 | 06/Aug/2019 | Suspended | 21/Feb/2030 |
| EXPERIAN EUROPE DESIGNATED ACTIVITY COMPANY | Series 8 - Issue of EUR 500,000,000 1.560 per cent. Notes due 16 May 2031 - GEM | XS2444263102 | 17/Feb/2022 | Listed | 16/May/2031 |
| EXPERIAN FINANCE PLC | Series 4 - Issue of EUR 500,000,000 1.375 per cent. Senior Notes due 25 June 2026 - GEM | XS1621351045 | 25/May/2017 | Listed | 25/Jun/2026 |
| EXPERIAN FINANCE PLC | Series 6 - Issue of GBP 400,000,000 3.250 per cent. Senior Unsecured Notes due 7 April 2032 - GEM | XS2150090764 | 07/Apr/2020 | Listed | 07/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| EXPERIAN FINANCE PLC | Series 7 - Issue of GBP 400,000,000 0.739 per cent. Notes due 2025 - GEM | XS2237991240 | 05/Oct/2020 | Listed | 29/Oct/2025 |
| EXPERIAN FINANCE PLC | Series 9 - Issue of EUR650,000,000 3.375 per cent. Notes due 10 October 2034 - GEM | XS2896485930 | 10/Sep/2024 | Listed | 10/Oct/2034 |
| EXPERIAN FINANCE PLC | U.S.$750,000,000 2.750 per cent. Senior Notes due 2030 (Regulation S) - GEM | USG3257NAH91 | 10/Dec/2019 | Listed | 08/Mar/2030 |
| EXPERIAN FINANCE PLC | U.S.$750,000,000 2.750 per cent. Senior Notes due 2030 (Rule 144A) - GEM | US30217AAC71 | 10/Dec/2019 | Listed | 08/Mar/2030 |
| EXPERIAN FINANCE PLC | USD 500,000,000 4.250 per cent. Senior Notes due 2029 - GEM | USG3257NAG19 | 31/Jan/2019 | Listed | 01/Feb/2029 |
| F NPL DAC | Asset-Backed Securities due 31 January 2059 - GEM | IE00BK6R9T62 | 21/May/2019 | Listed | 31/Jan/2059 |
| F NPL MA DAC | EUR 2,000,000,000 Asset-Backed Securities due 31 January 2059 - GEM | IE00BKT1CT66 | 24/Feb/2020 | Listed | 31/Jan/2059 |
| FACULTAS CRE INVESTMENTS (IRELAND) DESIGNATED ACTIVITY COMPANY | GBP 52,568,167 Note due 3 June 2044 - GEM | IE00BNFXBC35 | 20/Jun/2014 | Listed | 03/Jun/2044 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2332240659 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2332241038 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €18,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2332240816 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €18,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2332240220 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 144A - GEM | XS2332239214 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 Reg S - GEM | XS2332239644 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2332240733 | 12/May/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2332240576 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 144A - GEM | XS2332240063 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 Reg S - GEM | XS2332239727 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2332239990 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2332240493 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2034 144A - GEM | XS2332240147 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2034 Reg S - GEM | XS2332239560 | 12/May/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | Class M Notes due 2030, 144A - GEM | XS2008627247 | 16/Jul/2019 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | Class M Notes due 2030, Reg S - GEM | XS2008628484 | 16/Jul/2019 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2030, 144A - GEM | XS2008628567 | 16/Jul/2019 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2030, Reg S - GEM | XS2008627320 | 16/Jul/2019 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2030, 144A - GEM | XS2008627163 | 16/Jul/2019 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING I DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2030, Reg S - GEM | XS2008627080 | 16/Jul/2019 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2034 - GEM | XS2177554768 | 29/May/2020 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2034- (Rule 144A) - GEM | XS2177552556 | 29/May/2020 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2346330660 | 11/Jun/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2346330744 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €19,300,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2346331809 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €19,300,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034- Rule 144A - GEM | XS2346331981 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €2,000,000 Class Z Notes due 2034 - GEM | XS2177555575 | 29/May/2020 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €2,000,000 Class Z Notes due 2034- (Rule 144A) - GEM | XS2177555492 | 29/May/2020 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2346331478 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2346331551 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €213,500,000 Class A-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2346330827 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €213,500,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2346331049 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2346331635 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2346331718 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €37,600,000 Class B-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2346331122 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €37,600,000 Class B-R Senior Secured Floating Rate Notes due 2034- Rule 144A - GEM | XS2346331395 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €47,000,000 Subordinated Notes due 2034 - GEM | XS2177555732 | 29/May/2020 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €47,000,000 Subordinated Notes due 2034- (Rule 144A) - GEM | XS2177555658 | 29/May/2020 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €8,700,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2346332013 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING II DESIGNATED ACTIVITY COMPANY | €8,700,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2346332104 | 11/Jun/2021 | Listed | 15/Apr/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2034, 144A - GEM | XS2233203418 | 30/Oct/2020 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2034, Reg S - GEM | XS2233203251 | 30/Oct/2020 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | XS2392990169 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Reg S - GEM | XS2392989823 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €16,800,000 ClassE-R Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2392990839 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €16,800,000 ClassE-R Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2392990672 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2392989310 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2392989237 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €2,000,000 Class Z Notes due 2034, 144A - GEM | XS2233202790 | 30/Oct/2020 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €2,000,000 Class Z Notes due 2034, Reg S - GEM | XS2233202527 | 30/Oct/2020 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C-R Senior SecuredDeferrable Floating Rate Notes due 2034 - 144A - GEM | XS2392990243 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C-R Senior SecuredDeferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2392990086 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €213,500,000 Class A-R Senior Secured Floating Rate Notes due 2034 - - Reg S - GEM | XS2392989401 | 01/Nov/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €213,500,000 Class A-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2392989583 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D-R SeniorSecured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2392990326 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D-R SeniorSecured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2392990599 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €30,300,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2392989740 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €30,300,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2392989666 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2034, 144A - GEM | XS2233203095 | 30/Oct/2020 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2034, Reg S - GEM | XS2233202873 | 30/Oct/2020 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €9,400,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2392990912 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING III DESIGNATED ACTIVITY COMPANY | €9,400,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2392990755 | 01/Nov/2021 | Listed | 15/Oct/2034 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2035 - GEM | XS2417189565 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2035 - Rule 144A - GEM | XS2417189649 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2417188914 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2417189052 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2035 - GEM | XS2417187510 | 21/Jan/2022 | Listed | 15/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2417187601 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €2,000,000 Class Z Notes due 2035 - GEM | XS2417189136 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €2,000,000 Class Z Notes due 2035 - Rule 144A - GEM | XS2417189219 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2417188757 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2417188831 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2417188328 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due2035 - GEM | XS2417188245 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | XS2417187866 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2417187940 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €28,000,000 Subordinated Notes due 2035 - GEM | XS2417189300 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €28,000,000 Subordinated Notes due 2035 - Rule 144A - GEM | XS2417189482 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2417188591 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2417188674 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €41,000,000 Class B Senior Secured Floating Rate Notes due 2035 - GEM | XS2417188088 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING IV DESIGNATED ACTIVITY COMPANY | €41,000,000 Class B Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2417188161 | 21/Jan/2022 | Listed | 15/Jan/2035 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2036 - Reg S - GEM | XS2793887394 | 09/May/2024 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2036 - Rule 144A - GEM | XS2793887477 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2793819983 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Rule 144A - GEM | XS2793820726 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2793879706 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2793885695 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €15,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2793867362 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €15,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2793871802 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2793804282 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2793810842 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2793813945 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2793818316 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €22,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2793828117 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €22,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2793841219 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €24,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2793853578 | 09/May/2024 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €24,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2793862132 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €26,100,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2793819637 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €26,100,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2793819710 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €28,600,000 Subordinated Notes due 2036 - Reg S - GEM | XS2793887048 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €28,600,000 Subordinated Notes due 2036 - Rule 144A - GEM | XS2793887121 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €4,000,000 Class Z Notes due 2036 - Reg S - GEM | XS2793886743 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIR OAKS LOAN FUNDING V DESIGNATED ACTIVITY COMPANY | €4,000,000 Class Z Notes due 2036 - Rule 144A - GEM | XS2793886826 | 09/May/2024 | Listed | 15/Oct/2036 |
| FAIRFAX FINANCIAL HOLDINGS LIMITED | EUR 750,000,000 2.750 % Senior Notes due 2028 (Reg S) - GEM | XS1794675931 | 29/Mar/2018 | Listed | 29/Mar/2028 |
| FAIRFAX FINANCIAL HOLDINGS LIMITED | EUR 750,000,000 2.750 % Senior Notes due 2028 (144A) - GEM | XS1794676400 | 29/Mar/2018 | Listed | 29/Mar/2028 |
| FASTIGHETS AB BALDER | Eur500,000,000 2.873 per cent. Subordinated Fixed to Reset Rate 5.25 year Non-Call Capital Securities due 2081 - GEM | XS2305362951 | 02/Mar/2021 | Listed | 02/Jun/2081 |
| FCC AQUALIA, S.A. | EUR 650,000,000 2.629 per cent. Secured Notes due 8 June 2027 - GEM | XS1627343186 | 08/Jun/2017 | Listed | 08/Jun/2027 |
| FCC SERVICIOS MEDIO AMBIENTE HOLDING, S.A.U. | EUR 600,000,000 3.715 per cent. Senior Notes due October 2031 - GEM | XS2905583014 | 08/Oct/2024 | Listed | 08/Oct/2031 |
| FCC SERVICIOS MEDIO AMBIENTE HOLDING, S.A.U. | EUR 600,000,000 5.250 per cent. Senior Notes due 30 October 2029 - GEM | XS2661068234 | 30/Oct/2023 | Listed | 30/Oct/2029 |
| FCC SERVICIOS MEDIO AMBIENTE HOLDING, S.A.U. | EUR500,000,000 1.661 per cent. Senior Notes due 4 December 2026 - GEM | XS2081500907 | 04/Dec/2019 | Listed | 04/Dec/2026 |
| FCCD DESIGNATED ACTIVITY COMPANY | Asset-Backed Securities due 18 November 2041 - GEM | IE00B0RJ9P71 | 18/Nov/2005 | Listed | 18/Nov/2041 |
| FCCO DESIGNATED ACTIVITY COMPANY | Asset-Backed Securities due 2 December 2041 - GEM | IE00B0T4PZ22 | 02/Dec/2005 | Listed | 02/Dec/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FCO EUROPE MA CENTRE STREET DESIGNATED ACTIVITY COMPANY | USD2000000000 Asset-Backed Security due 31 January 2041 - GEM | IE00BJ0X6G98 | 15/Jan/2014 | Listed | 31/Jan/2041 |
| FCO EUROPE MA CENTRE STREET II DESIGNATED ACTIVITY COMPANY | USD2,000,000,000 Asset-Backed Securities due 31 January 2060 - GEM | IE00BMCST421 | 15/May/2020 | Listed | 31/Jan/2060 |
| FCO EUROPE MA IV DAC | USD 2000000000 Asset-Backed Security due 31 January 2045 - GEM | IE00BYZ56F48 | 21/Oct/2015 | Listed | 31/Jan/2045 |
| FCO EUROPE MA LSS DESIGNATED ACTIVITY COMPANY | US$2,000,000,000 Asset-Backed Security due 31 January 2041 - GEM | IE00B7J7XN45 | 22/Mar/2012 | Listed | 31/Jan/2041 |
| FCO EUROPE MA MI DAC | USD 2000000000 Asset-Backed Security due 31 January 2045 - GEM | IE00BYNJXD58 | 10/Nov/2015 | Listed | 31/Jan/2045 |
| FCO EUROPE MA ML DESIGNATED ACTIVITY COMPANY | USD 2,000,000,000 Asset-Backed Security due 31 January 2041 - GEM | IE00B4T4SZ13 | 23/Mar/2012 | Listed | 31/Jan/2041 |
| FCO EUROPE MA SC II DAC | USD 2000000000 Asset-Backed Security due 31 January 2045 (Reg S) - GEM | IE00BYNZ5M63 | 10/Nov/2015 | Listed | 31/Jan/2045 |
| FCO EUROPE MA V DAC | Asset-Backed Securities due 31 January 2059 - GEM | IE00BK6R9V84 | 21/May/2019 | Listed | 31/Jan/2059 |
| FCO MA II EUROPE UB SECURITIES DAC | USD 2000000000 Asset-Backed Security due 31 January 2041 - GEM | IE00B759PB68 | 15/Mar/2012 | Listed | 31/Jan/2041 |
| FCO MA J5 EUROPE DAC | Asset-Backed Securities due 31 January 2059 - GEM | IE00BK6R9W91 | 21/May/2019 | Listed | 31/Jan/2059 |
| FCO MA MI II EUROPE DAC | USD 2,000,000,000 Asset-Backed Securities due 31 January 2059 - GEM | IE00BGMG9000 | 23/Aug/2019 | Listed | 31/Jan/2059 |
| FCOF II EUROPE UB SECURITIES DESIGNATED ACTIVITY COMPANY | USD2000000000 Asset-Backed Security due 31 January 2041 - GEM | IE00B600QX62 | 20/Jun/2011 | Listed | 31/Jan/2041 |
| FCOF IV EUROPE UB SECURITIES DAC | USD 2,000,000,000 Asset-Backed Security due 31 January 2041 - GEM | IE00BW4P0L56 | 01/Apr/2015 | Listed | 31/Jan/2041 |
| FCOF V EUROPE UB SECURITIES DESIGNATED ACTIVITY COMPANY | USD2,000,000,000 Asset-Backed Securities due 31 January 2059 - GEM | IE00BGMH0669 | 20/Mar/2019 | Listed | 31/Jan/2059 |
| FCOF V EXPANSION MA-C DESIGNATED ACTIVITY COMPANY | USD 2,000,000,000 Asset-Backed Securities due 31 January 2061 - GEM | IE00BNKBJ510 | 18/Feb/2021 | Listed | 31/Jan/2061 |
| FCOF V EXPANSION MA-CENTRE EUROPE DESIGNATED ACTIVITY COMPANY | USD 2,000,000,000 Asset-Backed Securities due 31 January 2060 - GEM | IE000VRXQAU4 | 30/Jun/2021 | Listed | 31/Jan/2060 |
| FCOF V EXPANSION MA-CRPTF EUROPE DESIGNATED ACTIVITY COMPANY | USD 2,000,000,000 Asset-Backed Securities due 31 January 2060 - GEM | IE000H726483 | 30/Jun/2021 | Listed | 31/Jan/2060 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FCOF V EXPANSION UB SECURITIES DESIGNATED ACTIVITY COMPANY | USD2,000,000,000 Asset-Backed Securities due 31 January 2060 - GEM | IE00BMCST751 | 15/May/2020 | Listed | 31/Jan/2060 |
| FCOF VI UB SECURITIES DAC | USD2,000,000,000 Asset-Backed Securities due 31 January 2064 - GEM | IE000FDXP0Z9 | 04/Jul/2024 | Listed | 31/Jan/2064 |
| FERGUSON FINANCE PLC | U.S.$300,000,000 4.250% Notes due 2027 - 144A - GEM | US314890AC87 | 20/Apr/2022 | Listed | 20/Apr/2027 |
| FERGUSON FINANCE PLC | U.S.$300,000,000 4.250% Notes due 2027 - REG S - GEM | USG33760AE23 | 20/Apr/2022 | Listed | 20/Apr/2027 |
| FERGUSON FINANCE PLC | U.S.$600,000,000 3.250% Notes due 2030 - 144A - GEM | US314890AB05 | 02/Jun/2020 | Listed | 02/Jun/2030 |
| FERGUSON FINANCE PLC | U.S.$600,000,000 3.250% Notes due 2030 - reg S - GEM | USG33760AD40 | 02/Jun/2020 | Listed | 02/Jun/2030 |
| FERGUSON FINANCE PLC | U.S.$700,000,000 4.650% Notes due 2032 - 144A - GEM | US314890AD60 | 20/Apr/2022 | Listed | 20/Apr/2032 |
| FERGUSON FINANCE PLC | U.S.$700,000,000 4.650% Notes due 2032 - REG S - GEM | USG33760AF97 | 20/Apr/2022 | Listed | 20/Apr/2032 |
| FERGUSON FINANCE PLC | USD 750,000,000 4.500% Notes due 2028 - 144A - GEM | US314890AA22 | 24/Oct/2018 | Listed | 24/Oct/2028 |
| FERGUSON FINANCE PLC | USD 750,000,000 4.500% Notes due 2028 - reg S - GEM | USG33760AA01 | 24/Oct/2018 | Listed | 24/Oct/2028 |
| FERNHILL PARK CLO DAC | € 60000000 Class B Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2809807493 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2809811172 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €15000000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2809811503 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2809809788 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €22500000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2809810364 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2809807816 | 29/May/2024 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FERNHILL PARK CLO DAC | €30000000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2809808202 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €305,000,000 Class A Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2809805364 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €305000000 Class A Senior Secured Floating Rate Notes due 2037 Rule 144A) - GEM | XS2809806255 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €35,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2809808624 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €35000000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2809809275 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €36,600,000 Subordinated Notes due 2037 (Reg S) - GEM | XS2809811925 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €36600000 Subordinated Notes due 2037 (Rule 144A) - GEM | XS2809812659 | 29/May/2024 | Listed | 15/Apr/2037 |
| FERNHILL PARK CLO DAC | €60,000,000 Class B Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2809806842 | 29/May/2024 | Listed | 15/Apr/2037 |
| FGO (YEN) INVESTMENTS DESIGNATED ACTIVITY COMPANY | JPY 150,000,000,000 Asset-Backed Security due 31 January 2041 - GEM | IE00B6XZP648 | 22/Mar/2012 | Listed | 31/Jan/2041 |
| FGOY II EUROPE DAC | USD 2000000000 Asset-Backed Security due 31 January 2045 - GEM | IE00BYNJXF72 | 10/Nov/2015 | Listed | 31/Jan/2045 |
| FIBA YENILENEBILIR ENERJI HOLDING A.S. | Issue of US$50,000,000 8.60% Notes due 2025 - GEM | XS2734292043 | 15/Dec/2023 | Listed | 15/Dec/2025 |
| FIBA YENILENEBILIR ENERJI HOLDING A.S. | US$35,000,000 7.25% Notes due 2026 - GEM | XS2846851306 | 25/Jun/2024 | Listed | 25/Jun/2026 |
| FIBABANKA A.S. | US$150,000,000 Perpetual Fixed Rate Resettable Additional Tier 1 Notes - GEM | XS2801110581 | 07/Oct/2024 | Listed | |
| FIBRA UNO | US$ 275,000,000 6.390% Senior Notes due 2050 - RegS - GEM | USP9401CAE23 | 20/Jul/2020 | Listed | 15/Jan/2050 |
| FIBRA UNO | US$ 375,000,000 4.869% Senior Notes due 2030 - RegS - GEM | USP9401CAC66 | 20/Jul/2020 | Listed | 15/Jan/2030 |
| FIBRA UNO | US$ 400,000,000 4.869% Senior Notes due 2030 - Reg S - GEM | USP9401CAA01 | 28/Jun/2019 | Listed | 15/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FIBRA UNO | US$ 600,000,000 6.390% Senior Notes due 2050 - Reg S - GEM | USP9401CAB83 | 28/Jun/2019 | Listed | 15/Jan/2050 |
| FIBRA UNO | US$ 775,000,000 4.869% Senior Notes due 2030 - 144A - GEM | US898339AA49 | 28/Jun/2019 | Listed | 15/Jan/2030 |
| FIBRA UNO | US$ 875,000,000 6.390% Senior Notes due 2050 - 144A - GEM | US898339AB22 | 28/Jun/2019 | Listed | 15/Jan/2050 |
| FIBRA UNO | US$300,000,000 5.250% Senior Notes due 2026 - 144A - GEM | US898324AC28 | 31/Mar/2021 | Listed | 30/Jan/2026 |
| FIBRA UNO | US$600,000,000 7.375% Senior Green Notes due 2034 - 144A - GEM | US89834JAA16 | 13/Feb/2024 | Listed | 13/Feb/2034 |
| FIBRA UNO | US$600,000,000 7.375% Senior Green Notes due 2034 - RegS - GEM | USP9401JAA53 | 13/Feb/2024 | Listed | 13/Feb/2034 |
| FIBRA UNO | USD 800,000,000 aggregate principal amount of 5.250% Senior Notes due 2026 - GEM | USP9406GAC26 | 03/Dec/2015 | Listed | 30/Jan/2026 |
| FIBRA UNO | USD400000000 6.950% Senior Notes due 2044 - GEM | USP9406GAB43 | 30/Jan/2014 | Listed | 30/Jan/2044 |
| FIBRA UNO | USD600000000 5.250% Senior Notes due 2024 - GEM | USP9406GAA69 | 30/Jan/2014 | Listed | 15/Dec/2024 |
| FIDELIDADE - COMPANHIA DE SEGUROS, SA | €500,000,000 4.250 per cent. Reset Subordinated Notes due 2031 - GEM | PTFIDBOM0009 | 04/Jun/2021 | Listed | 04/Sep/2031 |
| FIDELIDADE - COMPANHIA DE SEGUROS, SA | €500,000,000.00 Perpetual Subordinated Fixed Rate Resettable Temporary Write-Down Restricted Tier 1 Notes - GEM | PTFIDAOM0000 | 29/May/2024 | Listed | |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class A IM Exchangeable Non-Voting Notes (144A) - GEM | XS2020627332 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class A IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2020627175 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class A IM Non-Voting Notes (144A) - GEM | XS2020627415 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class A IM Non-Voting Notes (Reg S) - GEM | XS2020627092 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class A IM Voting Notes (144A) - GEM | XS2020627258 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class A IM Voting Notes (Reg S) - GEM | XS2020626953 | 22/Aug/2019 | Listed | 15/Mar/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-1 IM Exchangeable Non-Voting Notes (144A) - GEM | XS2020628652 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-1 IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2020628223 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-1 IM Non-Voting Notes (144A) - GEM | XS2020628736 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-1 IM Non-Voting Notes (Reg S) - GEM | XS2020628496 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-1 IM Voting Notes (144A) - GEM | XS2020628579 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-1 IM Voting Notes (Reg S) - GEM | XS2020628140 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-2 IM Exchangeable Non-Voting Notes (144A) - GEM | XS2020629205 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-2 IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2020628900 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-2 IM Non-Voting Notes (144A) - GEM | XS2020629387 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-2 IM Non-Voting Notes (Reg S) - GEM | XS2020629031 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-2 IM Voting Notes (144A) - GEM | XS2020629114 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class B-2 IM Voting Notes (Reg S) - GEM | XS2020628819 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class C IM Exchangeable Non-Voting Notes (144A) - GEM | XS2020629973 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class C IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2020629544 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class C IM Non-Voting Notes (144A) - GEM | XS2020630047 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class C IM Non-Voting Notes (Reg S) - GEM | XS2020629627 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class C IM Voting Notes (144A) - GEM | XS2020629890 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class C IM Voting Notes (Reg S) - GEM | XS2020629460 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class D IM Exchangeable Non-Voting Notes (144A) - GEM | XS2020630633 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class D IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2020630393 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class D IM Non-Voting Notes (144A) - GEM | XS2020630716 | 22/Aug/2019 | Listed | 15/Mar/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class D IM Non-Voting Notes (Reg S) - GEM | XS2020630476 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class D IM Voting Notes (144A) - GEM | XS2020630559 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class D IM Voting Notes (Reg S) - GEM | XS2020630120 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class E Notes (144A) - GEM | XS2020630989 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class E Notes (Reg S) - GEM | XS2020630807 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class F Notes (144A) - GEM | XS2020652280 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Class F Notes (Reg S) - GEM | XS2020652108 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Subordinated Notes (144a) - GEM | XS2020652520 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2019-1 DAC | Subordinated Notes (Reg S) - GEM | XS2020652447 | 22/Aug/2019 | Listed | 15/Mar/2032 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034 (144 A) - GEM | XS2403121820 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144 A) - GEM | XS2403121663 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2403121150 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2403121317 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034 (144 A) - GEM | XS2403121408 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2403121077 | 21/Dec/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2403124337 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2403124253 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2403124170 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2403124097 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2403118958 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2403119097 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2403118875 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144 A) - GEM | XS2403119337 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144 A) - GEM | XS2403119501 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (144 A) - GEM | XS2403119170 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144 A) - GEM | XS2403123875 | 21/Dec/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2403123446 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144 A) - GEM | XS2403123958 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2403123529 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (144 A) - GEM | XS2403123792 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2403123362 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144 A) - GEM | XS2403123016 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2403122471 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144 A) - GEM | XS2403123289 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2403122638 | 21/Dec/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (144 A) - GEM | XS2403122802 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2403122125 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €31,750,000 Subordinated Notes due 2034 (144 A) - GEM | XS2403124501 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €31,750,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2403124410 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2403120186 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144 A) - GEM | XS2403120699 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2403119923 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144 A) - GEM | XS2403120855 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (144 A) - GEM | XS2403120343 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2403119766 | 21/Dec/2021 | Listed | 15/Oct/2034 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | € 31,650,000 Class B-1 Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2778276548 | 25/Mar/2024 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2778277785 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €12,350,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 (Reg S) - GEM | XS2778276621 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €12000000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2778277868 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €12350000 Class B-2 Senior Secured Fixed Rate Notes due 2037 (Rule 144A) - GEM | XS2778276894 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €173,000,000 Class A Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2778276209 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €173000000 Class A Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2778276381 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2778277512 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €19000000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2778277603 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2778277199 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €23000000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2778277272 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2778277355 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €26000000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2778277439 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €29,150,000 Subordinated Notes due 2037 (Reg S) - GEM | XS2778278080 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €29150000 Subordinated Notes due 2037 (Rule 144A) - GEM | XS2778278163 | 25/Mar/2024 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FIDELITY GRAND HARBOUR CLO 2022 -1 DESIGNATED ACTIVITY COMPANY | €31,650,000 Class B-1 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2778276464 | 25/Mar/2024 | Listed | 15/Apr/2037 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2632490038 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Rule 144A - GEM | XS2632489881 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2632490970 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2632491192 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2632490624 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2632490467 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2632490202 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2632490384 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €23,200,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2632489535 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €23,200,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2632489964 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2632489709 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2632489618 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €25,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2632490111 | 25/Jul/2023 | Listed | 15/Aug/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €25,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2632490541 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €28,427,000 Subordinated Notes due 2036 - Reg S - GEM | XS2632490897 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €28,427,000 Subordinated Notes due 2036 - Rule 144A - GEM | XS2632491275 | 25/Jul/2023 | Listed | 15/Aug/2036 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2755784365 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2755785339 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Reg S - GEM | XS2755783805 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Rule 144A - GEM | XS2755784878 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2755784100 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2755785172 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2755783557 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2755784449 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2755783987 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2755785099 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2755784019 | 22/Mar/2024 | Listed | 15/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2755784951 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2755783714 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2755784522 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €34,500,000 Subordinated Notes due 2038 - Reg S - GEM | XS2755784282 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €34,500,000 Subordinated Notes due 2038 - Rule 144A - GEM | XS2755785255 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2755783631 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2023-2 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2755784795 | 22/Mar/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2854944274 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2854943896 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Reg S - GEM | XS2854942815 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Rule 144A - GEM | XS2854942732 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2854943466 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2854943383 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €22,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2854943201 | 05/Sep/2024 | Listed | 15/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €22,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2854943110 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2854943037 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2854943540 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €31,700,000 Subordinated Notes due 2038 - Reg S - GEM | XS2854944191 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €31,700,000 Subordinated Notes due 2038- Rule 144A - GEM | XS2854943979 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €31,800,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2854942575 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €31,800,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2854942906 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2854942658 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| FIDELITY GRAND HARBOUR CLO 2024-1 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2854942492 | 05/Sep/2024 | Listed | 15/Apr/2038 |
| Finance Ireland Auto Receivables No.1 Designated Activity Company | EUR 226,250,000 Class A Floating Rate Notes due September 2033 - GEM | XS2699052713 | 15/Nov/2023 | Listed | 12/Sep/2033 |
| Finance Ireland Auto Receivables No.1 Designated Activity Company | EUR 6,000,000 Class C Floating Rate Notes due September 2033 - GEM | XS2699053877 | 15/Nov/2023 | Listed | 12/Sep/2033 |
| Finance Ireland Auto Receivables No.1 Designated Activity Company | EUR 8,750,000 Class B Floating Rate Notes due September 2033 - GEM | XS2699053521 | 15/Nov/2023 | Listed | 12/Sep/2033 |
| Finance Ireland Auto Receivables No.1 Designated Activity Company | EUR 9,000,000 Class D Floating Rate Notes due September 2033 - GEM | XS2699054099 | 15/Nov/2023 | Listed | 12/Sep/2033 |
| FINANCING FOR HEALTHIER LIVES DESIGNATED ACTIVITY COMPANY | U.S.$ 177,500,000.00 Profit Participating Debentures due 2029 - GEM | XS2341727357 | 08/Jun/2021 | Listed | 01/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FINECOBANK BANCA FINECO S.P.A. | Issue of €300,000,000 Non-Cumulative Temporary Write-Down Deeply Subordinated Fixed Rate Resettable Notes - GEM | XS2029623191 | 18/Jul/2019 | Listed | |
| FINECOBANK BANCA FINECO S.P.A. | Issue of €500,000,000 Fixed to Floating Rate Callable Senior Preferred Notes due 21 October 2027 - GEM | XS2398807383 | 21/Oct/2021 | Listed | 21/Oct/2027 |
| FINTAKE EUROPEAN LEASING DESIGNATED ACTIVITY COMPANY | EUR 50000000 Notes due 2026 - GEM | XS1369619264 | 24/May/2016 | Listed | 24/May/2026 |
| FIP II EUROPE UB INVESTMENTS DESIGNATED ACTIVITY COMPANY | USD 1,000,000,000 Asset-Backed Securities due 31 January 2040 - GEM | IE000BMM6CY9 | 20/Aug/2024 | Listed | 31/Jan/2040 |
| FIRMENICH PRODUCTIONS PARTICIPATIONS SAS | €750,000,000, 1.375 per cent. Guaranteed Bonds due 30 October 2026 ("Series A Bonds") - GEM | XS2166619663 | 30/Apr/2020 | Listed | 30/Oct/2026 |
| FIRMENICH PRODUCTIONS PARTICIPATIONS SAS | €750,000,000, 1.750 per cent. Guaranteed Bonds due 30 April 2030 ("Series B Bonds") - GEM | XS2166619820 | 30/Apr/2020 | Listed | 30/Apr/2030 |
| FIRST EAGLE CLARENDON FUND CLO LLC | U.S.$188,383,544 Class A-R Senior Secured Floating Rate Notes due 2027 - GEM | USU31360AA59 | 30/Jul/2019 | Listed | 25/Jan/2027 |
| FIRST EAGLE CLARENDON FUND CLO LLC | U.S.$188,383,544 Class A-R Senior Secured Floating Rate Notes due 2027 (Rule 144A) - GEM | US32010AAA60 | 30/Jul/2019 | Listed | 25/Jan/2027 |
| FIRST EAGLE CLARENDON FUND CLO LLC | U.S.$25,500,000 Class C-R Secured Deferrable Floating Rate Notes due 2027 - GEM | USU31360AC16 | 30/Jul/2019 | Listed | 25/Jan/2027 |
| FIRST EAGLE CLARENDON FUND CLO LLC | U.S.$25,500,000 Class C-R Secured Deferrable Floating Rate Notes due 2027 (Rule 144A) - GEM | US32010AAE82 | 30/Jul/2019 | Listed | 25/Jan/2027 |
| FIRST EAGLE CLARENDON FUND CLO LLC | U.S.$42,700,000 Class B-R Senior Secured Floating Rate Notes due 2027 - GEM | USU31360AB33 | 30/Jul/2019 | Listed | 25/Jan/2027 |
| FIRST EAGLE CLARENDON FUND CLO LLC | U.S.$42,700,000 Class B-R Senior Secured Floating Rate Notes due 2027 (Rule 144A) - GEM | US32010AAC27 | 30/Jul/2019 | Listed | 25/Jan/2027 |
| FIRST EAGLE CLARENDON FUND CLO LLC | USD 24700000 Class D Secured Deferrable Floating Rate Notes due 2027 - GEM | USU6526RAD18 | 20/Feb/2015 | Listed | 25/Jan/2027 |
| FLA EUROPEAN INVESTMENTS DESIGNATED ACTIVITY COMPANY | USD2,000,000,000 Asset-Backed Securities due 31 January 2060 - GEM | IE00BLN8MW30 | 16/Oct/2020 | Listed | 31/Jan/2060 |
| FLATIRON CLO 18 LTD | USD 22,500,000 Class E Senior Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG3554KAA00 | 06/Apr/2018 | Listed | 17/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FLATIRON CLO 18 LTD | USD 22,500,000 Class E Senior Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US33883HAA32 | 06/Apr/2018 | Listed | 17/Apr/2031 |
| FLATIRON CLO 18 LTD | USD 26,500,000 Class C Senior Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG35541AC83 | 06/Apr/2018 | Listed | 17/Apr/2031 |
| FLATIRON CLO 18 LTD | USD 26,500,000 Class C Senior Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US33883GAE70 | 06/Apr/2018 | Listed | 17/Apr/2031 |
| FLATIRON CLO 18 LTD | USD 31,000,000 Class D Senior Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG35541AD66 | 06/Apr/2018 | Listed | 17/Apr/2031 |
| FLATIRON CLO 18 LTD | USD 31,000,000 Class D Senior Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US33883GAG29 | 06/Apr/2018 | Listed | 17/Apr/2031 |
| FLATIRON CLO 18 LTD | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG35541AA28 | 06/Apr/2018 | Listed | 17/Apr/2031 |
| FLATIRON CLO 18 LTD | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US33883GAA58 | 06/Apr/2018 | Listed | 17/Apr/2031 |
| FLATIRON CLO 18 LTD | USD 51,600,000 Subordinated Notes Due 2031 - GEM | USG3554KAB82 | 06/Apr/2018 | Listed | 17/Apr/2031 |
| FLATIRON CLO 18 LTD | USD 51,600,000 Subordinated Notes Due 2031 (144A) - GEM | US33883HAC97 | 06/Apr/2018 | Listed | 17/Apr/2031 |
| FLATIRON CLO 18 LTD | USD 60,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG35541AB01 | 06/Apr/2018 | Listed | 17/Apr/2031 |
| FLATIRON CLO 18 LTD | USD 60,000,000 Class B Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US33883GAC15 | 06/Apr/2018 | Listed | 17/Apr/2031 |
| FNAC DARTY S.A. | €550,000,000 6.000% Senior Notes due 2029 - GEM | XS2778270772 | 01/May/2024 | Listed | 01/Apr/2029 |
| FOMENTO ECONOMICO MEXICANO, S.A.B. DE C.V. | EUR 240,812,000 1.000% SENIOR NOTES DUE 2033 - GEM | XS2337285865 | 25/May/2021 | Listed | 28/May/2033 |
| FOMENTO ECONOMICO MEXICANO, S.A.B. DE C.V. | EUR 293,469,000 0.500% SENIOR NOTES DUE 2028 - GEM | XS2337285519 | 25/May/2021 | Listed | 28/May/2028 |
| FOMENTO ECONOMICO MEXICANO, S.A.B. DE C.V. | USD 552830000 4.375 per cent Senior Notes due 2043 - GEM | US344419AB20 | 31/May/2013 | Listed | 10/May/2043 |
| FORD OTOMOTIV SANAYI A.Ş. | USD500,000,000 7.125 per cent. Notes due 2029 - GEM | XS2782775345 | 25/Apr/2024 | Listed | 25/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FORTRESS CREDIT 4 DESIGNATED ACTIVITY COMPANY | USD2,000,000,000 Asset-Backed Securities due 31 January 2060 - GEM | IE00BN92R069 | 12/Nov/2020 | Listed | 31/Jan/2060 |
| FORTRESS CREDIT BSL III LIMITED | U.S.$26,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 - GEM | USG3675LAH71 | 05/Jul/2018 | Listed | 18/Apr/2031 |
| FORTRESS CREDIT BSL III LIMITED | U.S.$29,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2031 - GEM | USG3675LAK01 | 05/Jul/2018 | Listed | 18/Apr/2031 |
| FORTRESS CREDIT BSL III LIMITED | U.S.$29,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2031 (Rule 144A) - GEM | US34960NAU00 | 05/Jul/2018 | Listed | 18/Apr/2031 |
| FORTRESS CREDIT BSL III LIMITED | U.S.$33,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2031 - GEM | USG3675LAJ38 | 05/Jul/2018 | Listed | 18/Apr/2031 |
| FORTRESS CREDIT BSL III LIMITED | U.S.$33,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2031 (Rule 144A) - GEM | US34960NAS53 | 05/Jul/2018 | Listed | 18/Apr/2031 |
| FORTRESS CREDIT BSL III LIMITED | U.S.$331,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 - GEM | USG3675LAF16 | 05/Jul/2018 | Listed | 18/Apr/2031 |
| FORTRESS CREDIT BSL III LIMITED | U.S.$331,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US34960NAL01 | 05/Jul/2018 | Listed | 18/Apr/2031 |
| FORTRESS CREDIT BSL III LIMITED | U.S.$58,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 - GEM | USG3675LAG98 | 05/Jul/2018 | Listed | 18/Apr/2031 |
| FORTRESS CREDIT BSL III LIMITED | U.S.$58,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US34960NAN66 | 05/Jul/2018 | Listed | 18/Apr/2031 |
| FORTRESS CREDIT BSL VI LIMITED | U.S.$315,000,000 Class A-R Senior Floating Rate Notes due 2031 - GEM | USG36753AA29 | 25/Jul/2018 | Listed | 23/Jul/2031 |
| FORTRESS CREDIT BSL VI LIMITED | U.S.$315,000,000 Class A-R Senior Floating Rate Notes due 2031-(Rule 144A) - GEM | US34955YAA73 | 25/Jul/2018 | Listed | 23/Jul/2031 |
| FORTRESS CREDIT BSL VI LIMITED | U.S.$35,250,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2031 - GEM | USG36753AD67 | 25/Jul/2018 | Listed | 23/Jul/2031 |
| FORTRESS CREDIT BSL VI LIMITED | U.S.$35,250,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2031-(Rule 144A) - GEM | US34955YAG44 | 25/Jul/2018 | Listed | 23/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FORTRESS CREDIT BSL VI LIMITED | U.S.$35,5000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2031 - GEM | USG36753AE41 | 25/Jul/2018 | Listed | 23/Jul/2031 |
| FORTRESS CREDIT BSL VI LIMITED | U.S.$35,5000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2031-(Rule 144A) - GEM | US34955YAJ82 | 25/Jul/2018 | Listed | 23/Jul/2031 |
| FORTRESS CREDIT BSL VI LIMITED | U.S.$36,750,000 Class B-1-R Senior Floating Rate Notes due 2031 - GEM | USG36753AC84 | 25/Jul/2018 | Listed | 23/Jul/2031 |
| FORTRESS CREDIT BSL VI LIMITED | U.S.$36,750,000 Class B-1-R Senior Floating Rate Notes due 2031-(Rule 144A) - GEM | US34955YAE95 | 25/Jul/2018 | Listed | 23/Jul/2031 |
| FORTRESS CREDIT BSL VI LIMITED | U.S.$60,000,000 Class B-2-R Senior Fixed Rate Notes due 2031 - GEM | USG36753AF16 | 25/Jul/2018 | Listed | 23/Jul/2031 |
| FORTRESS CREDIT BSL VI LIMITED | U.S.$60,000,000 Class B-2-R2 Senior Secured Fixed Rate Notes due 2031 - (Rule 144A) - GEM | US34955YAN94 | 26/Aug/2020 | Listed | 23/Jul/2031 |
| FORTRESS CREDIT BSL VI LIMITED | U.S.$60,000,000 Class B-2-R2 Senior Secured Fixed Rate Notes due 2031 - GEM | USG36753AG98 | 26/Aug/2020 | Listed | 23/Jul/2031 |
| FORTRESS CREDIT BSL XX LIMITED | U.S.$250,000,000 Class A Senior Secured Floating Rate Notes due 2037 - IAI Certificated - GEM | US349936AB07 | 21/Dec/2023 | Listed | 23/Jan/2037 |
| FORTRESS CREDIT BSL XX LIMITED | U.S.$250,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | USG36927AA20 | 21/Dec/2023 | Listed | 23/Jan/2037 |
| FORTRESS CREDIT BSL XX LIMITED | U.S.$250,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | US349936AA24 | 21/Dec/2023 | Listed | 23/Jan/2037 |
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$116,700,000 Class A-2TR Senior Secured Floating Rate Notes due 2033 - GEM | USG3645MAN95 | 19/Oct/2021 | Listed | 15/Oct/2033 |
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$116,700,000 Class A-2TR Senior Secured Floating Rate Notes due 2033 -Rule 144A - GEM | US34961JBC71 | 19/Oct/2021 | Listed | 15/Oct/2033 |
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$122,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2033 - GEM | USG3645MAR00 | 19/Oct/2021 | Listed | 15/Oct/2033 |
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$122,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2033 -Rule 144A - GEM | US34961JBJ25 | 19/Oct/2021 | Listed | 15/Oct/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$169,700,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2033 - GEM | USG3645MAQ27 | 19/Oct/2021 | Listed | 15/Oct/2033 |
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$169,700,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2033 -Rule 144A - GEM | US34961JBG85 | 19/Oct/2021 | Listed | 15/Oct/2033 |
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$173,200,000 Class B-R Senior Secured Floating Rate Notes due 2033 - GEM | USG3645MAP44 | 19/Oct/2021 | Listed | 15/Oct/2033 |
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$173,200,000 Class B-R Senior Secured Floating Rate Notes due 2033 -Rule 144A - GEM | US34961JBE38 | 19/Oct/2021 | Listed | 15/Oct/2033 |
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$488,800,000 Class A-1TR Senior Secured Floating Rate Notes due 2033 - GEM | USG3645MAL30 | 19/Oct/2021 | Listed | 15/Oct/2033 |
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$488,800,000 Class A-1TR Senior Secured Floating Rate Notes due 2033 -Rule 144A - GEM | US34961JAY01 | 19/Oct/2021 | Listed | 15/Oct/2033 |
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$75,000,000 Class A-1FR Senior Secured Fixed Rate Notes due 2033 - GEM | USG3645MAM13 | 19/Oct/2021 | Listed | 15/Oct/2033 |
| FORTRESS CREDIT OPPORTUNITIES IX CLO LIMITED | U.S.$75,000,000 Class A-1FR Senior Secured Fixed Rate Notes due 2033 -Rule 144A - GEM | US34961JBA16 | 19/Oct/2021 | Listed | 15/Oct/2033 |
| FORTRESS CREDIT OPPORTUNITIES VI CLO LIMITED | U.S.$87,500,000 Class A-1T-R Senior Secured Floating Rate Notes due 2030 - GEM | USG3644TAJ46 | 20/Aug/2018 | Listed | 10/Jul/2030 |
| FORTRESS CREDIT OPPORTUNITIES VI CLO LIMITED | U.S.$87,500,000 Class A-1T-R Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US34960JAS42 | 20/Aug/2018 | Listed | 10/Jul/2030 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | U.S.$13,900,000 Class B-F-R Senior Secured Fixed Rate Notes due 2031 - GEM | USG3646DAK49 | 01/Sep/2020 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | U.S.$13,900,000 Class B-F-R Senior Secured Fixed Rate Notes due 2031(144A) - GEM | US34961WAU99 | 01/Sep/2020 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | U.S.$30,000,000 Class A-1F-R Senior Secured Fixed Rate Notes due 2031 - GEM | USG3646DAJ75 | 01/Sep/2020 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | U.S.$30,000,000 Class A-1F-R Senior Secured Fixed Rate Notes due 2031(144A) - GEM | US34961WAS44 | 01/Sep/2020 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | USD 13,900,000 Class B-F Senior Secured Fixed Rate Notes due 2031 (Rule 144A) - GEM | US34961WAQ87 | 21/Jun/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | USD 216,600,000 Class A-1T Senior Secured Floating Rate Notes due 2031 - GEM | USG3646DAB40 | 21/Jun/2018 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | USD 216,600,000 Class A-1T Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US34961WAC91 | 21/Jun/2018 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | USD 30,000,000 Class A-1F Senior Secured Fixed Rate Notes due 2031 (Rule 144A) - GEM | US34961WAG06 | 21/Jun/2018 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | USD 42,500,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - GEM | USG3646DAG37 | 21/Jun/2018 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | USD 42,500,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 (Rule 144A) - GEM | US34961WAN56 | 21/Jun/2018 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | USD 75,000,000 Class B-T Senior Secured Floating Rate Notes due 2031 - GEM | USG3646DAE88 | 21/Jun/2018 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | USD 75,000,000 Class B-T Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US34961WAJ45 | 21/Jun/2018 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | USD 88,900,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 - GEM | USG3646DAF53 | 21/Jun/2018 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XI CLO LIMITED | USD 88,900,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 (Rule 144A) - GEM | US34961WAL90 | 21/Jun/2018 | Listed | 15/Apr/2031 |
| FORTRESS CREDIT OPPORTUNITIES XV CLO LIMITED | U.S.$116,000,000 Class A-T Senior Secured Floating Rate Notes due 2033 - GEM | USG36467AB74 | 28/May/2021 | Listed | 25/Apr/2033 |
| FORTRESS CREDIT OPPORTUNITIES XV CLO LIMITED | U.S.$116,000,000 Class A-T Senior Secured Floating Rate Notes due 2033 (144A) - GEM | US34962UAC27 | 28/May/2021 | Listed | 25/Apr/2033 |
| FORTRESS CREDIT OPPORTUNITIES XV CLO LIMITED | U.S.$24,000,000 Class B Senior Secured Floating Rate Notes due 2033 - GEM | USG36467AC57 | 28/May/2021 | Listed | 25/Apr/2033 |
| FORTRESS CREDIT OPPORTUNITIES XV CLO LIMITED | U.S.$24,000,000 Class B Senior Secured Floating Rate Notes due 2033 (144A) - GEM | US34962UAE82 | 28/May/2021 | Listed | 25/Apr/2033 |
| FORTRESS CREDIT OPPORTUNITIES XV CLO LIMITED | U.S.$32,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2033 - GEM | USG36467AD31 | 28/May/2021 | Listed | 25/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FORTRESS CREDIT OPPORTUNITIES XV CLO LIMITED | U.S.$32,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2033 (144A) - GEM | US34962UAG31 | 28/May/2021 | Listed | 25/Apr/2033 |
| FORTRESS CREDIT OPPORTUNITIES XV CLO LIMITED | U.S.$36,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2033 - GEM | USG36467AE14 | 28/May/2021 | Listed | 25/Apr/2033 |
| FORTRESS CREDIT OPPORTUNITIES XV CLO LIMITED | U.S.$36,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2033 (144A) - GEM | US34962UAJ79 | 28/May/2021 | Listed | 25/Apr/2033 |
| FORTRESS VINTAGE SECURITIES EUROPE DAC | USD 2,000,000,000 Asset-Backed Securities due 31 January 2061 - GEM | IE00BN4L9P79 | 18/Feb/2021 | Listed | 31/Jan/2061 |
| FORTUNA CONSUMER LOAN ABS 2022-1 DESIGNATED ACTIVITY COMPANY | Class A Floating Rate Asset Backed Notes - GEM | XS2473716210 | 25/May/2022 | Listed | 18/Jul/2031 |
| FORTUNA CONSUMER LOAN ABS 2022-1 DESIGNATED ACTIVITY COMPANY | Class B Floating Rate Asset Backed Notes - GEM | XS2473716723 | 25/May/2022 | Listed | 18/Jul/2031 |
| FORTUNA CONSUMER LOAN ABS 2022-1 DESIGNATED ACTIVITY COMPANY | Class C Floating Rate Asset Backed Notes - GEM | XS2473717028 | 25/May/2022 | Listed | 18/Jul/2031 |
| FORTUNA CONSUMER LOAN ABS 2022-1 DESIGNATED ACTIVITY COMPANY | Class D Floating Rate Asset Backed Notes - GEM | XS2473717457 | 25/May/2022 | Listed | 18/Jul/2031 |
| FORTUNA CONSUMER LOAN ABS 2022-1 DESIGNATED ACTIVITY COMPANY | Class E Floating Rate Asset Backed Notes - GEM | XS2473717614 | 25/May/2022 | Listed | 18/Jul/2031 |
| FORTUNA CONSUMER LOAN ABS 2022-1 DESIGNATED ACTIVITY COMPANY | Class F Floating Rate Asset Backed Notes - GEM | XS2473718000 | 25/May/2022 | Listed | 18/Jul/2031 |
| FORTUNA CONSUMER LOAN ABS 2022-1 DESIGNATED ACTIVITY COMPANY | Class G Fixed Rate Asset Backed Notes - GEM | XS2473718349 | 25/May/2022 | Listed | 18/Jul/2031 |
| FORTUNA CONSUMER LOAN ABS 2022-1 DESIGNATED ACTIVITY COMPANY | Class R Variable Rate Asset Backed Notes - GEM | XS2473718695 | 25/May/2022 | Listed | 18/Jul/2031 |
| FORTUNA CONSUMER LOAN ABS 2022-1 DESIGNATED ACTIVITY COMPANY | Class X Floating Rate Asset Backed Notes - GEM | XS2473719073 | 25/May/2022 | Listed | 18/Jul/2031 |
| FORTUNE STAR (BVI) LIMITED | €500,000,000 3.95% Senior Notes Due 2026 - GEM | XS2357132849 | 02/Jul/2021 | Listed | 02/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FORVIA S.E. | €1,200,000,000 2.750% Sustainability-Linked Senior Notes due 2027 - GEM | XS2405483301 | 10/Nov/2021 | Listed | 15/Feb/2027 |
| FORVIA S.E. | €190,000,000 2.375% Senior Notes due 2027 - GEM | XS2290556666 | 03/Feb/2021 | Listed | 15/Jun/2027 |
| FORVIA S.E. | €250,000,000 3.125% Senior Notes due 2026 - GEM | XS2075851068 | 31/Oct/2019 | Listed | 15/Jun/2026 |
| FORVIA S.E. | €300,000,000 2.625% Senior Notes due 2025 - GEM | XS2209343495 | 31/Jul/2020 | Listed | 15/Jun/2025 |
| FORVIA S.E. | €400,000,000 2.375% Senior Notes due 2029 - GEM | XS2312733871 | 22/Mar/2021 | Listed | 15/Jun/2029 |
| FORVIA S.E. | €500 million 5.125% Senior Notes due 2029 - GEM | XS2774391580 | 11/Mar/2024 | Listed | 15/Jun/2029 |
| FORVIA S.E. | €500 million 5.500% Senior Notes due 2031 - GEM | XS2774392638 | 11/Mar/2024 | Listed | 15/Jun/2031 |
| FORVIA S.E. | €500,000,000 3.125% Senior Notes due 2026 - GEM | XS1963830002 | 27/Mar/2019 | Listed | 15/Jun/2026 |
| FORVIA S.E. | €580,175,000 7.250% Sustainability-Linked Senior Notes due 2026 - GEM | XS2553825949 | 15/Nov/2022 | Listed | 15/Jun/2026 |
| FORVIA S.E. | €700,000,000 2.375% Senior Notes due 2027 - GEM | XS2081474046 | 27/Nov/2019 | Listed | 15/Jun/2027 |
| FORVIA S.E. | €700,000,000 3.750% Senior Notes due 2028 - GEM | XS2209344543 | 31/Jul/2020 | Listed | 15/Jun/2028 |
| FRESHWATER FINANCE PLC | Series 2018-1 - USD 10,000,000 Limited Recourse Secured Floating Rate Credit-Linked Notes due 2026 - GEM | XS1864382566 | 27/Aug/2018 | Listed | 17/Apr/2026 |
| FRESNILLO PLC | US$850,000,000 4.250% Senior Notes due 2050 - GEM | USG371E72B25 | 15/Oct/2020 | Listed | 02/Oct/2050 |
| FRO II EUROPE UB SECURITIES DESIGNATED ACTIVITY COMPANY | USD 2,000,000,000 Asset-Backed Security due 30 January 2041 - GEM | IE00BQ1KFB67 | 04/Sep/2014 | Listed | 30/Jan/2041 |
| FRO III EUROPE UB SECURITIES DAC | Asset-Backed Securities due 31 January 2059 - GEM | IE00BJSFQ566 | 18/Apr/2019 | Listed | 31/Jan/2059 |
| FRO III SMA EUROPE DAC | USD 2,000,000,000 Asset-Backed Securities due 31 January 2059 - GEM | IE00BJSFKW17 | 18/Apr/2019 | Listed | 31/Jan/2059 |
| FRO IV EUROPE UB SECURITIES DESIGNATED ACTIVITY COMPANY | USD1,000,000,000 Asset-Backed Securities due 31 January 2040 - GEM | IE000GVO3A42 | 16/Aug/2024 | Listed | 31/Jan/2040 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 100,000 Class X1 Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2403897205 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 100,000 Class X1 Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2403895258 | 30/Nov/2021 | Listed | 20/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 100,000 Class X2 Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2403899243 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 100,000 Class X2 Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2403897460 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 100,000 Class X3 Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2403900272 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 100,000 Class X3 Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2403900199 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 12,100,000 Class D Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2402429158 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 12,100,000 Class D Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2402428770 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 12,200,000 Class C Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2402429232 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 12,200,000 Class C Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2402428424 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 15,500,000 Class B Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2402429075 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 15,500,000 Class B Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2402428697 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 45,000,000 Class A Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2402428853 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 45,000,000 Class A Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2402428341 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 6,596,000 Class E Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2402429315 | 30/Nov/2021 | Listed | 20/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | EUR 6,596,000 Class E Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2402428937 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 100,000 Class X1 Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2403773141 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 100,000 Class X1 Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2403671147 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 100,000 Class X2 Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2403887826 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 100,000 Class X2 Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2403886000 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 100,000 Class X3 Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2403890374 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 100,000 Class X3 Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2403889525 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 13,000,000 Class C Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2402427889 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 13,000,000 Class C Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2402427376 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 13,000,000 Class D Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2402428002 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 13,000,000 Class D Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2402427459 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 15,500,000 Class E Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2402428267 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 15,500,000 Class E Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2402427616 | 30/Nov/2021 | Listed | 20/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 16,000,000 Class B Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2402427962 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 16,000,000 Class B Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2402427293 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 45,000,000 Class A Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2402427707 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 45,000,000 Class A Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2402427020 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 6,951,000 Class F Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2402428184 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FROST CMBS 2021-1 DESIGNATED ACTIVITY COMPANY | GBP 6,951,000 Class F Commercial Mortgage Backed Notes due 2033 - RegS - GEM | XS2402427533 | 30/Nov/2021 | Listed | 20/Nov/2033 |
| FTS SIP (EUROPE) DESIGNATED ACTIVITY COMPANY | USD 2000000000 Asset-Backed Security due 31 January 2041 - GEM | IE00B7547Y89 | 15/Mar/2012 | Listed | 31/Jan/2041 |
| GALAXY PIPELINE ASSETS BIDCO LIMITED | U.S.$ 1,550,000,000 2.625% Senior Secured Bonds due 2036 (the “Series B Bonds”) - GEM | XS2249741245 | 05/Nov/2020 | Listed | 31/Mar/2036 |
| GALAXY PIPELINE ASSETS BIDCO LIMITED | U.S.$1,100,000,000 1.750% Senior Secured Bonds due 2027 (the “Series A Bonds”) - GEM | XS2249740601 | 05/Nov/2020 | Listed | 30/Sep/2027 |
| GALAXY PIPELINE ASSETS BIDCO LIMITED | U.S.$1,350,000,000 3.250% Senior Secured Bonds due 2040 (the “Series C Bonds”) - GEM | XS2249741674 | 05/Nov/2020 | Listed | 30/Sep/2040 |
| GALAXY PIPELINE ASSETS BIDCO LIMITED | U.S.$1,750,000,000 2.16% Senior Secured Bonds due 2034 (the “Series D Bonds”) - GEM | XS2300185613 | 18/Feb/2021 | Listed | 31/Mar/2034 |
| GALAXY PIPELINE ASSETS BIDCO LIMITED | U.S.$2,170,000,000 2.94% Senior Secured Bonds due 2040 (the “Series E Bonds”) - GEM | XS2300197030 | 18/Feb/2021 | Listed | 30/Sep/2040 |
| GALAXY XIX CLO, LTD | USD38100000 Combination Notes due 2027 - GEM | USG26023AE46 | 04/Mar/2015 | Listed | 24/Jan/2027 |
| GALAXY XV CLO, LTD | U.S.$358,400,000 Class A-RR Senior Floating Rate Notes due 2030 - GEM | USG2602MAK83 | 15/Jun/2021 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GALAXY XV CLO, LTD | U.S.$358,400,000 Class A-RR Senior Floating Rate Notes due 2030 (144A) - GEM | US36318WAK62 | 15/Jun/2021 | Listed | 15/Oct/2030 |
| GALAXY XV CLO, LTD | U.S.$39,200,000 Class C-RR Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | USG2602MAM40 | 15/Jun/2021 | Listed | 15/Oct/2030 |
| GALAXY XV CLO, LTD | U.S.$39,200,000 Class C-RR Deferrable Mezzanine Floating Rate Notes due 2030 (144A) - GEM | US36318WAM29 | 15/Jun/2021 | Listed | 15/Oct/2030 |
| GALAXY XV CLO, LTD | U.S.$61,600,000 Class B-RR Senior Floating Rate Notes due 2030 - GEM | USG2602MAL66 | 15/Jun/2021 | Listed | 15/Oct/2030 |
| GALAXY XV CLO, LTD | U.S.$61,600,000 Class B-RR Senior Floating Rate Notes due 2030 (144A) - GEM | US36318WAL46 | 15/Jun/2021 | Listed | 15/Oct/2030 |
| GALAXY XV CLO, LTD | USD 25,200,000 Class E-R Deferrable Junior Floating Rate Notes Due 2030 - GEM | USG26026AD93 | 19/Oct/2017 | Listed | 15/Oct/2030 |
| GALAXY XV CLO, LTD | USD 30,800,000 Class D-R Deferrable Mezzanine Floating Rate Notes Due 2030 - GEM | USG2602MAH54 | 19/Oct/2017 | Listed | 15/Oct/2030 |
| GALAXY XV CLO, LTD | USD 69325000 Class A Subordinated Notes Due 2025 - GEM | USG26026AB38 | 20/Mar/2013 | Listed | 15/Apr/2025 |
| GALAXY XX CLO, LTD | USD 18,900,000 Class D-1-R Deferrable Mezzanine Floating Rate Notes due 2031 (144A) - GEM | US36320MAS70 | 05/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XX CLO, LTD | USD 18,900,000 Class D-1-R Deferrable Mezzanine Floating Rate Notes due 2031 (RegS) - GEM | USG2604XAJ57 | 05/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XX CLO, LTD | USD 18,900,000 Class D-2-R Deferrable Mezzanine Floating Rate Notes due 2031 (144A) - GEM | US36320MAU27 | 05/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XX CLO, LTD | USD 18,900,000 Class D-2-R Deferrable Mezzanine Floating Rate Notes due 2031 (RegS) - GEM | USG2604XAK21 | 05/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XX CLO, LTD | USD 27,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2031 (144A) - GEM | US36320MAQ15 | 05/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XX CLO, LTD | USD 27,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2031 (RegS) - GEM | USG2604XAH91 | 05/Apr/2018 | Listed | 20/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GALAXY XX CLO, LTD | USD 31,200,000 Class E-R Deferrable Junior Floating Rate Notes due 2031 (144A) - GEM | US36320NAJ54 | 05/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XX CLO, LTD | USD 31,200,000 Class E-R Deferrable Junior Floating Rate Notes due 2031 (RegS) - GEM | USG2604YAE44 | 05/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XX CLO, LTD | USD 361,600,000 Class A-R Senior Floating Rate Notes due 2031 (144A) - GEM | US36320MAL28 | 05/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XX CLO, LTD | USD 361,600,000 Class A-R Senior Floating Rate Notes due 2031 (RegS) - GEM | USG2604XAF36 | 05/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XX CLO, LTD | USD 48700000 Class A Subordinated Notes due 2027 - GEM | USG2604YAC87 | 01/Jul/2015 | Listed | 20/Jul/2027 |
| GALAXY XX CLO, LTD | USD 62,200,000 Class B-R Senior Floating Rate Notes due 2031 (144A) - GEM | US36320MAN83 | 05/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XX CLO, LTD | USD 62,200,000 Class B-R Senior Floating Rate Notes due 2031 (RegS) - GEM | USG2604XAG19 | 05/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 18,000,000 Class E-R Deferrable Junior Floating Rate Notes due 2031 (144A) - GEM | US36320XAM65 | 06/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 18,000,000 Class E-R Deferrable Junior Floating Rate Notes due 2031 (Reg S) - GEM | USG25898AF72 | 06/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 22,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2031 (144A) - GEM | US36320WAS52 | 06/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 22,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2031 (Reg S) - GEM | USG25895AJ55 | 06/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 24,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2031 (144A) - GEM | US36320WAQ96 | 06/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 24,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2031 (Reg S) - GEM | USG25895AH99 | 06/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 260,000,000 Class A-R Senior Floating Rate Notes due 2031 (144A) - GEM | US36320WAL00 | 06/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 260,000,000 Class A-R Senior Floating Rate Notes due 2031 (Reg S) - GEM | USG25895AF34 | 06/Apr/2018 | Listed | 20/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GALAXY XXI CLO, LTD | USD 34600000 Class A Subordinated Notes due 2031 - GEM | USG25898AD25 | 09/Dec/2015 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 44,000,000 Class B-R Senior Floating Rate Notes due 2031 (144A) - GEM | US36320WAN65 | 06/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 44,000,000 Class B-R Senior Floating Rate Notes due 2031 (Reg S) - GEM | USG25895AG17 | 06/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 8,000,000 Class F-R Deferrable Junior Floating Rate Notes due 2031 (144A) - GEM | US36320XAP96 | 06/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXI CLO, LTD | USD 8,000,000 Class F-R Deferrable Junior Floating Rate Notes due 2031 (Reg S) - GEM | USG25898AG55 | 06/Apr/2018 | Listed | 20/Apr/2031 |
| GALAXY XXII CLO, LTD. | USD 20,000,000 Combination Notes due 2028 - 144A - GEM | US36321AAG85 | 08/Aug/2018 | Listed | 16/Jul/2028 |
| GALAXY XXII CLO, LTD. | USD 20,000,000 Combination Notes due 2028. - GEM | USG26055AF38 | 15/Jul/2016 | Listed | 16/Jul/2028 |
| GALAXY XXIII CLO, LTD | USD 21,500,000 Combination Notes due 2029 - GEM | USG2589RAE83 | 31/Mar/2017 | Listed | 24/Apr/2029 |
| GALAXY XXIII CLO, LTD | USD 34,750,000 Class A Subordinated Notes due 2029 - GEM | USG2589RAB45 | 31/Mar/2017 | Listed | 24/Apr/2029 |
| GALAXY XXIV CLO, LTD | USD 22,500,000 Class E Deferrable Junior Floating Rate Notes Due 2031 - 144A - GEM | US36321CAA71 | 03/Jan/2018 | Listed | 15/Jan/2031 |
| GALAXY XXIV CLO, LTD | USD 22,500,000 Class E Deferrable Junior Floating Rate Notes Due 2031- Reg S - GEM | USG26075AA21 | 03/Jan/2018 | Listed | 15/Jan/2031 |
| GALAXY XXIV CLO, LTD | USD 28,000,000 Class C Deferrable Mezzanine Floating Rate Notes Due 2031 - 144A - GEM | US36321BAC54 | 03/Jan/2018 | Listed | 15/Jan/2031 |
| GALAXY XXIV CLO, LTD | USD 28,000,000 Class C Deferrable Mezzanine Floating Rate Notes Due 2031- Reg S - GEM | USG2607AAC74 | 03/Jan/2018 | Listed | 15/Jan/2031 |
| GALAXY XXIV CLO, LTD | USD 29,500,000 Class D Deferrable Mezzanine Floating Rate Notes Due 2031 - 144A - GEM | US36321BAD38 | 03/Jan/2018 | Listed | 15/Jan/2031 |
| GALAXY XXIV CLO, LTD | USD 29,500,000 Class D Deferrable Mezzanine Floating Rate Notes Due 2031- Reg S - GEM | USG2607AAD57 | 03/Jan/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GALAXY XXIV CLO, LTD | USD 320,000,000 Class A Senior Floating Rate Notes Due 2031 - 144A - GEM | US36321BAA98 | 03/Jan/2018 | Listed | 15/Jan/2031 |
| GALAXY XXIV CLO, LTD | USD 320,000,000 Class A Senior Floating Rate Notes Due 2031 - Reg S - GEM | USG2607AAA19 | 03/Jan/2018 | Listed | 15/Jan/2031 |
| GALAXY XXIV CLO, LTD | USD 46,750,000 Class A Sudordinated Notes due 2031 - 144A - GEM | US36321CAB54 | 03/Jan/2018 | Listed | 15/Jan/2031 |
| GALAXY XXIV CLO, LTD | USD 46,750,000 Class A Sudordinated Notes due 2031- Reg S - GEM | USG26075AB04 | 03/Jan/2018 | Listed | 15/Jan/2031 |
| GALAXY XXIV CLO, LTD | USD 60,000,000 Class B Senior Floating Rate Notes Due 2031 - 144A - GEM | US36321BAB71 | 03/Jan/2018 | Listed | 15/Jan/2031 |
| GALAXY XXIV CLO, LTD | USD 60,000,000 Class B Senior Floating Rate Notes Due 2031- Reg S - GEM | USG2607AAB91 | 03/Jan/2018 | Listed | 15/Jan/2031 |
| GALAXY XXIX CLO, LTD. | USD 57,625,000 Class A Subordinated Notes due 2026- 144A - GEM | US36318UAB08 | 15/Aug/2018 | Listed | 15/Nov/2026 |
| GALAXY XXIX CLO, LTD. | USD 57,625,000 Class A Subordinated Notes due 2026- reg S - GEM | USG2601XAB58 | 15/Aug/2018 | Listed | 15/Nov/2026 |
| GALAXY XXVII CLO, LTD. | USD 20,000,000 Class C Deferrable Mezzanine Floating Rate Notes Due 2031 - 144A - GEM | US36320UAG58 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 20,000,000 Class C Deferrable Mezzanine Floating Rate Notes Due 2031 - RegS - GEM | USG2589UAD30 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 22,000,000 Class E Deferrable Junior Floating Rate Notes Due 2031 - 144A - GEM | US36320VAA61 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 22,000,000 Class E Deferrable Junior Floating Rate Notes Due 2031 - RegS - GEM | USG2589VAA73 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 24,000,000 Class D Deferrable Mezzanine Floating Rate Notes Due 2031 - 144A - GEM | US36320UAJ97 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 24,000,000 Class D Deferrable Mezzanine Floating Rate Notes Due 2031 - RegS - GEM | USG2589UAE13 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 24,840,000 Class B-1 Senior Floating Rate Notes Due 2031 - 144A - GEM | US36320UAE01 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 24,840,000 Class B-1 Senior Floating Rate Notes Due 2031 - RegS - GEM | USG2589UAC56 | 26/Apr/2018 | Listed | 16/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GALAXY XXVII CLO, LTD. | USD 254,000,000 Class A Senior Floating Rate Notes Due 2031 - 144A - GEM | US36320UAC45 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 254,000,000 Class A Senior Floating Rate Notes Due 2031 - RegS - GEM | USG2589UAB73 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 44,250,000 Class A Sudordinated Notes due 2031 - 144A - GEM | US36320EAC03 | 25/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 44,250,000 Class A Sudordinated Notes due 2031 - RegS. - GEM | USG25812AB79 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 8,000,000 Class F Deferrable Junior Floating Rate Notes Due 2031 - 144A - GEM | US36320VAC28 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVII CLO, LTD. | USD 8,000,000 Class F Deferrable Junior Floating Rate Notes Due 2031 - RegS - GEM | USG2589VAB56 | 26/Apr/2018 | Listed | 16/May/2031 |
| GALAXY XXVIII CLO, LTD | Class A Subordinated Notes due 2031 - 144A - GEM | US36320FAC77 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class A Subordinated Notes due 2031 - RegS - GEM | USG2603CAB93 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class A-1 Senior Floating Rate Notes Due 2031 - 144A - GEM | US36321JAC80 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class A-1 Senior Floating Rate Notes Due 2031 - RegS - GEM | USG2608AAB82 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class A-2 Senior Floating Rate Notes Due 2031 - 144A - GEM | US36321JAE47 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class A-2 Senior Floating Rate Notes Due 2031 - RegS - GEM | USG2608AAC65 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class B Senior Floating Rate Notes Due 2031 - RegS - GEM | USG2608AAD49 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class B-1 Senior Floating Rate Notes Due 2031 - 144A - GEM | US36321JAG94 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class C Deferrable Mezzanine Floating Rate Notes Due 2031 - 144A - GEM | US36321JAJ34 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class C Deferrable Mezzanine Floating Rate Notes Due 2031 - RegS - GEM | USG2608AAE22 | 15/Aug/2018 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GALAXY XXVIII CLO, LTD | Class D Deferrable Mezzanine Floating Rate Notes Due 2031 - 144A - GEM | US36321JAL89 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class D Deferrable Mezzanine Floating Rate Notes Due 2031 - RegS - GEM | USG2608AAF96 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class E Deferrable Junior Floating Rate Notes Due 2031 - 144A - GEM | US36321KAA97 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class E Deferrable Junior Floating Rate Notes Due 2031 - RegS - GEM | USG26084AA46 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class F Deferrable Junior Floating Rate Notes Due 2031 - 144A - GEM | US36321KAC53 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALAXY XXVIII CLO, LTD | Class F Deferrable Junior Floating Rate Notes Due 2031 - RegS - GEM | USG26084AB29 | 15/Aug/2018 | Listed | 15/Jul/2031 |
| GALILEO SECURITIES (IRELAND) DAC | Series 2021-1 - EUR 7,761,000 Class A2 Floating Rate Secured Instruments due 2031 - GEM | XS2342697047 | 09/Jun/2021 | Listed | 20/Feb/2031 |
| GALILEO SECURITIES (IRELAND) DAC | Series 2021-1 - JPY 14,000,000,000 Class A1J Fixed Rate Secured Instruments due 2031 - GEM | XS2342696825 | 09/Jun/2021 | Listed | 20/Feb/2031 |
| GALILEO SECURITIES (IRELAND) DAC | Series 2021-1 - USD 50,000,000 Class A1U Fixed Rate Secured Instruments due 2031 - GEM | XS2342696742 | 09/Jun/2021 | Listed | 20/Feb/2031 |
| GALLERIA CDO V LTD | 12,000 Preference Shares - GEM - GEM | KYG090761118 | 27/Sep/2002 | Listed | 27/Sep/2037 |
| GANYMEDE LIMITED | SERIES 2019-112 - SERIES 2019-112 USD 20,000,000 Variable Rate Credit Linked Secured Notes due 2028 - GEM | XS2064262764 | 17/Oct/2019 | Listed | 25/Sep/2028 |
| GANYMEDE LIMITED | SERIES 2019-80 - SERIES 2019-80 USD 10,000,000 Variable Rate Credit Linked Secured Notes due 2029 - GEM | XS2038531146 | 22/Aug/2019 | Listed | 05/Dec/2029 |
| GANYMEDE LIMITED | Series 2019-97 - USD 20,000,000 Floating Rate Credit Linked Secured Notes due 2028 - GEM | XS2051399827 | 30/Sep/2019 | Listed | 25/Sep/2028 |
| GARRISON BSL CLO 2016-1 LTD. | USD 18,000,000 Class D Secured Deferrable Floating Rate Notes due 2028 - GEM | USG38515AA32 | 11/Oct/2016 | Listed | 20/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GARRISON BSL CLO 2016-1 LTD. | USD 2,000,000 Class C-2 Secured Deferrable Floating Rate Notes due 2028 - GEM | USG38516AF02 | 11/Oct/2016 | Listed | 20/Oct/2028 |
| GARRISON BSL CLO 2016-1 LTD. | USD 22,000,000 Class C-1 Secured Deferrable Floating Rate Notes due 2028 - GEM | USG38516AE37 | 11/Oct/2016 | Listed | 20/Oct/2028 |
| GARRISON BSL CLO 2016-1 LTD. | USD 24,000,000 Class B Secured Deferrable Floating Rate Notes due 2028 - GEM | USG38516AD53 | 11/Oct/2016 | Listed | 20/Oct/2028 |
| GARRISON BSL CLO 2016-1 LTD. | USD 254,000,000 Class A 1 Senior Secured Floating Rate Notes due 2028 - GEM | USG38516AA15 | 11/Oct/2016 | Listed | 20/Oct/2028 |
| GARRISON BSL CLO 2016-1 LTD. | USD 38,090,000 Subordinated Notes due 2028 - GEM | USG38515AB15 | 11/Oct/2016 | Listed | 20/Oct/2028 |
| GARRISON BSL CLO 2016-1 LTD. | USD 48,000,000 Class A 2 Senior Secured Floating Rate Notes due 2028 - GEM | USG38516AC70 | 11/Oct/2016 | Listed | 20/Oct/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 177,380,000 Class A-1 Senior Secured Floating Rate Notes due 2028 - GEM | USG3728JAB29 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 177,380,000 Class A-1 Senior Secured Floating Rate Notes due 2028 (Rule 144A) - GEM | US36656AAC27 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 19,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG37285AA40 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 19,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2028 (Rule 144A) (Rule 144A) - GEM | US36656QAA13 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 2,000,000 Class X Senior Secured Floating Rate Notes due 2028 - GEM | USG3728JAA46 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 2,000,000 Class X Senior Secured Floating Rate Notes due 2028 (Rule 144A) - GEM | US36656AAA60 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 22,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG3728JAG16 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 22,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2028 (Rule 144A) - GEM | US36656AAN81 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 23,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG3728JAF33 | 06/Jul/2018 | Listed | 13/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GARRISON BSL CLO 2018-1 LTD. | USD 23,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2028 (Rule 144A) - GEM | US36656AAL26 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 25,000,000 Class A-3 Senior Secured Fixed Rate Notes due 2028 - GEM | USG3728JAD84 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 25,000,000 Class A-3 Senior Secured Fixed Rate Notes due 2028 (Rule 144A) - GEM | US36656AAG31 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 31,650,000 Subordinated Notes due 2028 - GEM | USG37285AC06 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 31,650,000 Subordinated Notes due 2028 (Rule 144A) - GEM | US36656QAE35 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 44,000,000 Class B Senior Secured Floating Rate Notes due 2028 - GEM | USG3728JAE67 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 44,000,000 Class B Senior Secured Floating Rate Notes due 2028 (Rule 144A) - GEM | US36656AAJ79 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 57,620,000 Class A-2 Senior Secured Floating Rate Notes due 2028 - GEM | USG3728JAC02 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 57,620,000 Class A-2 Senior Secured Floating Rate Notes due 2028 (Rule 144A) - GEM | US36656AAE82 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 7,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG37285AB23 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON BSL CLO 2018-1 LTD. | USD 7,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2028 (Rule 144A) - GEM | US36656QAC78 | 06/Jul/2018 | Listed | 13/Jul/2028 |
| GARRISON FUNDING 2018-1 LP | USD 13,000,000 Class C Secured Deferrable Floating Rate Notes due 2027 - 144a - GEM | US36655YAE77 | 22/Mar/2018 | Listed | 20/Mar/2027 |
| GARRISON FUNDING 2018-1 LP | USD 13,000,000 Class C Secured Deferrable Floating Rate Notes due 2027 - GEM | USG38525AE44 | 22/Mar/2018 | Listed | 20/Mar/2027 |
| GARRISON FUNDING 2018-1 LP | USD 158,300,000 Class A-1T Senior Secured Floating Rate Notes due 2027 - 144a - GEM | US36655YAB39 | 22/Mar/2018 | Listed | 20/Mar/2027 |
| GARRISON FUNDING 2018-1 LP | USD 158,300,000 Class A-1T Senior Secured Floating Rate Notes due 2027 - GEM | USG38525AB05 | 22/Mar/2018 | Listed | 20/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GARRISON FUNDING 2018-1 LP | USD 23,500,000 Class B Secured Deferrable Floating Rate Notes due 2027 - 144a - GEM | US36655YAD94 | 22/Mar/2018 | Listed | 20/Mar/2027 |
| GARRISON FUNDING 2018-1 LP | USD 23,500,000 Class B Secured Deferrable Floating Rate Notes due 2027 - GEM | USG38525AD60 | 22/Mar/2018 | Listed | 20/Mar/2027 |
| GARRISON FUNDING 2018-1 LP | USD 36,700,000 Class A-2 Senior Secured Floating Rate Notes due 2027 - 144a - GEM | US36655YAC12 | 22/Mar/2018 | Listed | 20/Mar/2027 |
| GARRISON FUNDING 2018-1 LP | USD 36,700,000 Class A-2 Senior Secured Floating Rate Notes due 2027 - GEM | USG38525AC87 | 22/Mar/2018 | Listed | 20/Mar/2027 |
| GARRISON MML CLO 2019-1 LP | U.S.$10,000,000 Class C Secured Deferrable Floating Rate Notes due 2031 - (Rule 144A) - GEM | US36656RAR21 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$10,000,000 Class C Secured Deferrable Floating Rate Notes due 2031 - GEM | USG38570AH37 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$19,000,000 Class B Secured Deferrable Floating Rate Notes due 2031 - (Rule 144A) - GEM | US36656RAP64 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$19,000,000 Class B Secured Deferrable Floating Rate Notes due 2031 - GEM | USG38570AG53 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$24,000,000 Class A-2T Senior Secured Floating Rate Notes due 2031 - (Rule 144A) - GEM | US36656RAK77 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$24,000,000 Class A-2T Senior Secured Floating Rate Notes due 2031 - GEM | USG38570AE06 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$26,000,000 Class A-2F Senior Secured Fixed Rate Notes due 2031 - (Rule 144A) - GEM | US36656RAM34 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$26,000,000 Class A-2F Senior Secured Fixed Rate Notes due 2031 - GEM | USG38570AF70 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$3,000,000 Class X Senior Secured Floating Rate Notes due 2031 - (Rule 144A) - GEM | US36656RAA95 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$3,000,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG38570AA83 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$50,000,000 Class A-1F Senior Secured Fixed Rate Notes due 2031 - (Rule 144A) - GEM | US36656RAF82 | 03/Sep/2019 | Listed | 20/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GARRISON MML CLO 2019-1 LP | U.S.$50,000,000 Class A-1F Senior Secured Fixed Rate Notes due 2031 - GEM | USG38570AC40 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$50,000,000 Class A-1T Senior Secured Floating Rate Notes due 2031 - (Rule 144A) - GEM | US36656RAD35 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$50,000,000 Class A-1T Senior Secured Floating Rate Notes due 2031 - GEM | USG38570AB66 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$74,000,000 Class A-1S Senior Secured Floating Rate Notes due 2031 - (Rule 144A) - GEM | US36656RAH49 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GARRISON MML CLO 2019-1 LP | U.S.$74,000,000 Class A-1S Senior Secured Floating Rate Notes due 2031 - GEM | USG38570AD23 | 03/Sep/2019 | Listed | 20/Jul/2031 |
| GAS NETWORKS IRELAND | Series 1 - Issue of EUR500,000,000 1.375 per cent. Notes due 5 December 2026 - GEM | XS1529684695 | 05/Dec/2016 | Listed | 05/Dec/2026 |
| GAS NETWORKS IRELAND | Series 2 - Issue of EUR125,000,000 2.250 per cent. Notes due 5 December 2036 - GEM | XS1529684349 | 05/Dec/2016 | Listed | 05/Dec/2036 |
| GAS NETWORKS IRELAND | Series 3 - EUR 300,000,000 0.125 per cent. Notes due 4 December 2024 - GEM | XS2088659789 | 04/Dec/2019 | Listed | 04/Dec/2024 |
| GAS NETWORKS IRELAND | Series 4 - Issue of EUR300,000,000 3.250 per cent. Notes due 12 September 2030 - GEM | XS2897313859 | 12/Sep/2024 | Listed | 12/Sep/2030 |
| GDZ ELEKTRIK DAĞITIM ANONIM ŞIRKETI | U.S.$400,000,000 9.000% Senior Notes due 2029 - 144A - GEM | US36270TAA16 | 15/Oct/2024 | Listed | 15/Oct/2029 |
| GDZ ELEKTRIK DAĞITIM ANONIM ŞIRKETI | U.S.$400,000,000 9.000% Senior Notes due 2029 - Reg S - GEM | XS2911134604 | 15/Oct/2024 | Listed | 15/Oct/2029 |
| GE CAPITAL INTERNATIONAL FUNDING COMPANY UNLIMITED COMPANY | Issue of USD 300,917,000 Global Medium-Term Notes, Series US MTN A – Tranche 3 - GEM | US36164Q6M56 | 08/Jul/2016 | Listed | 15/Nov/2025 |
| GE CAPITAL INTERNATIONAL FUNDING COMPANY UNLIMITED COMPANY | Issue of USD 6,905,219,000 Global Medium-Term Notes, Series US MTN A –Tranche 4 - GEM | US36164QNA21 | 08/Jul/2016 | Listed | 15/Nov/2035 |
| GE CAPITAL INTERNATIONAL FUNDING COMPANY UNLIMITED COMPANY | USD 1,198,000 Global Medium-Term Notes, Series US MTN A –Tranche 3 - GEM | US36164PFG00 | 26/Oct/2015 | Listed | 15/Nov/2025 |
| GE CAPITAL INTERNATIONAL FUNDING COMPANY UNLIMITED COMPANY | USD 19,824,000 Global Medium-Term Notes, Series US MTN A – Tranche 3 - GEM | US36164NFG51 | 26/Oct/2015 | Listed | 15/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GE CAPITAL INTERNATIONAL FUNDING COMPANY UNLIMITED COMPANY | USD 520,000 Global Medium-Term Notes, Series US MTN A – Tranche 4 - GEM | US36164NFH35 | 26/Oct/2015 | Listed | 15/Nov/2035 |
| GE CAPITAL INTERNATIONAL FUNDING COMPANY UNLIMITED COMPANY | USD 57,179,000 Global Medium-Term Notes, Series US MTN A –Tranche 4 - GEM | US36164PFH82 | 26/Oct/2015 | Listed | 15/Nov/2035 |
| GENERATE CLO 2 LTD | USD 63,650,000 Subordinated Notes Due 2031 (144A) - GEM | US98625RAC34 | 13/Dec/2017 | Listed | 22/Jan/2031 |
| GENERATE CLO 2 LTD | USD 63,650,000 Subordinated Notes Due 2031 (Reg S) - GEM | USG9847BAB20 | 13/Dec/2017 | Listed | 22/Jan/2031 |
| GENERATE CLO 3 LTD | USD 53,700,000 Subordinated Notes Due 2029 - GEM | USG98472AB28 | 29/Jun/2016 | Listed | 20/Oct/2029 |
| GENERATE CLO 7 LTD | Class A-1 Floating Rate Notes due 2033 (144A) - GEM | US98625DAA81 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class A-1 Floating Rate Notes due 2033 (Reg S) - GEM | USG9847DAA03 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class A-2 Fixed Rate Notes due 2033 (144A) - GEM | US98625DAJ90 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class A-2 Fixed Rate Notes due 2033 (Reg S) - GEM | USG9847DAE25 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class B-1 Floating Rate Notes due 2033 (144A) - GEM | US98625DAC48 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class B-1 Floating Rate Notes due 2033 (Reg S) - GEM | USG9847DAB85 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class B-2 Fixed Rate Notes due 2033 (144A) - GEM | US98625DAL47 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class B-2 Fixed Rate Notes due 2033 (Reg S) - GEM | USG9847DAF99 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class C Deferrable Floating Rate Notes due 2033 (144A) - GEM | US98625DAE04 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class C Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | USG9847DAC68 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class D Deferrable Floating Rate Notes due 2033 (144A) - GEM | US98625DAG51 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class D Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | USG9847DAD42 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GENERATE CLO 7 LTD | Class E Deferrable Floating Rate Notes due 2033 (144A) - GEM | US98625FAA30 | 11/Feb/2020 | Listed | 22/Jan/2033 |

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|---|---|---|---|---|---|
| GENERATE CLO 7 LTD | Class E Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | USG9847FAA50 | 11/Feb/2020 | Listed | 22/Jan/2033 |
| GEORGIA GLOBAL UTILITIES JSC | U.S.$300,000,000 8.875% Notes due 2029 - GEM | XS2868179396 | 25/Jul/2024 | Listed | 25/Jul/2029 |
| GETLINK SE | €700 million 3.500% Senior Secured Notes due 2025 - GEM | XS2247623643 | 30/Oct/2020 | Listed | 30/Oct/2025 |
| GILPIN INVESTMENTS DESIGNATED ACTIVITY COMPANY | USD1,100,000,000 Asset-Backed Securities due 2043 - GEM | IE000FDRIYJ9 | 27/Dec/2023 | Listed | 17/Apr/2043 |
| GLENBROOK PARK CLO DAC | €16,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2633755306 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €16,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2633755488 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €18,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2633754911 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €18,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2633755058 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2633754598 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2633754671 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2633755132 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2633755215 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €30,675,000 Class Z-1 Notes due 2036 (Reg S) - GEM | XS2633755728 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €30,675,000 Class Z-1 Notes due 2036 (Rule 144A) - GEM | XS2633755991 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €30,675,000 Class Z-2 Notes due 2036 (Reg S) - GEM | XS2633756023 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €30,675,000 Class Z-2 Notes due 2036 (Rule 144A) - GEM | XS2633756296 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €30,675,000 Subordinated Notes due 2036 (Reg S) - GEM | XS2633756379 | 12/Jul/2023 | Listed | 21/Jul/2036 |

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| GLENBROOK PARK CLO DAC | €30,675,000 Subordinated Notes due 2036 (Rule 144A) - GEM | XS2633756452 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €34,300,000 Class B Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2633754754 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLENBROOK PARK CLO DAC | €34,300,000 Class B Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2633754838 | 12/Jul/2023 | Listed | 21/Jul/2036 |
| GLM, 2015-1 LLC | USD 1,200,000 Series A/Class B Notes due 2029 - GEM | USU3618CAC20 | 03/Nov/2017 | Listed | 22/Sep/2029 |
| GLM, 2015-1 LLC | USD 12,775,000 Series A/Class A-1 Notes due 2029 - GEM | USU3618CAA63 | 03/Nov/2017 | Listed | 22/Sep/2029 |
| GLM, 2015-1 LLC | USD 2,425,000 Series A/Class A-2 Notes due 2029 - GEM | USU3618CAB47 | 03/Nov/2017 | Listed | 22/Sep/2029 |
| GLOBAL ASSET PROGRAMME LIMITED | Series 20 - EUR 15000000 Secured Instalment Notes due 2030 - GEM | XS0137002654 | 23/Jun/2014 | Listed | 30/Jun/2030 |
| GLOBAL LOAN OPPORTUNITIES S.A. | EUR 626,870,000 Participating Notes due February 2032 - GEM | LU1194086366 | 24/Feb/2015 | Listed | 17/Feb/2032 |
| GLOBALWORTH REAL ESTATE INVESTMENTS LIMITED | €262,109,200 6.25% Senior Notes due 2029 - GEM | XS2809858561 | 25/Apr/2024 | Listed | 31/Mar/2029 |
| GLOBALWORTH REAL ESTATE INVESTMENTS LIMITED | €313,350,400 6.25% Senior Notes due 2030 - GEM | XS2809868446 | 25/Apr/2024 | Listed | 31/Mar/2030 |
| GOLD FIELDS OROGEN HOLDING (BVI) LIMITED | U.S.$500,000,000 6.125 per cent. Guaranteed Notes due 2029 - 144A - GEM | US38060AAC80 | 15/May/2019 | Listed | 15/May/2029 |
| GOLD FIELDS OROGEN HOLDING (BVI) LIMITED | U.S.$500,000,000 6.125 per cent. Guaranteed Notes due 2029 - RegS - GEM | XS1993965950 | 15/May/2019 | Listed | 15/May/2029 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 2 DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS1911598966 | 20/Dec/2018 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 2 DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1911601265 | 20/Dec/2018 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 2 DESIGNATED ACTIVITY COMPANY | EUR 35,470,000 Subordinated Notes due 2032 - GEM | XS1911600887 | 20/Dec/2018 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 2 DESIGNATED ACTIVITY COMPANY | EUR 35,470,000 Subordinated Notes due 2032 (Rule 144A) - GEM | XS1911603048 | 20/Dec/2018 | Listed | 20/Jan/2032 |

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|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €10,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2027911580 | 04/Sep/2019 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €10,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2027911317 | 04/Sep/2019 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €2,300,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS2027907802 | 04/Sep/2019 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €2,300,000 Class X Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2027907984 | 04/Sep/2019 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - GEM | XS2377775817 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes- (Rule 144A) - GEM | XS2377776112 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2377774091 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes- (Rule 144A) - GEM | XS2377774257 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Voting Notes - (Rule 144A) - GEM | XS2377774174 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2377773952 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - GEM | XS2377776203 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes- (Rule 144A) - GEM | XS2377776385 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2377774414 | 10/Sep/2021 | Listed | 20/Jan/2032 |

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|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - Non-Voting Notes- (Rule 144A) - GEM | XS2377774687 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - Voting Notes - GEM | XS2377774331 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - Voting Notes- (Rule 144A) - GEM | XS2377774505 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - GEM | XS2377776625 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes- (Rule 144A) - GEM | XS2377776898 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2377775221 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes- (Rule 144A) - GEM | XS2377775577 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS2377775148 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €25,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes- (Rule 144A) - GEM | XS2377775494 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €26,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2027911077 | 04/Sep/2019 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €26,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2027911408 | 04/Sep/2019 | Listed | 20/Jan/2032 |

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|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - GEM | XS2377776971 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes- (Rule 144A) - GEM | XS2377777193 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes - GEM | XS2377775734 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Non-Voting Notes- (Rule 144A) - GEM | XS2377776039 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes - GEM | XS2377775650 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - Voting Notes- (Rule 144A) - GEM | XS2377775908 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €29,160,000 Subordinated Notes due 2032 - GEM | XS2027911663 | 04/Sep/2019 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €29,160,000 Subordinated Notes due 2032 (Rule 144A) - GEM | XS2027911747 | 04/Sep/2019 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €8,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - Exchangeable Non-Voting Notes - GEM | XS2377776468 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €8,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - Exchangeable Non-Voting Notes- (Rule 144A) - GEM | XS2377776542 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €8,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - Non-Voting Notes - GEM | XS2377774844 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €8,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - Non-Voting Notes- (Rule 144A) - GEM | XS2377775064 | 10/Sep/2021 | Listed | 20/Jan/2032 |

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|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €8,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - Voting Notes - GEM | XS2377774760 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 3 DAC | €8,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - Voting Notes- (Rule 144A) - GEM | XS2377774927 | 10/Sep/2021 | Listed | 20/Jan/2032 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €10,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2363583217 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €10,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 -(Rule 144A) - GEM | XS2363583308 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €182,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2363580544 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €182,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2363580973 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €182,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2363580460 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €182,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2363580890 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €182,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2363580387 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €182,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes- (Rule 144A) - GEM | XS2363580627 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2363580114 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 -(Rule 144A) - GEM | XS2363580205 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €21,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2363583134 | 20/Jul/2021 | Listed | 20/Jul/2034 |

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|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €21,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 -(Rule 144A) - GEM | XS2363583050 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2363581864 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2363582086 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2363581948 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2363582243 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2363581781 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2363582169 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2363582672 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2363582912 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2363582599 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2363582839 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangebale Non-Voting Notes - GEM | XS2363582326 | 20/Jul/2021 | Listed | 20/Jul/2034 |

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|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangebale Non-Voting Notes-(Rule 144A) - GEM | XS2363582755 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €34,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2363581278 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €34,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2363581518 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €34,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2363581351 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €34,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2363581609 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €34,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2363581195 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €34,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2363581435 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €37,800,000 Subordinated Notes due 2031 - GEM | XS2190584206 | 10/Jul/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 4 DAC | €37,800,000 Subordinated Notes due 2031 (Rule 144A) - GEM | XS2190584388 | 10/Jul/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €13,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2308303630 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €13,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2308304018 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2308300537 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 -(Rule 144A) - GEM | XS2308300610 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €20,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2308303713 | 14/Apr/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €20,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034-(Rule 144A) - GEM | XS2308303804 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €22,525,000 Subordinated Notes due 2034 - GEM | XS2308304109 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €22,525,000 Subordinated Notes due 2034-(Rule 144A) - GEM | XS2308303986 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €252,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2308301006 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €252,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2308301261 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €252,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2308300883 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €252,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2308301188 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €252,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2308300701 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €252,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2308301345 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2308302400 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2308302749 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2308302236 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2308302582 | 14/Apr/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2308302319 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2308302665 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2308303127 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2308303556 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2308302822 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2308303390 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2308303044 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2308303473 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €36,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2308301691 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €36,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes-(Rule 144A) - GEM | XS2308302079 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €36,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2308301428 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €36,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes-(Rule 144A) - GEM | XS2308301857 | 14/Apr/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €36,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2308301774 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 5 DAC | €36,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Voting Notes-(Rule 144A) - GEM | XS2308301931 | 14/Apr/2021 | Listed | 20/Apr/2034 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €16,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2852130371 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €16,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2852130298 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2852130025 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2852129951 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €2,125,000 Class X Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2852128714 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €2,125,000 Class X Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2852128631 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €226,500,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2852128987 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €226,500,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2852128805 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €24,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2852129522 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €24,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2852129449 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €30,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2852129878 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €30,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2852129795 | 22/Jul/2024 | Listed | 20/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €42,500,000 Subordinated Notes due 2037 - GEM | XS2461971728 | 24/Feb/2023 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €42,500,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2461972023 | 24/Feb/2023 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €45,700,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2852129100 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 6 DAC | €45,700,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2852129019 | 22/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2827790994 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2827790564 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2827790309 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2827790481 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2827789129 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2827789046 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2827790135 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2827789806 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2827789475 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2827789392 | 12/Jul/2024 | Listed | 20/Jul/2037 |

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|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €26,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2827790218 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €26,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2827790051 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €28,600,000 Subordinated Notes due 2037 - 144A - GEM | XS2827790721 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €28,600,000 Subordinated Notes due 2037 - Reg S - GEM | XS2827790648 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2827789715 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2827789988 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €6,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2827789632 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT EUR CLO 7 DESIGNATED ACTIVITY COMPANY | €6,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2827789558 | 12/Jul/2024 | Listed | 20/Jul/2037 |
| GOLDENTREE LOAN MANAGEMENT US CLO 1, LTD. | USD 46,250,000 Subordinated Notes due 2029 - GEM | USG3960GAE91 | 18/Apr/2017 | Listed | 20/Apr/2029 |
| GOLDENTREE LOAN MANAGEMENT US CLO 16, LTD. | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Accredited Investors - GEM | US38090AAD00 | 28/Dec/2023 | Listed | 20/Jan/2034 |
| GOLDENTREE LOAN MANAGEMENT US CLO 16, LTD. | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USG3961FAH31 | 28/Dec/2023 | Listed | 20/Jan/2034 |
| GOLDENTREE LOAN MANAGEMENT US CLO 16, LTD. | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US38090AAC27 | 28/Dec/2023 | Listed | 20/Jan/2034 |
| GOLDENTREE LOAN MANAGEMENT US CLO 2, LTD. | USD 14,500,000 Class F Junior Deferrable Floating Rate Notes due 2030 - GEM | USG3960VAC03 | 04/Jan/2018 | Listed | 28/Nov/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 2, LTD. | USD 14,500,000 Class F Junior Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US38136PAE16 | 04/Jan/2018 | Listed | 28/Nov/2030 |

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|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT US CLO 2, LTD. | USD 44,708,000 Class C Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG3960TAF87 | 04/Jan/2018 | Listed | 28/Nov/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 2, LTD. | USD 44,708,000 Class C Mezzanine Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US38136MAL28 | 04/Jan/2018 | Listed | 28/Nov/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 2, LTD. | USD 44,708,000 Class E Junior Deferrable Floating Rate Notes due 2030 - GEM | USG3960VAA47 | 04/Jan/2018 | Listed | 28/Nov/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 2, LTD. | USD 44,708,000 Class E Junior Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US38136PAA93 | 04/Jan/2018 | Listed | 28/Nov/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 2, LTD. | USD 48,015,000 Subordinated Notes due 2030 - GEM | USG3960VAE68 | 04/Jan/2018 | Listed | 28/Nov/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 2, LTD. | USD 48,015,000 Subordinated Notes due 2030 (Rule 144A) - GEM | US38136PAJ03 | 04/Jan/2018 | Listed | 28/Nov/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 2, LTD. | USD 49,542,000 Class D Mezzanine Deferrable Floating Rate Notes due 2030 - GEM | USG3960TAH44 | 04/Jan/2018 | Listed | 28/Nov/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 2, LTD. | USD 49,542,000 Class D Mezzanine Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US38136MAQ15 | 04/Jan/2018 | Listed | 28/Nov/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 15,400,000 Class F Junior Deferrable Floating Rate Notes due April 2030 - 144A - GEM | US38138AAC62 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 15,400,000 Class F Junior Deferrable Floating Rate Notes due April 2030 - GEM | USG3960XAB85 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 18,000,000 Class B-2 Senior Secured Fixed Rate Notes due April 2030 - GEM | USG3960YAE08 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 24,500,000 Class A-J Senior Secured Floating Rate Notes due April 2030 - 144A - GEM | US38138BAE02 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 24,500,000 Class A-J Senior Secured Floating Rate Notes due April 2030 - GEM | USG3960YAC42 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 28,000,000 Class E Junior Deferrable Floating Rate Notes due April 2030 - 144A - GEM | US38138AAA07 | 30/May/2018 | Listed | 20/Apr/2030 |

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|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 28,000,000 Class E Junior Deferrable Floating Rate Notes due April 2030 - GEM | USG3960XAA03 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 38,000,000 Class B-1 Senior Secured Floating Rate Notes due April 2030 - 144A - GEM | US38138BAG59 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 38,000,000 Class B-1 Senior Secured Floating Rate Notes due April 2030 - GEM | USG3960YAD25 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 427,000,000 Class A Senior Secured Floating Rate Notes due April 2030 - 144A - GEM | US38138BAC46 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 427,000,000 Class A Senior Secured Floating Rate Notes due April 2030 - GEM | USG3960YAB68 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 43,750,000 Class D Mezzanine Deferrable Floating Rate Notes due April 2030 - 144A - GEM | US38138BAN01 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 43,750,000 Class D Mezzanine Deferrable Floating Rate Notes due April 2030 - GEM | USG3960YAG55 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 52,400,000 Subordinated Notes due April 2030 - 144A - GEM | US38138AAE29 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 52,400,000 Subordinated Notes due April 2030 - GEM | USG3960XAC68 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 57,750,000 Class C Mezzanine Deferrable Floating Rate Notes due April 2030 - 144A - GEM | US38138BAL45 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 3, LTD. | USD 57,750,000 Class C Mezzanine Deferrable Floating Rate Notes due April 2030 - GEM | USG3960YAF72 | 30/May/2018 | Listed | 20/Apr/2030 |
| GOLDENTREE LOAN MANAGEMENT US CLO 4, LTD. | U.S.$16,500,000 Class F Junior Deferrable Floating Rate Notes due April 2031 - GEM | USG39614AB13 | 11/Mar/2019 | Listed | 24/Apr/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 4, LTD. | U.S.$16,500,000 Class F Junior Deferrable Floating Rate Notes due April 2031 (Rule 144A) - GEM | US38138CAC29 | 11/Mar/2019 | Listed | 24/Apr/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 4, LTD. | U.S.$29,000,000 Class E Junior Deferrable Floating Rate Notes due April 2031 - GEM | USG39614AA30 | 11/Mar/2019 | Listed | 24/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT US CLO 4, LTD. | U.S.$29,000,000 Class E Junior Deferrable Floating Rate Notes due April 2031 (Rule 144A) - GEM | US38138CAA62 | 11/Mar/2019 | Listed | 24/Apr/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 4, LTD. | U.S.$56,500,000 Subordinated Notes due April 2031 - GEM | USG39614AC95 | 11/Mar/2019 | Listed | 24/Apr/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 4, LTD. | U.S.$56,500,000 Subordinated Notes due April 2031 (Rule 144A) - GEM | US38138CAE84 | 11/Mar/2019 | Listed | 24/Apr/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 5, LTD | U.S.$12,000,000 Class F Junior Deferrable Floating Rate Notes due October 2032 - GEM | USG3962QAB17 | 20/Aug/2019 | Listed | 20/Oct/2032 |
| GOLDENTREE LOAN MANAGEMENT US CLO 5, LTD | U.S.$12,000,000 Class F Junior Deferrable Floating Rate Notes due October 2032 -(Rule 144A) - GEM | US38138EAC84 | 20/Aug/2019 | Listed | 20/Oct/2032 |
| GOLDENTREE LOAN MANAGEMENT US CLO 5, LTD | U.S.$25,500,000 Class E Junior Deferrable Floating Rate Notes due October 2032 - GEM | USG3962QAA34 | 20/Aug/2019 | Listed | 20/Oct/2032 |
| GOLDENTREE LOAN MANAGEMENT US CLO 5, LTD | U.S.$25,500,000 Class E Junior Deferrable Floating Rate Notes due October 2032 -(Rule 144A) - GEM | US38138EAA29 | 20/Aug/2019 | Listed | 20/Oct/2032 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - GEM | USG3961NAD50 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$13,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (Rule 144A) - GEM | US38136NAD84 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$18,000,000 Class E Junior Deferrable Floating Rate Notes due 2031 - GEM | USG3961QAA43 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$18,000,000 Class E Junior Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US38136QAA76 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$2,700,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG3961NAA12 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$2,700,000 Class X Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US38136NAA46 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$25,875,000 Class C Mezzanine Deferrable Floating Rate Notes due 2031 - GEM | USG3961NAE34 | 25/Aug/2020 | Listed | 20/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$25,875,000 Class C Mezzanine Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US38136NAE67 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$27,000,000 Class D Mezzanine Deferrable Floating Rate Notes due 2031 - GEM | USG3961NAF09 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$27,000,000 Class D Mezzanine Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US38136NAF33 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$279,450,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG3961NAB94 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$279,450,000 Class A Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US38136NAB29 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$49,050,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG3961NAC77 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$49,050,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US38136NAC02 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$5,625,000 Class F Junior Deferrable Floating Rate Notes due 2031 - GEM | USG3961QAB26 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN MANAGEMENT US CLO 8, LTD. | U.S.$5,625,000 Class F Junior Deferrable Floating Rate Notes due 2031(Rule 144A) - GEM | US38136QAB59 | 25/Aug/2020 | Listed | 20/Jul/2031 |
| GOLDENTREE LOAN OPPORTUNITIES IX, LIMITED | USD 57000000 Subordinated Notes due 2026 - GEM | USG39666AC92 | 11/Nov/2014 | Listed | 29/Oct/2026 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | U.S.$46,700,000 Subordinated Notes due 2031 - GEM | USG39630AC53 | 06/Nov/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | U.S.$46,700,000 Subordinated Notes due 2031 (Rule 144A) - GEM | US38137JAE47 | 06/Nov/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 33,000,000 Class C-R-2 Mezzanine Deferrable Floating Rate Notes due 2031 - GEM | USG3964FAH04 | 15/Jan/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 33,000,000 Class C-R-2 Mezzanine Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US38137HBY36 | 15/Jan/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 340,000,000 Class A-R-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG3964FAF48 | 15/Jan/2018 | Listed | 18/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 340,000,000 Class A-R-2 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US38137HBU14 | 15/Jan/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 35,000,000 Class E-R-2 Junior Deferrable Floating Rate Notes due 2031 - GEM | USG39630AR23 | 15/Jan/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 35,000,000 Class E-R-2 Junior Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US38137JBG85 | 15/Jan/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 36,500,000 Class D-R-2 Mezzanine Deferrable Floating Rate Notes due 2031 - GEM | USG3964FAJ69 | 15/Jan/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 36,500,000 Class D-R-2 Mezzanine Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US38137HCA41 | 15/Jan/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 55,000,000 Class B-R-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG3964FAG21 | 15/Jan/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 55,000,000 Class B-R-2 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US38137HBW79 | 15/Jan/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 7,500,000 Class F-R-2 Junior Deferrable Floating Rate Notes due 2031 - GEM | USG39630AS06 | 15/Jan/2018 | Listed | 18/Jan/2031 |
| GOLDENTREE LOAN OPPORTUNITIES XI LIMITED | USD 7,500,000 Class F-R-2 Junior Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US38137JBJ25 | 15/Jan/2018 | Listed | 18/Jan/2031 |
| GOLDMAN SACHS INTERNATIONAL | Series 2020-09 - Issue of AUD 300,000,000 Senior Secured Extendible Floating Rate Notes - GEM | XS2224458500 | 09/Sep/2020 | Listed | 09/Apr/2026 |
| GOLDMAN SACHS INTERNATIONAL | Series 2021-17 - Senior Secured Extendible Fixed Rate Notes due 16 April 2025 - GEM | XS2418771593 | 15/Dec/2021 | Listed | 16/Apr/2025 |
| GOLDMAN SACHS INTERNATIONAL | Series 2023-12 - SERIES 2023-12 SENIOR SECURED EXTENDIBLE FIXED RATE NOTES - GEM | XS2680859043 | 14/Sep/2023 | Listed | 14/Sep/2029 |
| GOLDMAN SACHS INTERNATIONAL | Series 2024-01 - SENIOR SECURED FIXED RATE NOTES - GEM | XS2754450612 | 22/Feb/2024 | Listed | 24/Feb/2025 |
| GOLUB CAPITAL PARTNER CLO 68(B), LTD. | U.S.$62,500,000 Class B Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | USG2630QAB52 | 01/Aug/2023 | Listed | 25/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLUB CAPITAL PARTNER CLO 68(B), LTD. | U.S.$62,500,000 Class B Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | US38179QAC15 | 01/Aug/2023 | Listed | 25/Jul/2036 |
| GOLUB CAPITAL PARTNERS ABS FUNDING 2024-2 | U.S.$205,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US38180AAA79 | 05/Sep/2024 | Listed | 25/Jul/2034 |
| GOLUB CAPITAL PARTNERS ABS FUNDING 2024-2 | U.S.$205,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USU3825PAA67 | 05/Sep/2024 | Listed | 25/Jul/2034 |
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 21,250,000 Class C-R Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US38176DAE94 | 02/May/2018 | Listed | 20/Apr/2031 |
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 21,250,000 Class C-R Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG26342AC26 | 02/May/2018 | Listed | 20/Apr/2031 |
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 22,500,000 Class E-R Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US38176BAA17 | 02/May/2018 | Listed | 20/Apr/2031 |
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 22,500,000 Class E-R Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG26341AA86 | 02/May/2018 | Listed | 20/Apr/2031 |
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 226,000,000 Class A-1-R Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US38176DAA72 | 02/May/2018 | Listed | 20/Apr/2031 |
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 226,000,000 Class A-1-R Senior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG26342AA69 | 02/May/2018 | Listed | 20/Apr/2031 |
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 26,250,000 Class D-R Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US38176DAG43 | 02/May/2018 | Listed | 20/Apr/2031 |
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 26,250,000 Class D-R Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG26342AD09 | 02/May/2018 | Listed | 20/Apr/2031 |
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 30,000,000 Class A-2-R Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US38176DAJ81 | 02/May/2018 | Listed | 20/Apr/2031 |
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 30,000,000 Class A-2-R Senior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG26342AE81 | 02/May/2018 | Listed | 20/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 42,000,000 Class B-R Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US38176DAC39 | 02/May/2018 | Listed | 20/Apr/2031 |
| GOLUB CAPITAL PARTNERS CLO 26(B)-R LTD. | USD 42,000,000 Class B-R Senior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG26342AB43 | 02/May/2018 | Listed | 20/Apr/2031 |
| GOLUB CAPITAL PARTNERS CLO 28(M)-R2 | U.S.$19,350,000 Class A-2 Senior Secured Floating Rate Notes due 2038 (144A) - GEM | US38180FAC23 | 06/Sep/2024 | Listed | 11/May/2038 |
| GOLUB CAPITAL PARTNERS CLO 28(M)-R2 | U.S.$19,350,000 Class A-2 Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | USU3827HAB07 | 06/Sep/2024 | Listed | 11/May/2038 |
| GOLUB CAPITAL PARTNERS CLO 28(M)-R2 | U.S.$323,850,000 Class A-1-RRR Senior Secured Floating Rate Notes due 2038 (144A) - GEM | US38180FAA66 | 06/Sep/2024 | Listed | 11/May/2038 |
| GOLUB CAPITAL PARTNERS CLO 28(M)-R2 | U.S.$323,850,000 Class A-1-RRR Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | USU3827HAA24 | 06/Sep/2024 | Listed | 11/May/2038 |
| GOLUB CAPITAL PARTNERS CLO 28(M)-R2 | U.S.$33,250,000 Class B Senior Secured Floating Rate Notes due 2038 (144A) - GEM | US38180FAE88 | 06/Sep/2024 | Listed | 11/May/2038 |
| GOLUB CAPITAL PARTNERS CLO 28(M)-R2 | U.S.$33,250,000 Class B Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | USU3827HAC89 | 06/Sep/2024 | Listed | 11/May/2038 |
| GOLUB CAPITAL PARTNERS CLO 28(M)-R2 | U.S.$44,300,000 Class C Secured Deferrable Floating Rate Notes due 2038 (144A) - GEM | US38180FAG37 | 06/Sep/2024 | Listed | 11/May/2038 |
| GOLUB CAPITAL PARTNERS CLO 28(M)-R2 | U.S.$44,300,000 Class C Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | USU3827HAD62 | 06/Sep/2024 | Listed | 11/May/2038 |
| GOLUB CAPITAL PARTNERS CLO 49(M)-R | U.S.$403,300,000 Class A-R Senior Secured Floating Rate Notes due 2033 (144A) - GEM | US38178GAA85 | 21/Oct/2021 | Listed | 26/Aug/2033 |
| GOLUB CAPITAL PARTNERS CLO 49(M)-R | U.S.$403,300,000 Class A-R Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | USU3827GAA41 | 21/Oct/2021 | Listed | 26/Aug/2033 |
| GOLUB CAPITAL PARTNERS CLO 49(M)-R | U.S.$44,850,000 Class D-R Secured Deferrable Floating Rate Notes due 2033 (144A) - GEM | US38178GAG55 | 21/Oct/2021 | Listed | 26/Aug/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLUB CAPITAL PARTNERS CLO 49(M)-R | U.S.$44,850,000 Class D-R Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | USU3827GAD89 | 21/Oct/2021 | Listed | 26/Aug/2033 |
| GOLUB CAPITAL PARTNERS CLO 49(M)-R | U.S.$59,800,000 Class C-R Secured Deferrable Floating Rate Notes due 2033 (144A) - GEM | US38178GAE08 | 21/Oct/2021 | Listed | 26/Aug/2033 |
| GOLUB CAPITAL PARTNERS CLO 49(M)-R | U.S.$59,800,000 Class C-R Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | USU3827GAC07 | 21/Oct/2021 | Listed | 26/Aug/2033 |
| GOLUB CAPITAL PARTNERS CLO 49(M)-R | U.S.$74,750,000 Class B-R Senior Secured Floating Rate Notes due 2033 (144A) - GEM | US38178GAC42 | 21/Oct/2021 | Listed | 26/Aug/2033 |
| GOLUB CAPITAL PARTNERS CLO 49(M)-R | U.S.$74,750,000 Class B-R Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | USU3827GAB24 | 21/Oct/2021 | Listed | 26/Aug/2033 |
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$13,500,000 Class D-1 Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US38172WAG69 | 06/Nov/2020 | Listed | 20/Oct/2031 |
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$13,500,000 Class D-1 Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG26240AD69 | 06/Nov/2020 | Listed | 20/Oct/2031 |
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$13,500,000 Class D-2 Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US38172WAJ09 | 06/Nov/2020 | Listed | 20/Oct/2031 |
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$13,500,000 Class D-2 Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG26240AE43 | 06/Nov/2020 | Listed | 20/Oct/2031 |
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$15,750,000 Class E Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US38177AAA25 | 06/Nov/2020 | Listed | 20/Oct/2031 |
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$15,750,000 Class E Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG2624CAA65 | 06/Nov/2020 | Listed | 20/Oct/2031 |
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$22,500,000 Class C Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US38172WAE12 | 06/Nov/2020 | Listed | 20/Oct/2031 |
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$22,500,000 Class C Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG26240AC86 | 06/Nov/2020 | Listed | 20/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$270,000,000 Class A Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US38172WAA99 | 06/Nov/2020 | Listed | 20/Oct/2031 |
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$270,000,000 Class A Senior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG26240AA21 | 06/Nov/2020 | Listed | 20/Oct/2031 |
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$72,000,000 Class B Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US38172WAC55 | 06/Nov/2020 | Listed | 20/Oct/2031 |
| GOLUB CAPITAL PARTNERS CLO 50(B), LTD. | U.S.$72,000,000 Class B Senior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG26240AB04 | 06/Nov/2020 | Listed | 20/Oct/2031 |
| GOLUB CAPITAL PARTNERS CLO 62(B)-R, LTD. | U.S.$256,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 (144A) - GEM | US38180HAA23 | 06/Nov/2024 | Listed | 15/Oct/2037 |
| GOLUB CAPITAL PARTNERS CLO 62(B)-R, LTD. | U.S.$256,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG2632RAA35 | 06/Nov/2024 | Listed | 15/Oct/2037 |
| GOLUB CAPITAL PARTNERS CLO 66(B) | Issue of U.S.$248,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | USG2633VAA38 | 25/Apr/2023 | Listed | 25/Apr/2036 |
| GOLUB CAPITAL PARTNERS CLO 66(B) | Issue of U.S.$248,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | US38179MAA45 | 25/Apr/2023 | Listed | 25/Apr/2036 |
| GOLUB CAPITAL PARTNERS CLO 69(M) | U.S.$580,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | USU3832FAA94 | 01/Nov/2023 | Listed | 09/Nov/2036 |
| GOLUB CAPITAL PARTNERS CLO 69(M) | U.S.$580,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | US38179UAB44 | 01/Nov/2023 | Listed | 09/Nov/2036 |
| GOLUB CAPITAL PARTNERS CLO 76(B), LTD. | U.S.$288,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (144A) - GEM | US38180BAA52 | 24/Sep/2024 | Listed | 25/Oct/2037 |
| GOLUB CAPITAL PARTNERS CLO 76(B), LTD. | U.S.$288,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG2623DAA57 | 24/Sep/2024 | Listed | 25/Oct/2037 |
| GOLUB CAPITAL PARTNERS SHORT DURATION 2022-1-R | €90,000,000 Class A-2R Senior Secured Floating Rate Notes due 2033 (144A) - GEM | XS2837874945 | 09/Jul/2024 | Listed | 25/Jul/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GOLUB CAPITAL PARTNERS SHORT DURATION 2022-1-R | €90,000,000 Class A-2R Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | XS2837866339 | 09/Jul/2024 | Listed | 25/Jul/2033 |
| GOLUB CAPITAL PARTNERS SHORT DURATION 2022-1-R | U.S.$644,300,000 Class A-1R Senior Secured Floating Rate Notes due 2033 (144A) - GEM | US38179FAS02 | 09/Jul/2024 | Listed | 25/Jul/2033 |
| GOLUB CAPITAL PARTNERS SHORT DURATION 2022-1-R | U.S.$644,300,000 Class A-1R Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | USU3831TAK89 | 09/Jul/2024 | Listed | 25/Jul/2033 |
| GRAINGER PLC | £350,000,000 3.000 per cent. Guaranteed Secured Notes due 2030 - GEM | XS2189763878 | 03/Jul/2020 | Listed | 03/Jul/2030 |
| GRAINGER PLC | GBP 350,000,000 3.375 per cent. Guaranteed Secured Notes due 2028 - GEM | XS1790055229 | 24/Apr/2018 | Listed | 24/Apr/2028 |
| GREAT LAKES CLO 2014-1, LTD. | USD 10,500,000 Class F-R Deferrable Mezzanine Floating Rate Notes due 2029 - GEM | USG41644AE85 | 31/Oct/2017 | Listed | 15/Oct/2029 |
| GREAT LAKES CLO 2014-1, LTD. | USD 208,200,000 Class A-R Senior Floating Rate Notes due 2029 - GEM | USG41640AF39 | 31/Oct/2017 | Listed | 15/Oct/2029 |
| GREAT LAKES CLO 2014-1, LTD. | USD 21,900,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2029 - GEM | USG41640AJ50 | 31/Oct/2017 | Listed | 15/Oct/2029 |
| GREAT LAKES CLO 2014-1, LTD. | USD 28,500,000 Class E-R Deferrable Mezzanine Floating Rate Notes due 2029 - GEM | USG41644AD03 | 31/Oct/2017 | Listed | 15/Oct/2029 |
| GREAT LAKES CLO 2014-1, LTD. | USD 34,600,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2029 - GEM | USG41640AH94 | 31/Oct/2017 | Listed | 15/Oct/2029 |
| GREAT LAKES CLO 2014-1, LTD. | USD 38200000 Subordinated Notes Due 2025 - GEM | USG41644AC20 | 05/Jun/2014 | Listed | 15/Apr/2025 |
| GREAT LAKES CLO 2014-1, LTD. | USD 42,700,000 Class B-R Floating Rate Notes due 2029 - GEM | USG41640AG12 | 31/Oct/2017 | Listed | 15/Oct/2029 |
| GREAT LAKES CLO 2015-1, LTD | USD 193,300,000 Class A-R Senior Floating Rate Notes due 2030 - GEM | USG4164VAG35 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 193,300,000 Class A-R Senior Floating Rate Notes due 2030 (Rule 144A) - GEM | US39055TAN81 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 23,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | USG4164VAK47 | 22/Jan/2018 | Listed | 16/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GREAT LAKES CLO 2015-1, LTD | USD 23,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2030 (Rule 144A) - GEM | US39055TAU25 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 26,600,000 Class E-R Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | USG41645AD77 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 26,600,000 Class E-R Deferrable Mezzanine Floating Rate Notes due 2030 (Rule 144A) - GEM | US39055UAG04 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 28,100,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | USG4164VAJ73 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 28,100,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2030 (Rule 144A) - GEM | US39055TAS78 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 3,700,000 Class X Senior Floating Rate Notes due 2030 - GEM | USG4164VAF51 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 3,700,000 Class X Senior Floating Rate Notes due 2030 (Rule 144A) - GEM | US39055TAL26 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 36,962,470 Subordinated Notes due 2030 (Rule 144A) - GEM | US39055UAE55 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 41,100,000 Class B-R Floating Rate Notes due 2030 - GEM | USG4164VAH18 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 41,100,000 Class B-R Floating Rate Notes due 2030 (Rule 144A) - GEM | US39055TAQ13 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 9,800,000 Class F-R Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | USG41645AE50 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD 9,800,000 Class F-R Deferrable Mezzanine Floating Rate Notes due 2030 (Rule 144A) - GEM | US39055UAJ43 | 22/Jan/2018 | Listed | 16/Jan/2030 |
| GREAT LAKES CLO 2015-1, LTD | USD36,962,470 Subordinated Notes Due 2030 - GEM | USG41645AC94 | 18/Aug/2015 | Listed | 16/Jan/2030 |
| GREAT-WEST LIFECO INC. | €500,000,000 4.700% Bonds due 2029 - GEM | XS2552362704 | 16/Nov/2022 | Listed | 16/Nov/2029 |
| GREAT-WEST LIFECO INC. | EUR 500000000 1.750% Bonds due 2026 - GEM | XS1528141788 | 07/Dec/2016 | Listed | 07/Dec/2026 |
| GREENSHORE FINANCE DESIGNATED ACTIVITY COMPANY | SERIES 2019-02 - SERIES 2019-02 JPY 1,400,000,000 Floating Rate Secured Notes due 2030 - GEM | XS1995759534 | 21/May/2019 | Listed | 28/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GREENSHORE FINANCE DESIGNATED ACTIVITY COMPANY | Series 2022-03 - USD 110,000,000 Fixed Rate Secured Note due 2025 - GEM | XS2473418544 | 26/May/2022 | Listed | 12/May/2025 |
| GREYWOLF CLO II, LTD | U.S.$10,000,000 Class B-2 Senior Secured Deferrable Fixed Rate Notes due 2034 - GEM | USG41222AR49 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$10,000,000 Class B-2 Senior Secured Deferrable Fixed Rate Notes due 2034 (Rule 144A) - GEM | US398079BG70 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$12,500,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG41222AT05 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$12,500,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US398079BL65 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$15,000,000 Class A-1J Senior Secured Floating Rate Notes due 2034 - GEM | USG41222AM51 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$15,000,000 Class A-1J Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | US398079AY95 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$16,250,000 Class D Secured Deferrable Floating Rate Notes due 2034 - GEM | USG41218AG63 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$16,250,000 Class D Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US39808GAN60 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$17,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG41222AS22 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$17,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US398079BJ10 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$20,000,000 Class B-1 Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG41222AQ65 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$20,000,000 Class B-1 Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US398079BE23 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$22,000,000 Class A2-b Senior Secured Fixed Rate Notes due 2034 - GEM | USG41222AP82 | 18/May/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GREYWOLF CLO II, LTD | U.S.$22,000,000 Class A2-b Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | US398079BC66 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$29,277,200 Subordinated Notes (Class A) due 2034 (Rule 144A) - GEM | US39808GAJ58 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$3,000,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | USG41222AK95 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$3,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | US398079AU73 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$300,000,000 Class A-1S Senior Secured Floating Rate Notes due 2034 - GEM | USG41222AL78 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$300,000,000 Class A-1S Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | US398079AW30 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$43,000,000 Class A2-a Senior Secured Floating Rate Notes due 2034 - GEM | USG41222AN35 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | U.S.$43,000,000 Class A2-a Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | US398079BA01 | 18/May/2021 | Listed | 15/Apr/2034 |
| GREYWOLF CLO II, LTD | USD 0 Subordinated Notes (Class A) due 2029 - GEM | USG41218AE16 | 18/Oct/2017 | Listed | 15/Oct/2029 |
| GREYWOLF CLO II, LTD | USD 16,000,000 Subordinated Notes (Class B) due 2029 - GEM | USG41218AF80 | 18/Oct/2017 | Listed | 15/Oct/2029 |
| GREYWOLF CLO II, LTD | USD 18,400,000 Class D-R Senior Secured Deferrable Floating Rate notes due 2029 - GEM | USG41218AD33 | 18/Oct/2017 | Listed | 15/Oct/2029 |
| GREYWOLF CLO II, LTD | USD 21,800,000 Class C-R Senior Secured Deferable Floating rate Notes due 2029 - GEM | USG41222AJ23 | 18/Oct/2017 | Listed | 15/Oct/2029 |
| GREYWOLF CLO II, LTD | USD 248,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2029 - GEM | USG41222AF01 | 18/Oct/2017 | Listed | 15/Oct/2029 |
| GREYWOLF CLO II, LTD | USD 33,300,000 Class B-R Senior Secured Deferable Floating Rate Notes due 2029 - GEM | USG41222AH66 | 18/Oct/2017 | Listed | 15/Oct/2029 |
| GREYWOLF CLO II, LTD | USD 46,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2029 - GEM | USG41222AG83 | 18/Oct/2017 | Listed | 15/Oct/2029 |
| GREYWOLF CLO V, LTD | USD 0 Subordinated Notes (Class A) due 2031 - GEM | USG4121TAD75 | 31/Jan/2018 | Listed | 25/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GREYWOLF CLO V, LTD | USD 0 Subordinated Notes (Class A) due 2031 (Rule 144A) - GEM | US39808TAG31 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 105,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2031 - GEM | USG4121RAG41 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 105,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US39808PAN69 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4121TAC92 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US39808TAE82 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 42,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4121RAJ89 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 42,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US39808PAS56 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 420,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2031 - GEM | USG4121RAF67 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 420,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US39808PAL04 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 50,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4121RAH24 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 50,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US39808PAQ90 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 63,900,000 Subordinated Notes (Class B) due 2031 - GEM | USG4121TAE58 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 63,900,000 Subordinated Notes (Class B) due 2031 (Rule 144A) - GEM | US39808TAJ79 | 31/Jan/2018 | Listed | 25/Jan/2031 |
| GREYWOLF CLO V, LTD | USD 63,900,000 Subordinated Notes due 25 January 2031 - GEM | USG4121TAB10 | 29/Apr/2015 | Listed | 25/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GREYWOLF CLO VI, LTD. | USD 18,500,000 Class D Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US39809HAA14 | 08/May/2018 | Listed | 26/Apr/2031 |
| GREYWOLF CLO VI, LTD. | USD 18,500,000 Class D Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4121HAA98 | 08/May/2018 | Listed | 26/Apr/2031 |
| GREYWOLF CLO VI, LTD. | USD 301,700,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US39809GAA31 | 08/May/2018 | Listed | 26/Apr/2031 |
| GREYWOLF CLO VI, LTD. | USD 301,700,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG4121GAA16 | 08/May/2018 | Listed | 26/Apr/2031 |
| GREYWOLF CLO VI, LTD. | USD 32,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US39809GAG01 | 08/May/2018 | Listed | 26/Apr/2031 |
| GREYWOLF CLO VI, LTD. | USD 32,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4121GAD54 | 08/May/2018 | Listed | 26/Apr/2031 |
| GREYWOLF CLO VI, LTD. | USD 49,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US39809GAE52 | 08/May/2018 | Listed | 26/Apr/2031 |
| GREYWOLF CLO VI, LTD. | USD 49,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4121GAC71 | 08/May/2018 | Listed | 26/Apr/2031 |
| GREYWOLF CLO VI, LTD. | USD 54,700,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US39809GAC96 | 08/May/2018 | Listed | 26/Apr/2031 |
| GREYWOLF CLO VI, LTD. | USD 54,700,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG4121GAB98 | 08/May/2018 | Listed | 26/Apr/2031 |
| GREYWOLF CLO VII, LTD. | U.S.$15,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4123CAA83 | 28/Sep/2018 | Listed | 20/Oct/2031 |
| GREYWOLF CLO VII, LTD. | U.S.$15,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US39809BAA44 | 28/Sep/2018 | Listed | 20/Oct/2031 |
| GREYWOLF CLO VII, LTD. | U.S.$27,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4123AAC83 | 28/Sep/2018 | Listed | 20/Oct/2031 |
| GREYWOLF CLO VII, LTD. | U.S.$27,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US39809AAE82 | 28/Sep/2018 | Listed | 20/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GREYWOLF CLO VII, LTD. | U.S.$27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4123AAD66 | 28/Sep/2018 | Listed | 20/Oct/2031 |
| GREYWOLF CLO VII, LTD. | U.S.$27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US39809AAG31 | 28/Sep/2018 | Listed | 20/Oct/2031 |
| GREYWOLF CLO VII, LTD. | U.S.$272,250,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG4123AAA28 | 28/Sep/2018 | Listed | 20/Oct/2031 |
| GREYWOLF CLO VII, LTD. | U.S.$272,250,000 Class A-1 Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US39809AAA60 | 28/Sep/2018 | Listed | 20/Oct/2031 |
| GREYWOLF CLO VII, LTD. | U.S.$44,000,000 Subordinated Notes due 2031 - GEM | USG4123CAB66 | 28/Sep/2018 | Listed | 20/Oct/2031 |
| GREYWOLF CLO VII, LTD. | U.S.$44,000,000 Subordinated Notes due 2031-(Rule 144A) - GEM | US39809BAC00 | 28/Sep/2018 | Listed | 20/Oct/2031 |
| GREYWOLF CLO VII, LTD. | U.S.$69,750,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG4123AAB01 | 28/Sep/2018 | Listed | 20/Oct/2031 |
| GREYWOLF CLO VII, LTD. | U.S.$69,750,000 Class A-2 Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US39809AAC27 | 28/Sep/2018 | Listed | 20/Oct/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €11,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Regulation S) - GEM | XS1903440292 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €11,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | XS1903440458 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B Senior Secured Fixed Rate due 2031 - CM Non-Voting Notes RegS - GEM | XS2309454549 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B Senior Secured Fixed Rate due 2031 - CM Voting Notes - RegS - GEM | XS2309454200 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B Senior Secured Fixed Rate due 2031- CMExchangeable Non-Voting Notes RegS - GEM | XS2309454465 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2031-CM Exchangeable Non-Voting Notes-144A - GEM | XS2309454622 | 31/Mar/2021 | Listed | 21/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2031-CM Non-Voting Notes -144A - GEM | XS2309454978 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2031-CM Voting Notes -144A - GEM | XS2309454895 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - CMExchangeable Non-Voting Notes - RegS - GEM | XS2309453814 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031- CM Exchangeable Non-Voting Notes-144A - GEM | XS2309454119 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031- CM Non-Voting Notes - RegS - GEM | XS2309453905 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031- CM Non-Voting Notes -144A - GEM | XS2309454382 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031- CM Voting Notes - RegS - GEM | XS2309453731 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €20,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031- CM Voting Notes -144A - GEM | XS2309454036 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €24,450,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Regulation S) - GEM | XS1903440029 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €24,450,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | XS1903440532 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CMExchangeable Non-Voting Notes -RegS - GEM | XS2309455785 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031- CM Exchangeable Non-Voting Notes -144A - GEM | XS2309456080 | 31/Mar/2021 | Listed | 21/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031- CM Non- Voting Notes - RegS - GEM | XS2309455603 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031- CM Non-Voting Notes -144A - GEM | XS2309455942 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031- CM Voting Notes - RegS - GEM | XS2309455868 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031- CM Voting Notes -144A - GEM | XS2309456163 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €264,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031- CM Exchangeable Non-Voting Notes -144A - GEM | XS2309452923 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €264,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031- CM Non-Voting Notes -144A - GEM | XS2309452840 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €264,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031- CM Non-Voting Notes - RegS - GEM | XS2309452501 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €264,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031- CM Voting Notes - RegS - GEM | XS2309452410 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €264,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031- CM Voting Notes -144A - GEM | XS2309452766 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €264,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031- CMExchangeable Non-Voting Notes - RegS - GEM | XS2309452683 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €31,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - CM Exchangeable Non- Voting Notes - Reg S - GEM | XS2309455199 | 31/Mar/2021 | Listed | 21/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €31,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non- Voting Notes - Reg S - GEM | XS2309456916 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €31,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS2309455272 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €31,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031-CM Exchangeable Non-Voting Notes -144A - GEM | XS2309455439 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €31,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031-CM Non Voting Notes -144A - GEM | XS2309455355 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €31,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031-CM Voting Notes -144A - GEM | XS2309455512 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €8,750,000 Class A-1B Senior Secured Floating Rate Notes due 2031 -CM Exchangeable Non-Voting Notes -144A - GEM | XS2309453574 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €8,750,000 Class A-1B Senior Secured Floating Rate Notes due 2031 -CM Non-Voting Notes -144A - GEM | XS2309453657 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €8,750,000 Class A-1B Senior Secured Floating Rate Notes due 2031- CM Non-Voting Notes - RegS - GEM | XS2309453145 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €8,750,000 Class A-1B Senior Secured Floating Rate Notes due 2031 -CM Voting Notes - RegS - GEM | XS2309453061 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €8,750,000 Class A-1B Senior Secured Floating Rate Notes due 2031-CMExchangeable Non-Voting Notes - RegS - GEM | XS2309453228 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | €8,750,000 Class A-1B Senior Secured Floating Rate Notes due 2031-CM Voting Notes -144A - GEM | XS2309453491 | 31/Mar/2021 | Listed | 21/Nov/2031 |
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 48,700,000 Subordinated Notes due 2029 144A - GEM | XS1464952149 | 31/Mar/2021 | Listed | 15/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GRIFFITH PARK CLO DESIGNATED ACTIVITY COMPANY | EUR 48,700,000 Subordinated Notes due 2029 Reg S - GEM | XS1464953030 | 31/Mar/2021 | Listed | 15/Oct/2029 |
| GRIFOLS, S.A. | $705,000,000 4.750% Senior Notes due 2028 - GEM | USE57009AA55 | 11/Oct/2021 | Listed | 15/Oct/2028 |
| GRIFOLS, S.A. | $705,000,000 4.750% Senior Notes due 2028 (144A) - GEM | US39843UAA07 | 11/Oct/2021 | Listed | 15/Oct/2028 |
| GRIFOLS, S.A. | €1,300,000,000 7.500% Senior Secured Notes due 2030 - GEM | XS2805352064 | 11/Jul/2024 | Listed | 01/May/2030 |
| GRIFOLS, S.A. | €1,300,000,000 7.500% Senior Secured Notes due 2030 - GEM | XS2805351843 | 11/Jul/2024 | Listed | 01/May/2030 |
| GRIFOLS, S.A. | €770,000,000 2.250% Senior Secured Notes due 2027 (144A) - GEM | XS2077647365 | 15/Nov/2019 | Listed | 15/Nov/2027 |
| GRIFOLS, S.A. | €770,000,000 2.250% Senior Secured Notes due 2027 (Reg S) - GEM | XS2077646391 | 15/Nov/2019 | Listed | 15/Nov/2027 |
| GRIFOLS, S.A. | €905,000,000 1.625% Senior Secured Notes due 2025 (144A). - GEM | XS2076836639 | 15/Nov/2019 | Listed | 15/Feb/2025 |
| GRIFOLS, S.A. | €905,000,000 1.625% Senior Secured Notes due 2025 (Reg S) - GEM | XS2076836555 | 15/Nov/2019 | Listed | 15/Feb/2025 |
| GRIFOLS, S.A. | EUR 1,400,000,000 3.875% Senior Notes due 2028 (144A) - GEM | XS2393002519 | 11/Oct/2021 | Listed | 15/Oct/2028 |
| GRIFOLS, S.A. | EUR 1,400,000,000 3.875% Senior Notes due 2028 - GEM | XS2393001891 | 11/Oct/2021 | Listed | 15/Oct/2028 |
| GRIPPEN PARK CLO, LTD. | USD 59,370,000 Subordinated Notes due 2030 - GEM | USG4133EAB05 | 28/Mar/2017 | Listed | 20/Jan/2030 |
| GROSVENOR PLACE CLO 2022-1 DAC | €34,550,000 Subordinated Notes due 2035 Reg S Notes - GEM | XS2551764801 | 24/Nov/2022 | Listed | 24/Nov/2035 |
| GROSVENOR PLACE CLO 2022-1 DAC | €34,550,000 Subordinated Notes due 2035 Rule 144A Notes - GEM | XS2551764983 | 24/Nov/2022 | Listed | 24/Nov/2035 |
| GROSVENOR PLACE CLO 2022-1 DAC | €52,000,000 Class B Senior Secured Floating Rate Notes due 2038 144A - GEM | XS2790864495 | 17/May/2024 | Listed | 24/May/2038 |
| GROSVENOR PLACE CLO 2022-1 DAC | €52,000,000 Class B Senior Secured Floating Rate Notes due 2038 Reg S - GEM | XS2790864065 | 17/May/2024 | Listed | 24/May/2038 |
| GRUPO BIMBO, S.A.B. DE C.V. | U.S.$600,000,000 4.000% Senior Notes due 2049 - GEM | USP4949BAP96 | 01/Oct/2019 | Listed | 06/Sep/2049 |
| GRUPO BIMBO, S.A.B. DE C.V. | USD 500000000 4.875% Notes due 2044 - GEM | USP4949BAK00 | 27/Jun/2014 | Listed | 27/Jun/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| GRUPO BIMBO, S.A.B. DE C.V. | USD 650,000,000 4.700% Senior Notes due 2047 - GEM | USP4R52QAC92 | 13/Nov/2017 | Listed | 10/Nov/2047 |
| GRUPO FAMSA, S.A.B. DE C.V. | USD 80,922,000 9.75% Senior Secured Notes due 2024 - GEM | US40052WAE21 | 20/Apr/2020 | Suspended | 15/Dec/2024 |
| GRUPO FAMSA, S.A.B. DE C.V. | USD 80,922,000 9.75% Senior Secured Notes due 2024 (144A) - GEM | US40052WAD48 | 20/Apr/2020 | Suspended | 15/Dec/2024 |
| GRUPO FAMSA, S.A.B. DE C.V. | USD 80,922,000 9.75% Senior Secured Notes due 2024 (Reg S) - GEM | USP7700WCL20 | 20/Apr/2020 | Suspended | 15/Dec/2024 |
| GT LOAN FINANCING I LTD | U.S.$121,000,000 Class A-R Senior Secured Floating Rate Notes due July 2031 - GEM | USG41702AE43 | 15/Aug/2018 | Listed | 28/Jul/2031 |
| GT LOAN FINANCING I LTD | U.S.$121,000,000 Class A-R Senior Secured Floating Rate Notes due July 2031-(Rule 144A) - GEM | US36248MAJ62 | 15/Aug/2018 | Listed | 28/Jul/2031 |
| GT LOAN FINANCING I LTD | U.S.$19,400,000 Class C-R Mezzanine Deferrable Floating Rate Notes due July 2031 - GEM | USG41702AG90 | 15/Aug/2018 | Listed | 28/Jul/2031 |
| GT LOAN FINANCING I LTD | U.S.$19,400,000 Class C-R Mezzanine Deferrable Floating Rate Notes due July 2031-(Rule 144A) - GEM | US36248MAN74 | 15/Aug/2018 | Listed | 28/Jul/2031 |
| GT LOAN FINANCING I LTD | U.S.$7,000,000 Class B-R Senior Secured Floating Rate Notes due July 2031 - GEM | USG41702AF18 | 15/Aug/2018 | Listed | 28/Jul/2031 |
| GT LOAN FINANCING I LTD | U.S.$7,000,000 Class B-R Senior Secured Floating Rate Notes due July 2031-(Rule 144A) - GEM | US36248MAL19 | 15/Aug/2018 | Listed | 28/Jul/2031 |
| GUGGENHEIM MM CLO 2018-1, LTD | U.S.$15,000,000 Class A2 Senior Secured Fixed Rate Notes due 2031 - GEM | USG4200RAE39 | 20/Dec/2018 | Listed | 15/Jan/2031 |
| GUGGENHEIM MM CLO 2018-1, LTD | U.S.$15,000,000 Class A2 Senior Secured Fixed Rate Notes due 2031 (Rule 144A) - GEM | US40170FAJ57 | 20/Dec/2018 | Listed | 15/Jan/2031 |
| GUGGENHEIM MM CLO 2018-1, LTD | U.S.$207,200,000 Class A1 Senior Secured Floating Rate Notes due 2031 - GEM | USG4200RAA17 | 20/Dec/2018 | Listed | 15/Jan/2031 |
| GUGGENHEIM MM CLO 2018-1, LTD | U.S.$207,200,000 Class A1 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US40170FAA49 | 20/Dec/2018 | Listed | 15/Jan/2031 |
| GUNVOR GROUP LTD | US$300,000,000 6.250 per cent. Guaranteed Notes due 2026 - GEM | XS2362619053 | 30/Sep/2021 | Listed | 30/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HALCYON LOAN ADVISORS FUNDING 2014-2 LTD. | USD 110000000 Class A-1B-R Senior Secured Floating Rate Notes due 2025 - GEM | USG4232EAG91 | 18/May/2017 | Listed | 28/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2014-2 LTD. | USD 220000000 Class A 1A R Senior Secured Floating Rate Notes due 2025 - GEM | USG4232EAF19 | 18/May/2017 | Listed | 28/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2014-2 LTD. | USD 38500000 Class B R Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG4232EAJ31 | 18/May/2017 | Listed | 28/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2014-2 LTD. | USD 82500000 Class A 2 R Senior Secured Floating Rate Notes due 2025 - GEM | USG4232EAH74 | 18/May/2017 | Listed | 28/Apr/2025 |
| HALCYON LOAN ADVISORS FUNDING 2014-3 LTD. | USD 16,000,000 Class B-2-R Senior Secured Fixed Rate Notes Due 2025 - GEM | USG4234AAK63 | 02/Aug/2017 | Listed | 22/Oct/2025 |
| HALCYON LOAN ADVISORS FUNDING 2014-3 LTD. | USD 360,000,000 Class A-R Senior Secured Floating Rate Notes Due 2025 - GEM | USG4234AAH35 | 02/Aug/2017 | Listed | 22/Oct/2025 |
| HALCYON LOAN ADVISORS FUNDING 2014-3 LTD. | USD 67,250,000 Class B-1-R Senior Secured Floating Rate Notes Due 2025 - GEM | USG4234AAJ90 | 02/Aug/2017 | Listed | 22/Oct/2025 |
| HALCYON LOAN ADVISORS FUNDING 2015-1 LTD | USD 10000000 Class F Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG4234CAB21 | 20/Apr/2015 | Listed | 20/Apr/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-1 LTD | USD 25,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2027 - GEM | USG4233HAH96 | 02/Nov/2017 | Listed | 20/Apr/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-1 LTD | USD 25000000 Class E Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG4234CAA48 | 20/Apr/2015 | Listed | 20/Apr/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-1 LTD | USD 3000000 Class 2 Subordinated Notes due 2027 - GEM | USG4234CAE69 | 20/Apr/2015 | Listed | 20/Apr/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-1 LTD | USD 30000000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG4233HAF31 | 20/Apr/2015 | Listed | 20/Apr/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-1 LTD | USD 310,000,000 Class A-R Senior Secured Floating Rate Notes Due 2027 - GEM | USG4233HAG14 | 02/Nov/2017 | Listed | 20/Apr/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-1 LTD | USD 35,000,000 Class B-2-R Senior Secured Floating Rate Notes Due 2027 - GEM | USG4233HAJ52 | 02/Nov/2017 | Listed | 20/Apr/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-1 LTD | USD 35,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2027 - GEM | USG4233HAK26 | 02/Nov/2017 | Listed | 20/Apr/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-1 LTD | USD 41000000 Class 1 Subordinated Notes due 2027 - GEM | USG4234CAD86 | 20/Apr/2015 | Listed | 20/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 10000000 Class F Secured Deferrable Floating Rate Notes due 2027 - GEM | USG4234WAC67 | 30/Jun/2015 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 13,500,000 Class D-2-R Secured Deferrable Floating Rate Notes due 2027 - GEM | USG4233YAK58 | 02/Nov/2018 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 13,500,000 Class D-2-R Secured Deferrable Floating Rate Notes due 2027-(Rule 144A) - GEM | US40538KAU60 | 02/Nov/2018 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 19,250,000 Class D-1-R Secured Deferrable Floating Rate Notes due 2027 - GEM | USG4233YAJ85 | 02/Nov/2018 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 19,250,000 Class D-1-R Secured Deferrable Floating Rate Notes due 2027-(Rule 144A) - GEM | US40538KAS15 | 02/Nov/2018 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 26000000 Class E Secured Deferrable Floating Rate Notes due 2027 - GEM | USG4234WAA02 | 30/Jun/2015 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 28,750,000 Class C-R Secured Deferrable Floating Rate Notes due 2027 - GEM | USG4233YAH20 | 02/Nov/2018 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 28,750,000 Class C-R Secured Deferrable Floating Rate Notes due 2027-(Rule 144A) - GEM | US40538KAQ58 | 02/Nov/2018 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 316,500,000 Class A-R Senior Secured Floating Rate Notes due 2027 - GEM | USG4233YAF63 | 02/Nov/2018 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 316,500,000 Class A-R Senior Secured Floating Rate Notes due 2027-(Rule 144A) - GEM | US40538KAL61 | 02/Nov/2018 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 42460000 Subordinated Notes due 2027 - GEM | USG4234WAB84 | 30/Jun/2015 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 56,000,000 Class B-R Senior Secured Floating Rate Notes due 2027 - GEM | USG4233YAG47 | 02/Nov/2018 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-2 LTD | USD 56,000,000 Class B-R Senior Secured Floating Rate Notes due 2027-(Rule 144A) - GEM | US40538KAN28 | 02/Nov/2018 | Listed | 25/Jul/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-3 LTD | USD 27,300,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG4235PAG12 | 10/Jan/2018 | Listed | 18/Oct/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-3 LTD | USD 27,300,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2027 (144A) - GEM | US40538MAL28 | 10/Jan/2018 | Listed | 18/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HALCYON LOAN ADVISORS FUNDING 2015-3 LTD | USD 322,400,000 Class A-1-R Senior Secured Floating Rate Notes due 2027 - GEM | USG4235PAE63 | 10/Jan/2018 | Listed | 18/Oct/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-3 LTD | USD 322,400,000 Class A-1-R Senior Secured Floating Rate Notes due 2027 (144A) - GEM | US40538MAJ71 | 10/Jan/2018 | Listed | 18/Oct/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-3 LTD | USD 50,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2027 - GEM | USG4235PAF39 | 10/Jan/2018 | Listed | 18/Oct/2027 |
| HALCYON LOAN ADVISORS FUNDING 2015-3 LTD | USD 50,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2027 (144A) - GEM | US40538MAK45 | 10/Jan/2018 | Listed | 18/Oct/2027 |
| HALCYON LOAN ADVISORS FUNDING 2017-2 LTD | USD 18,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG4233LAA55 | 29/Nov/2017 | Listed | 17/Jan/2030 |
| HALCYON LOAN ADVISORS FUNDING 2017-2 LTD | USD 27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG4233JAD49 | 29/Nov/2017 | Listed | 17/Jan/2030 |
| HALCYON LOAN ADVISORS FUNDING 2017-2 LTD | USD 31,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG4233JAC65 | 29/Nov/2017 | Listed | 17/Jan/2030 |
| HALCYON LOAN ADVISORS FUNDING 2017-2 LTD | USD 47,300,000 Subordinated Notes due 2030 - GEM | USG4233LAB39 | 29/Nov/2017 | Listed | 17/Jan/2030 |
| HALCYON LOAN ADVISORS FUNDING 2017-2 LTD | USD 57,375,000 Class A 2 Senior Secured Floating Rate Notes due 2030 - GEM | USG4233JAB82 | 29/Nov/2017 | Listed | 17/Jan/2030 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$14,500,000 Class A-1B1 Senior Secured Floating Rate Notes due 2031 - GEM | USG4190AAB82 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$14,500,000 Class A-1B1 Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US40490AAC45 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$14,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - GEM | USG4190AAF96 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$14,500,000 Class A-2A Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US40490AAL44 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$15,000,000 Class A-1B2 Senior Secured Fixed Rate Notes due 2031 - GEM | USG4190AAJ19 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$15,000,000 Class A-1B2 Senior Secured Fixed Rate Notes due 2031-(Rule 144A) - GEM | US40490AAS96 | 11/Jan/2019 | Listed | 22/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$17,500,000 Class A-2B1 Senior Secured Floating Rate Notes due 2031 - GEM | USG4190AAG79 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$17,500,000 Class A-2B1 Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US40490AAN00 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$17,500,000 Class A-2B2 Senior Secured Floating Rate Notes due 2031 - GEM | USG4190AAH52 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$17,500,000 Class A-2B2 Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US40490AAQ31 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$20,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4234KAA63 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$20,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US40538WAA45 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$23,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4190AAD49 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$23,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US40490AAG58 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$263,000,000 Class A 1A Senior Secured Floating Rate Notes due 2031 - GEM | USG4190AAA00 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$263,000,000 Class A 1A Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US40490AAA88 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$27,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4190AAE22 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$27,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US40490AAJ97 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$4,630,000 Class E Secured Deferrable Floating Rate Notes due 2031 - GEM | USG4234KAB47 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$4,630,000 Class E Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US40538WAC01 | 11/Jan/2019 | Listed | 22/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$42,750,000 Subordinated Notes due 2031 - GEM | USG4234KAC20 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| HALCYON LOAN ADVISORS FUNDING 2018-2 LTD | U.S.$42,750,000 Subordinated Notes due 2031-(Rule 144A) - GEM | US40538WAE66 | 11/Jan/2019 | Listed | 22/Jan/2031 |
| Haleon Netherlands Capital B.V. | Series 1 - Issue of Aggregate Nominal Amount of €850,000,000, 1.250 per cent. Fixed Rate Notes due 29 March 2026 - GEM | XS2462324745 | 29/Mar/2022 | Listed | 29/Mar/2026 |
| Haleon Netherlands Capital B.V. | Series 2 - Issue of Aggregate Nominal Amount of €750,000,000, 1.750 per cent. Fixed Rate Notes due 29 March 2030 - GEM | XS2462324828 | 29/Mar/2022 | Listed | 29/Mar/2030 |
| Haleon Netherlands Capital B.V. | Series 3 - Issue of Aggregate Nominal Amount of €750,000,000, 2.125 per cent. Fixed Rate Notes due 29 March 2034 - GEM | XS2462325122 | 29/Mar/2022 | Listed | 29/Mar/2034 |
| Haleon UK Capital plc | $1,750,000,000 3.125% Fixed Rate Senior Notes due 2025 - GEM | US36264NAA28 | 24/Mar/2022 | Listed | 24/Mar/2025 |
| Haleon UK Capital plc | Series 1 - Issue of Aggregate Nominal Amount of £300,000,000, 2.875 per cent. Fixed Rate Notes due 29 October 2028 - GEM | XS2462325049 | 29/Mar/2022 | Listed | 29/Oct/2028 |
| Haleon UK Capital plc | Series 2 - Issue of Aggregate Nominal Amount of £400,000,000, 3.375 per cent. Fixed Rate Notes due 29 March 2038 - GEM | XS2462446696 | 29/Mar/2022 | Listed | 29/Mar/2038 |
| HALEON US CAPITAL LLC | $1,000,000,000 3.375% Fixed Rate Senior Notes due 2029 - GEM | US36264FAC59 | 24/Mar/2022 | Listed | 24/Mar/2029 |
| HALEON US CAPITAL LLC | $1,000,000,000 4.000% Fixed Rate Senior Notes due 2052 - GEM | US36264FAE16 | 24/Mar/2022 | Listed | 24/Mar/2052 |
| HALEON US CAPITAL LLC | $2,000,000,000 3.375% Fixed Rate Senior Notes due 2027 - GEM | US36264FAB76 | 24/Mar/2022 | Listed | 24/Mar/2027 |
| HALEON US CAPITAL LLC | $2,000,000,000 3.625% Fixed Rate Senior Notes due 2032 - GEM | US36264FAD33 | 24/Mar/2022 | Listed | 24/Mar/2032 |
| HARLEY-DAVIDSON FINANCIAL SERVICES, INC | €600,000,000 0.900 per cent. Guaranteed Notes due 2024 - GEM | XS2075185228 | 19/Nov/2019 | Listed | 19/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARLEY-DAVIDSON FINANCIAL SERVICES, INC | €700,000,000 5.125 per cent. Guaranteed Notes due 2026 - GEM | XS2607183980 | 05/Apr/2023 | Listed | 05/Apr/2026 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2030 (PMNon-Voting Exchangeable Notes - 144A) - GEM | XS2339367315 | 03/Jun/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2030 (PMNon-Voting Exchangeable Notes - Reg S) - GEM | XS2339366770 | 03/Jun/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2030 (PMNon-Voting Notes - 144A) - GEM | XS2339367232 | 03/Jun/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2030 (PMNon-Voting Notes - Reg S) - GEM | XS2339366697 | 03/Jun/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2030 (PMVoting Notes - 144A) - GEM | XS2339367158 | 03/Jun/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R-R Senior Secured Fixed Rate Notes due 2030 (PMVoting Notes - Reg S) - GEM | XS2339366424 | 03/Jun/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €294,500,000 Class A-R-R Senior Secured Floating Rate Notes due 2030 (PMNon-Voting Exchangeable Notes - 144A) - GEM | XS2339367075 | 03/Jun/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €294,500,000 Class A-R-R Senior Secured Floating Rate Notes due 2030 (PMNon-Voting Exchangeable Notes - Reg S) - GEM | XS2339366341 | 03/Jun/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €294,500,000 Class A-R-R Senior Secured Floating Rate Notes due 2030 (PMNon-Voting Notes - 144A) - GEM | XS2339366937 | 03/Jun/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €294,500,000 Class A-R-R Senior Secured Floating Rate Notes due 2030 (PMNon-Voting Notes - Reg S) - GEM | XS2339366267 | 03/Jun/2021 | Listed | 15/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €294,500,000 Class A-R-R Senior Secured Floating Rate Notes due 2030 (PMVoting Notes - 144A) - GEM | XS2339366853 | 03/Jun/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | €294,500,000 Class A-R-R Senior Secured Floating Rate Notes due 2030 (PMVoting Notes - Reg S) - GEM | XS2339366184 | 03/Jun/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | EUR 1,850,000 Class X Senior Secured Floating Rate Notes due 2030 - GEM | XS1653043817 | 06/Mar/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | EUR 15,200,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1653045432 | 06/Mar/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1653044385 | 06/Mar/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1653044625 | 06/Mar/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | EUR 34,300,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1653045192 | 06/Mar/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | EUR 50,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2030 - GEM | XS1653044039 | 06/Mar/2021 | Listed | 15/Feb/2030 |
| HARVEST CLO IX DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2028 (Reg S) - GEM | XS1068239794 | 03/Jun/2021 | Listed | 15/Aug/2028 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2304368512 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2304367977 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Notes - 144A) - GEM | XS2304368355 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Notes - Reg S) - GEM | XS2304368199 | 05/Mar/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Voting Notes - 144A) - GEM | XS2304368272 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Voting Notes - Reg S) - GEM | XS2304367894 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2304367621 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2304367381 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Notes - 144A) - GEM | XS2304367548 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Notes - Reg S) - GEM | XS2304367118 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Voting Notes - 144A) - GEM | XS2304367464 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Voting Notes - Reg S) - GEM | XS2304367035 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2304374080 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2304373785 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Notes - 144A) - GEM | XS2304373942 | 05/Mar/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Notes - Reg S) - GEM | XS2304373512 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Voting Notes - 144A) - GEM | XS2304373868 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Voting Notes - Reg S) - GEM | XS2304373439 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2304366813 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2304366573 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Notes - 144A) - GEM | XS2304366730 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Notes - Reg S) - GEM | XS2304366490 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Voting Notes - 144A) - GEM | XS2304366656 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €273,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Voting Notes - Reg S) - GEM | XS2304366227 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2304373355 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2304368942 | 05/Mar/2021 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Notes - 144A) - GEM | XS2304369676 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Notes - Reg S) - GEM | XS2304368785 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Voting Notes - 144A) - GEM | XS2304369080 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Voting Notes - Reg S) - GEM | XS2304368603 | 05/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | XS1890808758 | 04/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | Class F-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | XS1890817585 | 04/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | Class F-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | XS1890810069 | 04/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVI DESIGNATED ACTIVITY COMPANY | EUR 45,000,000 Subordinated Notes due 2031 - GEM | XS1455039229 | 04/Mar/2021 | Listed | 15/Oct/2031 |
| HARVEST CLO XVII DAC | Class A-R Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2059849849 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class A-R Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2059849682 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class A-R Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2059849765 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class A-R Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2059849419 | 12/Nov/2019 | Listed | 11/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XVII DAC | Class A-R Senior Secured Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2059849500 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class A-R Senior Secured Floating Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2059849336 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class B-1-R Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2059850425 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class B-1-R Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2059850185 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class B-1-R Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2059850342 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class B-1-R Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2059850003 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class B-1-R Senior Secured Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2059850268 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class B-1-R Senior Secured Floating Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2059849922 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class B-2-R Senior Secured Fixed Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2059852710 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class B-2-R Senior Secured Fixed Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2059852637 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class B-2-R Senior Secured Fixed Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2059850854 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class B-2-R Senior Secured Fixed Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2059850698 | 12/Nov/2019 | Listed | 11/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XVII DAC | Class B-2-R Senior Secured Fixed Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2059850938 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class B-2-R Senior Secured Fixed Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2059850771 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 (Non-Voting Exchangeable Notes - 144A) - GEM | XS2059852983 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 (Non-Voting Exchangeable Notes - Reg S) - GEM | XS2059852801 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2059851233 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2059851076 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2059851316 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2059851159 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2059853106 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2059853015 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2059851662 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2059851407 | 12/Nov/2019 | Listed | 11/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XVII DAC | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2059851746 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2059851589 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2059853361 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2059853288 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2059852124 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2059851829 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2059852397 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2059852041 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class F-R Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2059852470 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class F-R Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2059852553 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class X Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2059849252 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Class X Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2059849179 | 12/Nov/2019 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | EUR 45,900,000 Subordinated Notes due 2032 - GEM | XS1588897659 | 11/May/2017 | Listed | 11/May/2032 |
| HARVEST CLO XVII DAC | Subordinated Notes due 2032 (144A) - GEM | XS1588898541 | 12/Nov/2019 | Listed | 11/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting - 144A) - GEM | XS2310759928 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting - Reg S) - GEM | XS2310759688 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable - 144A) - GEM | XS2310759506 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable - Reg S) - GEM | XS2310759415 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Voting - 144A) - GEM | XS2310759332 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (PM Voting - Reg S) - GEM | XS2310759092 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting - 144A) - GEM | XS2310762633 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting - Reg S) - GEM | XS2310762559 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable - 144A) - GEM | XS2310762476 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable - Reg S) - GEM | XS2310762393 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Voting - 144A) - GEM | XS2310762120 | 01/Apr/2021 | Listed | 20/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Voting - Reg S) - GEM | XS2310762047 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting - 144A) - GEM | XS2310758953 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting - Reg S) - GEM | XS2310758524 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable - 144A) - GEM | XS2310758441 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable - Reg S) - GEM | XS2310758284 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Voting - 144A) - GEM | XS2310758011 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 (PM Voting - Reg S) - GEM | XS2310757989 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €27,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting - 144A) - GEM | XS2310761825 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €27,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting - Reg S) - GEM | XS2310761742 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €27,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable - 144A) - GEM | XS2310761668 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €27,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable - Reg S) - GEM | XS2310761585 | 01/Apr/2021 | Listed | 20/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €27,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (PM Voting - Reg S) - GEM | XS2310761239 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting - 144A) - GEM | XS2310761072 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting - Reg S) - GEM | XS2310760850 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Non-VotingExchangeable - 144A) - GEM | XS2310760777 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Non-VotingExchangeable - Reg S) - GEM | XS2310760694 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Voting - 144A) - GEM | XS2310760181 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 (PM Voting - Reg S) - GEM | XS2310760009 | 01/Apr/2021 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | XS1843451458 | 28/Nov/2018 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | XS1843451532 | 28/Nov/2018 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | XS1843451292 | 28/Nov/2018 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | XS1843451375 | 28/Nov/2018 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | Subordinated Notes Due 2031 (144A) - GEM | XS1843450997 | 28/Nov/2018 | Listed | 20/Oct/2031 |
| HARVEST CLO XX DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2031 (Reg S) - GEM | XS1843451029 | 28/Nov/2018 | Listed | 20/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2326512709 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2326512451 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Notes - 144A) - GEM | XS2326512881 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Notes - Reg S) - GEM | XS2326512535 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (PM Voting Notes - 144A) - GEM | XS2326512618 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (PM Voting Notes - Reg S) - GEM | XS2326512378 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2326524894 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2326520710 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Notes - 144A) - GEM | XS2326526089 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Notes - Reg S) - GEM | XS2326522252 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (PM Voting Notes - 144A) - GEM | XS2326523730 | 22/Apr/2021 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (PM Voting Notes - Reg S) - GEM | XS2326519035 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2326516445 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2326515124 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Notes - 144A) - GEM | XS2326517682 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (PM Non-Voting Notes - Reg S) - GEM | XS2326515397 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (PM Voting Notes - 144A) - GEM | XS2326515470 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (PM Voting Notes - Reg S) - GEM | XS2326515041 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2326513426 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2326513004 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Notes - 144A) - GEM | XS2326513699 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Notes - Reg S) - GEM | XS2326513186 | 22/Apr/2021 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 (PM Voting Notes - 144A) - GEM | XS2326513269 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 (PM Voting Notes - Reg S) - GEM | XS2326512964 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €38,400,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2326514150 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €38,400,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2326513855 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €38,400,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Notes - 144A) - GEM | XS2326514234 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €38,400,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (PM Non-Voting Notes - Reg S) - GEM | XS2326513939 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €38,400,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (PM Voting Notes - 144A) - GEM | XS2326514077 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €38,400,000 Class B-1 Senior Secured Floating Rate Notes due 2031 (PM Voting Notes - Reg S) - GEM | XS2326513772 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €6,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2326514747 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €6,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2326514408 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €6,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Notes - 144A) - GEM | XS2326514820 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €6,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (PM Non-Voting Notes - Reg S) - GEM | XS2326514580 | 22/Apr/2021 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €6,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (PM Voting Notes - 144A) - GEM | XS2326514663 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | €6,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 (PM Voting Notes - Reg S) - GEM | XS2326514317 | 22/Apr/2021 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144A – PM Non-Voting Exchangeable) - GEM | XS1952103908 | 22/Mar/2019 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144A – PM Non-Voting) - GEM | XS1952111323 | 22/Mar/2019 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 (144A – PM Voting) - GEM | XS1951932828 | 22/Mar/2019 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S – PM Non-Voting Exchangeable) - GEM | XS1952098470 | 22/Mar/2019 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S – PM Non-Voting) - GEM | XS1952098983 | 22/Mar/2019 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S - PM Voting) - GEM | XS1951930533 | 22/Mar/2019 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | XS1951933040 | 22/Mar/2019 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | XS1951930616 | 22/Mar/2019 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2031 (144A) - GEM | XS1951930889 | 22/Mar/2019 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | XS1951928479 | 22/Mar/2019 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Subordinated Notes Due 2031 (144A) - GEM | XS1951933123 | 22/Mar/2019 | Listed | 15/Jul/2031 |
| HARVEST CLO XXI DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2031 (Reg S) - GEM | XS1951930707 | 22/Mar/2019 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Floating Rate Notes due 2032 (PM Non - Voting Notes - 144A) - GEM | XS2395966901 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Floating Rate Notes due 2032 (PM Non - Voting Notes - Reg S) - GEM | XS2395966653 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Floating Rate Notes due 2032 (PMNon-Voting Exchangeable Notes - 144A) - GEM | XS2395967628 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Floating Rate Notes due 2032 (PMNon-Voting Exchangeable Notes - Reg S) - GEM | XS2395967545 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Floating Rate Notes due 2032 (PMVoting Notes - 144A) - GEM | XS2395966737 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Floating Rate Notes due 2032 (PMVoting Notes - Reg S) - GEM | XS2395966570 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €272,250,000 Class A-R Senior Secured Floating Rate Notes due 2032 (PM Non - Voting Notes - Reg S) - GEM | XS2395965333 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €272,250,000 Class A-R Senior Secured Floating Rate Notes due 2032 (PM Non -Voting Notes - 144A) - GEM | XS2395965507 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €272,250,000 Class A-R Senior Secured Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2395965416 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €272,250,000 Class A-R Senior Secured Floating Rate Notes due 2032 (PMNon-Voting Exchangeable Notes - 144A) - GEM | XS2395967032 | 02/Nov/2021 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €272,250,000 Class A-R Senior Secured Floating Rate Notes due 2032 (PMNon-Voting Exchangeable Notes - Reg S) - GEM | XS2395966810 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €272,250,000 Class A-R Senior Secured Floating Rate Notes due 2032 (PMVoting Notes - Reg S) - GEM | XS2395965259 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2395967461 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Floating Rate Notes due 2032 (PMNon - Voting Notes - 144A) - GEM | XS2395966497 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Floating Rate Notes due 2032 (PMNon - Voting Notes - Reg S) - GEM | XS2395966141 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Floating Rate Notes due 2032 (PMNon-Voting Exchangeable Notes - Reg S) - GEM | XS2395967388 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Floating Rate Notes due 2032 (PMVoting Notes - 144A) - GEM | XS2395966224 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured Floating Rate Notes due 2032 (PMVoting Notes - Reg S) - GEM | XS2395966067 | 02/Nov/2021 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2025984043 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2025984399 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2025984472 | 05/Sep/2019 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2025984639 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2025984126 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Floating Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2025984555 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non Voting Notes - 144A) - GEM | XS2025986840 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non Voting Notes - Reg S) - GEM | XS2025987061 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2025986683 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2025986923 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2025986766 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2025987145 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2025987491 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2025987574 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2032 (144A) - GEM | XS2029613390 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2032 (Reg S) - GEM | XS2029613556 | 05/Sep/2019 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 (144A) - GEM | XS2025987228 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 (Reg S) - GEM | XS2025987657 | 05/Sep/2019 | Listed | 15/Jan/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2112472407 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2112469957 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2112472233 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2112469874 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2112472159 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2112469791 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2112472746 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2112470377 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2112472589 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2112470294 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2112472316 | 20/Mar/2020 | Listed | 20/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2112470021 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2112473124 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2112470617 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2112472829 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2112470534 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2112472662 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2112470450 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2112473553 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2112471003 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2112473397 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2112470963 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2112473041 | 20/Mar/2020 | Listed | 20/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2112470708 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - 144A) - GEM | XS2112473801 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2112471342 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Notes - 144A) - GEM | XS2112473637 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (PM Non-Voting Notes - Reg S) - GEM | XS2112471268 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - 144A) - GEM | XS2112473470 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (PM Voting Notes - Reg S) - GEM | XS2112471185 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2112473710 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2112471425 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2112474015 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2112471854 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2032 (144A) - GEM | XS2112474288 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2032 (Reg S) - GEM | XS2112471938 | 20/Mar/2020 | Listed | 20/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 (144A) - GEM | XS2112474361 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIII DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 (Reg S) - GEM | XS2112472076 | 20/Mar/2020 | Listed | 20/Oct/2032 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2370606449 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2370606365 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (144A) - GEM | XS2370604402 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2370604154 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2370603776 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2370603347 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2370606282 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €23,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2370606100 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2370603008 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2370602703 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2370605128 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2370604741 | 20/Aug/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2370605805 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2370605557 | 20/Aug/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2034 (144A) - GEM | XS2197897007 | 24/Jul/2020 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | Class Z Notes due 2034 (Reg S) - GEM | XS2197896967 | 24/Jul/2020 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 (144A) - GEM | XS2197897262 | 24/Jul/2020 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIV DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034 (Reg S) - GEM | XS2197897189 | 24/Jul/2020 | Listed | 15/Jul/2034 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037 (144A) - GEM | XS2848256918 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037 (Reg S) - GEM | XS2848256835 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | XS2848257726 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2848257643 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | XS2848257569 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2848257486 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | XS2848257130 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2848257056 | 15/Jul/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 (144A) - GEM | XS2848256595 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2848256322 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €250,000 Class Z Notes due 2037 (Regulation S) - GEM | XS2498563399 | 04/Aug/2022 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €250,000 Class Z Notes due 2037 (Rule 144A) - GEM | XS2498563985 | 04/Aug/2022 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €26,500,000 Subordinated Notes due 2037 (Regulation S) - GEM | XS2498564280 | 04/Aug/2022 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €26,500,000 Subordinated Notes due 2037 (Rule 144A) - GEM | XS2498564520 | 04/Aug/2022 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | XS2848257304 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2848257213 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2037 (144A) - GEM | XS2848256751 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXIX DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2848256678 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €13,060,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2405860615 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €13,060,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2405860706 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €16,390,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 (Regulation S) - GEM | XS2405859872 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €16,390,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2405859799 | 07/Dec/2021 | Listed | 21/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class Z Notes due 2034 (144A) - GEM | XS2240271259 | 12/Nov/2020 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class Z Notes due 2034 (Reg S) - GEM | XS2240270871 | 12/Nov/2020 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €26,130,000 Class E-R Senior SecuredDeferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2405860532 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €26,130,000 Class E-R Senior SecuredDeferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2405860458 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €27,550,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 (Regulation S) - GEM | XS2405859369 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €27,550,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2405859526 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €290,940,000 Class A-R Senior Secured Floating Rate Notes due 2034 (Regulation S) - GEM | XS2405859286 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €290,940,000 Class A-R Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2405859443 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €34,440,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2405859955 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €34,440,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2405860292 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €34,440,000 Class D-R Senior Secured Deferrable Floating RateNotes due 2034 (Regulation S) - GEM | XS2405860029 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €34,440,000 Class D-R Senior Secured Deferrable Floating RateNotes due 2034 (Rule 144A) - GEM | XS2405860375 | 07/Dec/2021 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €40,640,000 Subordinated Notes due 2034 (144A) - GEM | XS2240271093 | 12/Nov/2020 | Listed | 21/Oct/2034 |
| HARVEST CLO XXV DESIGNATED ACTIVITY COMPANY | €40,640,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2240270954 | 12/Nov/2020 | Listed | 21/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €13,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2359407108 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €13,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2359406985 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (144A) - GEM | XS2359406126 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2359406043 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €19,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2359406712 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €19,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2359406803 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2359405664 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2359405581 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €25,000,000 Class Z Notes due 2034 (144A) - GEM | XS2359407280 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €25,000,000 Class Z Notes due 2034 (Reg S) - GEM | XS2359407017 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2359406639 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €26,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2359406555 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €27,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2359405821 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €27,750,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2359405748 | 03/Aug/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €32,700,000 Subordinated Notes due 2034 (144A) - GEM | XS2359407363 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €32,700,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2359407447 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €34,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2359406472 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVI DESIGNATED ACTIVITY COMPANY | €34,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2359406399 | 03/Aug/2021 | Listed | 15/Jan/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2400777871 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2400777954 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Regulation S) - GEM | XS2400776980 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2400777012 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2400777525 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2400777798 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Regulation S) - GEM | XS2400776477 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2400776550 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2400777103 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2400777285 | 30/Nov/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €26,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2400777368 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €26,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2400777442 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €28,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Regulation S) - GEM | XS2400776634 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €28,100,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2400776808 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €36,050,000 Subordinated Notes due 2034 (Regulation S) - GEM | XS2400778259 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €36,050,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2400778333 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €625,000 Class Z Notes due 2034 (Regulation S) - GEM | XS2400778093 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVII DESIGNATED ACTIVITY COMPANY | €625,000 Class Z Notes due 2034 (Rule 144A) - GEM | XS2400778176 | 30/Nov/2021 | Listed | 15/Jul/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €12,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Regulation S) - GEM | XS2445660652 | 12/Apr/2022 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €12,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2445660736 | 12/Apr/2022 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Regulation S) - GEM | XS2457008659 | 12/Apr/2022 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2457008733 | 12/Apr/2022 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €224,500,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (Regulation S) - GEM | XS2445659217 | 12/Apr/2022 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €224,500,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2445659308 | 12/Apr/2022 | Listed | 25/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €23,900,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2814499310 | 15/May/2024 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €23,900,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2814499401 | 15/May/2024 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €25,600,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2814499740 | 15/May/2024 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €25,600,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2814499823 | 15/May/2024 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €30,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2814499583 | 15/May/2024 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €30,900,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2814499666 | 15/May/2024 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €34,400,000 Subordinated Notes due 2034 (Regulation S) - GEM | XS2445661031 | 12/Apr/2022 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €34,400,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2445661114 | 12/Apr/2022 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €47,300,000 Class B-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2814499070 | 15/May/2024 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €47,300,000 Class B-R Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2814499237 | 15/May/2024 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 (Regulation S) - GEM | XS2457007842 | 12/Apr/2022 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2457008147 | 12/Apr/2022 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €625,000 Class Z Notes due 2034 (Regulation S) - GEM | XS2445660819 | 12/Apr/2022 | Listed | 25/Oct/2034 |
| HARVEST CLO XXVIII DESIGNATED ACTIVITY COMPANY | €625,000 Class Z Notes due 2034 (Rule 144A) - GEM | XS2445660900 | 12/Apr/2022 | Listed | 25/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Regulation S) - GEM | XS2653494984 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2653495874 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Regulation S) - GEM | XS2653494802 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2653495528 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Regulation S) - GEM | XS2653494638 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2653495445 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Regulation S) - GEM | XS2653485214 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2653495106 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €250,000 Class Z Notes due 2036 (Regulation S) - GEM | XS2653495015 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €250,000 Class Z Notes due 2036 (Rule 144A) - GEM | XS2653495957 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Regulation S) - GEM | XS2653494711 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2653495791 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €31,400,000 Subordinated Notes due 2036 (Regulation S) - GEM | XS2653496336 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €31,400,000 Subordinated Notes due 2036 (Rule 144A) - GEM | XS2653496500 | 07/Sep/2023 | Listed | 27/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €39,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Regulation S) - GEM | XS2653494471 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €39,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2653495361 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Regulation S) - GEM | XS2653494554 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXX DESIGNATED ACTIVITY COMPANY | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Rule 144A) - GEM | XS2653495288 | 07/Sep/2023 | Listed | 27/Jul/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2719263597 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2719263324 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2719264728 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2719264645 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €17,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2719264561 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €17,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2719264488 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2719264132 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2719264058 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2719263241 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2719263167 | 13/Dec/2023 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €250,000 Class Z Notes due 2036 - 144A - GEM | XS2719266772 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €250,000 Class Z Notes due 2036 - Reg S - GEM | XS2719266186 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €26,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2719264306 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €26,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2719264215 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €29,175,000 Subordinated Notes due 2036 - 144A - GEM | XS2719264991 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €29,175,000 Subordinated Notes due 2036 - Reg S - GEM | XS2719265022 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €42,000,000 Class B Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2719263670 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXI DESIGNATED ACTIVITY COMPANY | €42,000,000 Class B Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2719263753 | 13/Dec/2023 | Listed | 15/Oct/2036 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €16,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2793713566 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €16,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2793713640 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2793713301 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2793713483 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €306,500,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2793712675 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €306,500,000 Class A Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2793712592 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €32,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2793713137 | 27/Jun/2024 | Listed | 25/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €32,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2793713210 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €35,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2793712832 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €35,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2793713053 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €44,600,000 Subordinated Notes due 2037 - Reg S - GEM | XS2793713723 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €44,600,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2793713996 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €53,500,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2793712758 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HARVEST CLO XXXII DESIGNATED ACTIVITY COMPANY | €53,500,000 Class B Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2793712915 | 27/Jun/2024 | Listed | 25/Jul/2037 |
| HAUS (EUROPEAN LOAN CONDUIT NO. 39) DAC | €100,000 Class X Commercial Mortgage Backed Notes due 2051 - GEM | XS2372990940 | 23/Aug/2021 | Listed | 30/Jul/2051 |
| HAUS (EUROPEAN LOAN CONDUIT NO. 39) DAC | €19,100,000 Class A2 Commercial Mortgage Backed Notes due 2051 - GEM | XS2372977418 | 23/Aug/2021 | Listed | 30/Jul/2051 |
| HAUS (EUROPEAN LOAN CONDUIT NO. 39) DAC | €194,200,000 Class A1 Commercial Mortgage Backed Notes due 2051 - GEM | XS2372975800 | 23/Aug/2021 | Listed | 30/Jul/2051 |
| HAUS (EUROPEAN LOAN CONDUIT NO. 39) DAC | €24,600,000 Class B Commercial Mortgage Backed Notes due 2051 - GEM | XS2372978572 | 23/Aug/2021 | Listed | 30/Jul/2051 |
| HAUS (EUROPEAN LOAN CONDUIT NO. 39) DAC | €29,900,000 Class C Commercial Mortgage Backed Notes due 2051 - GEM | XS2372989009 | 23/Aug/2021 | Listed | 30/Jul/2051 |
| HAUS (EUROPEAN LOAN CONDUIT NO. 39) DAC | €47,600,000 Class D Commercial Mortgage Backed Notes due 2051 - GEM | XS2372989694 | 23/Aug/2021 | Listed | 30/Jul/2051 |
| HAYFIN EMERALD CLO I DAC | Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2307881461 | 25/Mar/2021 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO I DAC | Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Rule 144A) - GEM | XS2307881891 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2307881388 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2307881628 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2307881206 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Rule 144A) - GEM | XS2307881545 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Reg S) - GEM | XS2307882196 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Rule 144A) - GEM | XS2307882436 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2307882279 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2307882519 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class B-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2307881974 | 25/Mar/2021 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO I DAC | Class B-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2307882352 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2307882782 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2307883160 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2307882865 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2307883087 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2307882600 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2307882949 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Reg S) - GEM | XS2307883590 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Rule 144A) - GEM | XS2307883830 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2307883327 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2307883756 | 25/Mar/2021 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO I DAC | Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2307883244 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2307883673 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Reg S) - GEM | XS2307884135 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Rule 144A) - GEM | XS2307884481 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2307884051 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2307884309 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2307883913 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2307884218 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class E Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2307884564 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class E Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2307884648 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class F Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2307884721 | 25/Mar/2021 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO I DAC | Class F Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2307884994 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class M Notes due 2034 (Rule 144A) - GEM | XS2307885298 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class M Notes due 2034 (Reg S) - GEM | XS2307885025 | 25/Mar/2021 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Class X Notes (Reg S) - GEM | XS1860202198 | 06/Sep/2018 | Listed | 06/Sep/2031 |
| HAYFIN EMERALD CLO I DAC | Class X Notes (Rule 144A) - GEM | XS1860202354 | 06/Sep/2018 | Listed | 06/Sep/2031 |
| HAYFIN EMERALD CLO I DAC | Subordinated Notes (Reg S) - GEM | XS1860201976 | 06/Sep/2018 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO I DAC | Subordinated Notes (Rule 144A) - GEM | XS1860202271 | 06/Sep/2018 | Listed | 17/Apr/2034 |
| HAYFIN EMERALD CLO II DAC | €22,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2331207741 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €22,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2331207667 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2331206263 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2331206693 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2331205885 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2331206008 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2331205703 | 27/May/2021 | Listed | 27/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034 (Rule 144A) - GEM | XS2331206180 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class C-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Reg S) - GEM | XS2334474801 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class C-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Rule 144A) - GEM | XS2334475873 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class C-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due (Reg S) - GEM | XS2334474553 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class C-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2334475527 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class C-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2334474124 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,000,000 Class C-2 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2334475360 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2331208392 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €10,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2331208129 | 27/May/2021 | Listed | 27/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO II DAC | €14,800,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Reg S) - GEM | XS2331206933 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €14,800,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Rule 144A) - GEM | XS2331207238 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €14,800,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2331206347 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €14,800,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2331206776 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €14,800,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2331206420 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €14,800,000 Class C-1 Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2331206859 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2331204565 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2331204995 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2331204649 | 27/May/2021 | Listed | 27/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO II DAC | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2331205026 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2331204482 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €244,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Rule 144A) - GEM | XS2331204722 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €26,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2331207584 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €26,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2331207824 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €26,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2331207071 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €26,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2331207311 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €26,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2331207154 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €26,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2331207402 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €33,200,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2331205299 | 27/May/2021 | Listed | 27/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO II DAC | €33,200,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2331205539 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €33,200,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2331205372 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €33,200,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2331205968 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €33,200,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2331205455 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | €33,200,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2331205612 | 27/May/2021 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | EUR 1000000 Class M Notes (144A) - GEM | XS1962610017 | 18/Apr/2019 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | EUR 1000000 Class M Notes (Reg S) - GEM | XS1962608896 | 18/Apr/2019 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | EUR 26,500,000 Subordinated Notes (144A) - GEM | XS1962609944 | 18/Apr/2019 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO II DAC | EUR 26,500,000 Subordinated Notes (Reg S) - GEM | XS1962609860 | 18/Apr/2019 | Listed | 27/May/2034 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2035(Reg S) - GEM | XS2030553312 | 17/Sep/2019 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €1,000,000 Class M Notes due 2035(Rule 144A) - GEM | XS2030553585 | 17/Sep/2019 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €14,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | XS2402416684 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €14,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035(Reg S) - GEM | XS2402416411 | 23/Nov/2021 | Listed | 15/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 (144A) - GEM | XS2402415876 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035(Reg S) - GEM | XS2402415793 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2030548668 | 17/Sep/2019 | Listed | 15/Oct/2032 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2030548742 | 17/Sep/2019 | Listed | 15/Oct/2032 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | XS2402416502 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035(Reg S) - GEM | XS2402416338 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €31,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | XS2402416098 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €31,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035(Reg S) - GEM | XS2402415959 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (144A) - GEM | XS2402415363 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2035(Reg S) - GEM | XS2402415017 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035 (144A) - GEM | XS2402415280 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035 (Reg S) - GEM | XS2402414986 | 23/Nov/2021 | Listed | 15/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2035 (144A) - GEM | XS2402415108 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2402414804 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | XS2402416171 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035(Reg S) - GEM | XS2402416254 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €36,300,000 Class B-1 Senior Secured Floating Rate Notes due 2035 (144A) - GEM | XS2402415520 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €36,300,000 Class B-1 Senior Secured Floating Rate Notes due 2035(Reg S) - GEM | XS2402415447 | 23/Nov/2021 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €37,800,000 Subordinated Notes due 2035(Reg S) - GEM | XS2030553742 | 17/Sep/2019 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO III DESIGNATED ACTIVITY COMPANY | €37,800,000 Subordinated Notes due 2035(Rule 144A) - GEM | XS2030553668 | 17/Sep/2019 | Listed | 15/Jan/2035 |
| HAYFIN EMERALD CLO IV DAC | €33,100,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2036 (Reg S) - GEM | XS2369674689 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €33,100,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2036 (Rule 144A) - GEM | XS2369674846 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €33,100,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2035(Reg S) - GEM | XS2369674507 | 16/Aug/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO IV DAC | €33,100,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2035(Rule 144A) - GEM | XS2369674762 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €33,100,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2369676114 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €33,100,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2369676205 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €1,000,000 Class M Notes due 2034 (Reg S) - GEM | XS2202884982 | 13/Aug/2020 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €1,000,000 Class M Notes due 2034 (Rule 144A) - GEM | XS2202885013 | 13/Aug/2020 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €14,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2369675579 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €14,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2369676627 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €17,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2036 (Reg S) - GEM | XS2369674259 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €17,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2036 (Rule 144A) - GEM | XS2369674416 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €17,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2035(Reg S) - GEM | XS2369674176 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €17,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2035(Rule 144A) - GEM | XS2369674333 | 16/Aug/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO IV DAC | €17,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2369675900 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €17,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2369676031 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €20,000,000 Class B-3 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2036 (Reg S) - GEM | XS2372609961 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €20,000,000 Class B-3 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2036 (Rule 144A) - GEM | XS2372610209 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €20,000,000 Class B-3 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035(Reg S) - GEM | XS2372609888 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €20,000,000 Class B-3 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035(Rule 144A) - GEM | XS2372610118 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €20,000,000 Class B-3 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2372609706 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €20,000,000 Class B-3 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2372610035 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €25,300,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2036 (Reg S) - GEM | XS2369673871 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €25,300,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2036 (Rule 144A) - GEM | XS2369674093 | 16/Aug/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO IV DAC | €25,300,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-VotingNotes due 2035 (Reg S) - GEM | XS2369673798 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €25,300,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-VotingNotes due 2035 (Rule 144A) - GEM | XS2369673954 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €25,300,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement VotingNotes due 2034 (Reg S) - GEM | XS2369675736 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €25,300,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement VotingNotes due 2034 (Rule 144A) - GEM | XS2369675819 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €28,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2369676544 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €28,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2369675496 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €318,000,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2369672808 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €318,000,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2369673103 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €318,000,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2369672717 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €318,000,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2369673012 | 16/Aug/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO IV DAC | €318,000,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2369672634 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €318,000,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2369672980 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €37,100,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2036 (Reg S) - GEM | XS2369675066 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €37,100,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2036 (Rule 144A) - GEM | XS2369675223 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €37,100,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2035(Reg S) - GEM | XS2369674929 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €37,100,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2035(Rule 144A) - GEM | XS2369675140 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €37,100,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2369676387 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €37,100,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2369676460 | 16/Aug/2021 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €47,900,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2202884719 | 13/Aug/2020 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IV DAC | €47,900,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2202885104 | 13/Aug/2020 | Listed | 15/Oct/2034 |
| HAYFIN EMERALD CLO IX DAC | €169,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2454847471 | 27/Apr/2022 | Listed | 15/May/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO IX DAC | €169,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033(144 A) - GEM | XS2454847638 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €169,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non- Voting Notes due 2033 (Reg S) - GEM | XS2454847984 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €169,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non- Voting Notes due 2033(144 A) - GEM | XS2454847711 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €169,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2033 (144 A) - GEM | XS2454847554 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €169,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2454847398 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2454850004 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033(144 A) - GEM | XS2454850186 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2454848792 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (144 A) - GEM | XS2454849097 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2454849253 | 27/Apr/2022 | Listed | 15/May/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO IX DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2033(144 A) - GEM | XS2454848958 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2454848446 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2033(144 A) - GEM | XS2454848875 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2454849170 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (144 A) - GEM | XS2454849683 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2454849840 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2033(144 A) - GEM | XS2454849410 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2454849337 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2033(144 A) - GEM | XS2454849501 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €31,200,000 Subordinated Notes due 2033 (Reg S) - GEM | XS2454850343 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €31,200,000 Subordinated Notes due 2033(144 A) - GEM | XS2454849923 | 27/Apr/2022 | Listed | 15/May/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO IX DAC | €36,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2454848016 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €36,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (144 A) - GEM | XS2454848289 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €36,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2454848529 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €36,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2033(144 A) - GEM | XS2454848362 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €36,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2454847802 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €36,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2033(144 A) - GEM | XS2454848107 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2460011112 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2033(144 A) - GEM | XS2460011385 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2460011625 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2033 (144 A) - GEM | XS2460012193 | 27/Apr/2022 | Listed | 15/May/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO IX DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2460006971 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €7,500,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2033(144 A) - GEM | XS2460010817 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €8,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2454849766 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO IX DAC | €8,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033(144 A) - GEM | XS2454850269 | 27/Apr/2022 | Listed | 15/May/2033 |
| HAYFIN EMERALD CLO V DAC | €208,300,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS2247709871 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €208,300,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2032 (Rule 144A) - GEM | XS2247710291 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €208,300,000 Class A Senior Secured Floating RateCM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2247710028 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €208,300,000 Class A Senior Secured Floating RateCM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2247710374 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €208,300,000 Class A Senior Secured Floating RateCM Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS2247709954 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €208,300,000 Class A Senior Secured Floating RateCM Removal and Replacement Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2247710457 | 18/Nov/2020 | Listed | 17/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO V DAC | €21,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2247711935 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €21,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2247712230 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €21,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS2247712073 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €21,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2247712313 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €21,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS2247711851 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €21,000,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (Rule 144A) - GEM | XS2247712156 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €24,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2247713121 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €24,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2247713477 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €24,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2247710614 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €24,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2247710960 | 18/Nov/2020 | Listed | 17/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO V DAC | €24,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS2247710705 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €24,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2247711000 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €24,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS2247710531 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €24,500,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2032 (Rule 144A) - GEM | XS2247710887 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €25,600,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS2247712404 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €25,600,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2032 (Rule 144A) - GEM | XS2247712743 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €25,600,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2247712586 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €25,600,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2247712826 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €25,600,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS2247712669 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €25,600,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2247713048 | 18/Nov/2020 | Listed | 17/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO V DAC | €35,000,000 Subordinated Notes due 2032 (Reg S) - GEM | XS2247713717 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €35,000,000 Subordinated Notes due 2032 (Rule 144A) - GEM | XS2247713634 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €7,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Reg S) - GEM | XS2247711265 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €7,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2247711695 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €7,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2032 (Reg S) - GEM | XS2247711349 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €7,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2247711778 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €7,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2032 (Reg S) - GEM | XS2247711182 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO V DAC | €7,000,000 Class B-2 Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2032 (Rule 144A) - GEM | XS2247711422 | 18/Nov/2020 | Listed | 17/Nov/2032 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed RateCM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2317072556 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed RateCM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2317072804 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed RateCM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2317072630 | 22/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed RateCM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2317073018 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed RateCM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2317072473 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed RateCM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2317072713 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €21,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2317074255 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €21,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2317074685 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2317073109 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2317073448 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2317073364 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2317073794 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2317072986 | 22/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2317073281 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2317071236 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2317071582 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2317071152 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034(Rule 144A) - GEM | XS2317071400 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2317071079 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €242,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Rule 144A) - GEM | XS2317071319 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class B-1 Senior Secured Floating RateCM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2317071749 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class B-1 Senior Secured Floating RateCM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2317072127 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class B-1 Senior Secured Floating RateCM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2317071822 | 22/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class B-1 Senior Secured Floating RateCM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2317072390 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class B-1 Senior Secured Floating RateCM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2317071665 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class B-1 Senior Secured Floating RateCM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2317072044 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2317073877 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2317074172 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2317074099 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Rule 144A) - GEM | XS2317074339 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2317073521 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €31,200,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Rule 144A) - GEM | XS2317073950 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €35,800,000 Subordinated Notes due 2034(Reg S) - GEM | XS2317074842 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €35,800,000 Subordinated Notes due 2034(Rule 144A) - GEM | XS2317074768 | 22/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €8,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2317074412 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VI DESIGNATED ACTIVITY COMPANY | €8,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2317074503 | 22/Apr/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €12,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2362677093 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €12,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2362676798 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €23,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2362676871 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €23,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2362676525 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €236,900,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144 A) - GEM | XS2362673183 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €236,900,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2362672888 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €236,900,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144 A) - GEM | XS2362673001 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €236,900,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2362672706 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €236,900,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (144 A) - GEM | XS2362672961 | 25/Aug/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €236,900,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2362672615 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non- Voting Notes due 2034 (144 A) - GEM | XS2362675717 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non- Voting Notes due 2034(Reg S) - GEM | XS2362675477 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non- Voting Notes due 2034 (144 A) - GEM | XS2362675808 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non- Voting Notes due 2034(Reg S) - GEM | XS2362675550 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (144 A) - GEM | XS2362675634 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2362675394 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,000,000 Class A-2 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 20 (144 A) - GEM | XS2362673779 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,000,000 Class A-2 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2362673423 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,000,000 Class A-2 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (144 A) - GEM | XS2362673696 | 25/Aug/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,000,000 Class A-2 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2362673266 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,000,000 Class A-2 Senior Secured Floating Rate Notes CM Removal and Replacement Non-Voting Notes due 2034 (144 A) - GEM | XS2362673852 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,000,000 Class A-2 Senior Secured Floating Rate Notes CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2362673340 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,400,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeabe Non-Voting Notes due 2034 (144 A) - GEM | XS2362676368 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,400,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeabe Non-Voting Notes due 2034 (Reg S) - GEM | XS2362676012 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,400,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(144 A) - GEM | XS2362676442 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,400,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034(Reg S) - GEM | XS2362676103 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,400,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (144 A) - GEM | XS2362676285 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €32,400,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034(Reg S) - GEM | XS2362675980 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €38,400,000 Subordinated Notes due 2034 (144 A) - GEM | XS2362676954 | 25/Aug/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €38,400,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2362677176 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €54,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144 A) - GEM | XS2362674314 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €54,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2362674074 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €54,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144 A) - GEM | XS2362674405 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €54,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2362674157 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €54,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (144 A) - GEM | XS2362674231 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VII DESIGNATED ACTIVITY COMPANY | €54,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2362673936 | 25/Aug/2021 | Listed | 15/Apr/2034 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 10,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2415434716 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 10,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035(Reg S) - GEM | XS2415434559 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2415434476 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2415434633 | 17/Dec/2021 | Listed | 17/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non- Voting Notes due 2035 (Reg S) - GEM | XS2415433155 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non- Voting Notes due 2035 (Rule 144A) - GEM | XS2415433312 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non- Voting Notes due 2035 (Reg S) - GEM | XS2415433072 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Non- Voting Notes due 2035 (Rule 144A) - GEM | XS2415433403 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2415432934 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,200,000 Class C Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2035 (Rule 144A) - GEM | XS2415433239 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,500,000 Class A-2 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Reg S) - GEM | XS2415431704 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,500,000 Class A-2 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2415432009 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,500,000 Class A-2 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035 (Reg S) - GEM | XS2415431530 | 17/Dec/2021 | Listed | 17/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,500,000 Class A-2 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2415431886 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,500,000 Class A-2 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2415431613 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 25,500,000 Class A-2 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2035 (Rule 144A) - GEM | XS2415431969 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 27,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non- Voting Notes due 2035 (Reg S) - GEM | XS2415433742 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 27,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non- Voting Notes due 2035 (Rule 144A) - GEM | XS2415434120 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 27,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non- Voting Notes due 2035 (Reg S) - GEM | XS2415433825 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 27,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Non- Voting Notes due 2035 (Rule 144A) - GEM | XS2415434393 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 27,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2415433668 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 27,800,000 Class D Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2035 (Rule 144A) - GEM | XS2415434047 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 44,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Reg S) - GEM | XS2415432348 | 17/Dec/2021 | Listed | 17/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 44,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2415432850 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 44,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035 (Reg S) - GEM | XS2415432181 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 44,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2415432777 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 44,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2415432264 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | € 44,000,000 Class B Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2035 (Rule 144A) - GEM | XS2415432421 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | €218,500,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Reg S) - GEM | XS2415431027 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | €218,500,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2415431456 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | €218,500,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035(Reg S) - GEM | XS2415430995 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | €218,500,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035(Rule 144A) - GEM | XS2415431373 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | €218,500,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2415430722 | 17/Dec/2021 | Listed | 17/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | €218,500,000 Class A-1 Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2035 (Rule 144A) - GEM | XS2415431290 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | €30,900,000 Subordinated Notes due 2035 (Reg S) - GEM | XS2415434989 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO VIII DESIGNATED ACTIVITY COMPANY | €30,900,000 Subordinated Notes due 2035 (Rule 144A) - GEM | XS2415434807 | 17/Dec/2021 | Listed | 17/Jan/2035 |
| HAYFIN EMERALD CLO X DAC | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 (Reg S) - GEM | XS2813167702 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 (Rule 144A) - GEM | XS2813167611 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €18,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2813168692 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €18,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2813168429 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €20,300,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2813168346 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €20,300,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2813168262 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €24,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2813167967 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €24,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2813167884 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €271,100,000 Class A-R Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2813167298 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €271,100,000 Class A-R Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2813167025 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €31,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2813168189 | 18/Jun/2024 | Listed | 18/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO X DAC | €31,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2813168007 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €37,100,000 Subordinated Notes due 2038 (Reg S) - GEM | XS2500205898 | 22/Sep/2022 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €37,100,000 Subordinated Notes due 2038 (Rule 144A) - GEM | XS2500205971 | 22/Sep/2022 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €38,400,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2813167538 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO X DAC | €38,400,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2813167454 | 18/Jun/2024 | Listed | 18/Jul/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 (Reg S) - GEM | XS2866209906 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 (Rule 144A) - GEM | XS2866210078 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2866210821 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2866210748 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2866210581 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2866210664 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2866210151 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2866210235 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €23,335,000 Subordinated Notes due 2038 (Reg S) - GEM | XS2543292663 | 25/Jan/2023 | Listed | 28/Oct/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €23,335,000 Subordinated Notes due 2038 (Rule 144A) - GEM | XS2543292747 | 25/Jan/2023 | Listed | 28/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2866209575 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2866209658 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €29,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2866210318 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €29,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2866210409 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €29,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2866209732 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XI DESIGNATED ACTIVITY COMPANY | €29,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2866209815 | 18/Sep/2024 | Listed | 25/Oct/2038 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €13,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2665047051 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €13,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2665047481 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €16,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2665047135 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €16,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2665046913 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €21,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2665046590 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €21,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2665046830 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €223,500,000 Class A Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2665045865 | 11/Jan/2024 | Listed | 25/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €223,500,000 Class A Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2665045949 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €24,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2665046673 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €24,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2665046756 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €25,475,000 Subordinated Notes due 2037 (Reg S) - GEM | XS2665047218 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €25,475,000 Subordinated Notes due 2037 (Rule 144A) - GEM | XS2665047309 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €34,900,000 Class B-1 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2665046087 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €34,900,000 Class B-1 Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2665046160 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €8,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 (Reg S) - GEM | XS2665046327 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XII DESIGNATED ACTIVITY COMPANY | €8,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 (Rule 144A) - GEM | XS2665046244 | 11/Jan/2024 | Listed | 25/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2824007152 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2824007236 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 (Reg S) - GEM | XS2824006261 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037(Rule 144A) - GEM | XS2824006345 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €18,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2824006931 | 10/Jul/2024 | Listed | 15/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €18,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2824007079 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2824006428 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037Rule 144A) - GEM | XS2824006691 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2824005701 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2824005883 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2824006774 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | XS2824006857 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037(Reg S) - GEM | XS2824005966 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037(Rule 144A) - GEM | XS2824006188 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €36,500,000 Subordinated Notes due 2037 (Rule 144A) - GEM | XS2824007400 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAYFIN EMERALD CLO XIII DESIGNATED ACTIVITY COMPANY | €36,500,000 Subordinated Notes due 2037 (Reg S) - GEM | XS2824007319 | 10/Jul/2024 | Listed | 15/Jan/2037 |
| HAZINE MÜSTESARLIGI VARLIK KIRALAMA ANONIM SIRKETI | Issue of U.S.$2,500,000,000 Lease Certificates due 2025 - GEM | XS2523929474 | 13/Oct/2022 | Listed | 13/Nov/2025 |
| HAZINE MÜSTESARLIGI VARLIK KIRALAMA ANONIM SIRKETI | U.S.$2,500,000,000 Lease Certificates due 2029 - GEM | XS2689091846 | 14/Nov/2023 | Listed | 14/Jan/2029 |
| HAZINE MÜSTESARLIGI VARLIK KIRALAMA ANONIM SIRKETI | U.S.$3,000,000,000 Lease Certificates due 2027 - GEM | XS2441287773 | 24/Feb/2022 | Listed | 24/Feb/2027 |
| HCM QFII INVESTMENTS DESIGNATED ACTIVITY COMPANY | Series No.1 - US$ 900,200,000 Combined Series No. 1 Securities due 2063 - GEM | IE00B7LW6S31 | 15/Feb/2013 | Listed | 31/Dec/2063 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HCM QFII INVESTMENTS DESIGNATED ACTIVITY COMPANY | USD1,000,000,000 Combined Series No. 2 Securities due 2168 - GEM | IE00BLDG9S20 | 20/May/2020 | Listed | 31/Dec/2168 |
| HEIMSTADEN BOSTAD AB (PUBL) | EUR 500,000,000 Subordinated Fixed to Reset Rate 5.5 Year Non-Call Undated Capital Securities - GEM | XS2125121769 | 15/Oct/2020 | Listed | |
| HEIMSTADEN BOSTAD AB (PUBL) | EUR 600,000,000 Subordinated Fixed to Reset Rate 5.25 Year Non-Call Undated Capital Securities - GEM | XS2397251807 | 13/Oct/2021 | Listed | |
| HEIMSTADEN BOSTAD AB (PUBL) | EUR 600,000,000 Subordinated Fixed to Reset Rate 6.6 Year Non-Call Undated Capital Securities - GEM | XS2357357768 | 29/Jun/2021 | Listed | |
| HEIMSTADEN BOSTAD AB (PUBL) | EUR 800,000,000 Subordinated Fixed to Reset Rate 5.25 Year Non-Call Undated Capital Securities - GEM | XS2010037765 | 19/Nov/2019 | Listed | |
| HEIMSTADEN BOSTAD AB (PUBL) | EUR 800,000,000 Subordinated Fixed to Reset Rate 6.25 Year Non-Call Undated Capital Securities - GEM | XS2294155739 | 01/Feb/2021 | Listed | |
| HENLEY CLO I DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2360085687 | 29/Jul/2021 | Listed | 25/Jul/2034 |
| HENLEY CLO I DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2360087113 | 29/Jul/2021 | Listed | 25/Jul/2034 |
| HENLEY CLO I DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - GEM | XS2360086222 | 29/Jul/2021 | Listed | 25/Jul/2034 |
| HENLEY CLO I DESIGNATED ACTIVITY COMPANY | €238,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2360085760 | 29/Jul/2021 | Listed | 25/Jul/2034 |
| HENLEY CLO I DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2360086735 | 29/Jul/2021 | Listed | 25/Jul/2034 |
| HENLEY CLO I DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2360086578 | 29/Jul/2021 | Listed | 25/Jul/2034 |
| HENLEY CLO I DESIGNATED ACTIVITY COMPANY | €25,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2360086909 | 29/Jul/2021 | Listed | 25/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HENLEY CLO I DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2360086065 | 29/Jul/2021 | Listed | 25/Jul/2034 |
| HENLEY CLO I DESIGNATED ACTIVITY COMPANY | €34,200,000 Subordinated Notes due 2032 - GEM | XS2008556552 | 29/Jul/2019 | Listed | 15/Jul/2032 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €12,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2339935574 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €12,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2339935145 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1-R Senior Secured CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2034 (144A) - GEM | XS2339933017 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1-R Senior Secured CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2034 (Reg S) - GEM | XS2339932639 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1-R Senior Secured CM Removal and Replacement Non-Voting Floating Rate Notes due 2034 (144A) - GEM | XS2339932985 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1-R Senior Secured CM Removal and Replacement Non-Voting Floating Rate Notes due 2034 (Reg S) - GEM | XS2339933108 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1-R Senior Secured CM Removal and Replacement Voting Floating Rate Notes due 2034 (144A) - GEM | XS2339932803 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1-R Senior Secured CM Removal and Replacement Voting Floating Rate Notes due 2034 (Reg S) - GEM | XS2339932712 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2339935491 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2339935228 | 15/Jun/2021 | Listed | 25/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-R Senior Secured CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2034 (144A) - GEM | XS2339932399 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-R Senior Secured CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2034 (Reg S) - GEM | XS2339932126 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-R Senior Secured CM Removal and Replacement Non-Voting Floating Rate Notes due 2034 (144A) - GEM | XS2339932472 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-R Senior Secured CM Removal and Replacement Non-Voting Floating Rate Notes due 2034 (Reg S) - GEM | XS2339932555 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-R Senior Secured CM Removal and Replacement Voting Floating Rate Notes due 2034 (144A) - GEM | XS2339932043 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-R Senior Secured CM Removal and Replacement Voting Floating Rate Notes due 2034 (Reg S) - GEM | XS2339931821 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D-R Senior Secured CM Removal and Replacement Exchangeable Non-Voting Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2339934924 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D-R Senior Secured CM Removal and Replacement Exchangeable Non-Voting Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2339934502 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D-R Senior Secured CM Removal and Replacement Non-Voting Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2339934841 | 15/Jun/2021 | Listed | 25/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D-R Senior Secured CM Removal and Replacement Non-Voting Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2339935061 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D-R Senior Secured CM Removal and Replacement Voting Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2339934767 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D-R Senior Secured CM Removal and Replacement Voting Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2339934684 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured CM Removal and Replacement Exchangeable Non-Voting Fixed Rate Notes due 2034 (144A) - GEM | XS2339933793 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured CM Removal and Replacement Exchangeable Non-Voting Fixed Rate Notes due 2034 (Reg S) - GEM | XS2339933280 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured CM Removal and Replacement Non-Voting Fixed Rate Notes due 2034 (144A) - GEM | XS2339933520 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured CM Removal and Replacement Non-Voting Fixed Rate Notes due 2034 (Reg S) - GEM | XS2339933876 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured CM Removal and Replacement Voting Fixed Rate Notes due 2034 (144A) - GEM | XS2339933447 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2-R Senior Secured CM Removal and Replacement Voting Fixed Rate Notes due 2034 (Reg S) - GEM | XS2339933363 | 15/Jun/2021 | Listed | 25/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured CM Removal and Replacement Exchangeable Non-Voting Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2339934338 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured CM Removal and Replacement Exchangeable Non-Voting Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2339933959 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured CM Removal and Replacement Non-Voting Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2339934254 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured CM Removal and Replacement Non-Voting Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2339934411 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured CM Removal and Replacement Voting Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2339934171 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €31,000,000 Class C-R Senior Secured CM Removal and Replacement Voting Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2339934098 | 15/Jun/2021 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €34,150,000 Subordinated Notes due 2034 - Reg S - GEM | XS2178946542 | 10/Jun/2020 | Listed | 25/Jan/2034 |
| HENLEY CLO II DESIGNATED ACTIVITY COMPANY | €34,150,000 Subordinated Notes due 2034 - Rule 144A - GEM | XS2178948167 | 10/Jun/2020 | Listed | 25/Jan/2034 |
| HENLEY CLO III DESIGNATED ACTIVITY COMPANY | €11,400,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2414937339 | 15/Dec/2021 | Listed | 25/Dec/2035 |
| HENLEY CLO III DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2035 - GEM | XS2414978101 | 15/Dec/2021 | Listed | 25/Dec/2035 |
| HENLEY CLO III DESIGNATED ACTIVITY COMPANY | €20,600,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2414936877 | 15/Dec/2021 | Listed | 25/Dec/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HENLEY CLO III DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 - GEM | XS2414936281 | 15/Dec/2021 | Listed | 25/Dec/2035 |
| HENLEY CLO III DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2414936950 | 15/Dec/2021 | Listed | 25/Dec/2035 |
| HENLEY CLO III DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2414936794 | 15/Dec/2021 | Listed | 25/Dec/2035 |
| HENLEY CLO III DESIGNATED ACTIVITY COMPANY | €33,200,000 Subordinated Notes due 2035 - GEM | XS2240857024 | 25/Nov/2020 | Listed | 25/Dec/2035 |
| HENLEY CLO III DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2035 - GEM | XS2414936364 | 15/Dec/2021 | Listed | 25/Dec/2035 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Notes due 2034 - GEM | XS2291283377 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Notes due 2034 (144A) - GEM | XS2291282726 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - GEM | XS2294708685 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2294708842 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-1 CM Removal and Replacement Non-Voting Notes due 2034 - GEM | XS2294708768 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-1 CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2294708925 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-1 CM Removal and Replacement Voting Notes due 2034 - GEM | XS2291281918 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-1 CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2291282056 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - GEM | XS2294709063 | 19/Mar/2021 | Listed | 25/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2294709220 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 CM Removal and Replacement Non-Voting Notes due 2034 - GEM | XS2294709147 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2294709493 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 CM Removal and Replacement Voting Notes due 2034 - GEM | XS2291282130 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2291282213 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €23,800,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - GEM | XS2294709907 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €23,800,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2294710152 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €23,800,000 Class D CM Removal and Replacement Non-Voting Notes due 2034 - GEM | XS2294710079 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €23,800,000 Class D CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2294710236 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €23,800,000 Class D CM Removal and Replacement Voting Notes due 2034 - GEM | XS2291282486 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €23,800,000 Class D CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2291283294 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - GEM | XS2294708255 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2294708412 | 19/Mar/2021 | Listed | 25/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Removal and Replacement Non-Voting Notes due 2034 - GEM | XS2294708339 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2294708503 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Removal and Replacement Voting Notes due 2034 - GEM | XS2291281751 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2291281835 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C CM Removal and Replacement Exchangeable Non-Voting due 2034 (144A) - GEM | XS2294709733 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 - GEM | XS2294709576 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C CM Removal and Replacement Non-Voting Notes due 2034 - GEM | XS2294709659 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2294709816 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C CM Removal and Replacement Voting Notes due 2034 - GEM | XS2291283021 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €27,600,000 Class C CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2291282304 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €27,600,000 Class E Notes due 2034 - GEM | XS2291282569 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €27,600,000 Class E Notes due 2034 (144A) - GEM | XS2291282643 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €35,075,000 Subordinated Notes due 2034 - GEM | XS2291282999 | 19/Mar/2021 | Listed | 25/Apr/2034 |
| HENLEY CLO IV DESIGNATED ACTIVITY COMPANY | €35,075,000 Subordinated Notes due 2034 (144A) - GEM | XS2291283450 | 19/Mar/2021 | Listed | 25/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HENLEY CLO IX DAC | €13,300,000 Subordinated Notes due 2032 (144A) - GEM | XS2554994249 | 02/Dec/2022 | Listed | 20/Apr/2032 |
| HENLEY CLO IX DAC | €13,300,000 Subordinated Notes due 2032 (Reg S) - GEM | XS2554992383 | 02/Dec/2022 | Listed | 20/Apr/2032 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2366719412 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366719503 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2366719339 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366719842 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2366718521 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366718794 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €234,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2366718364 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €234,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366718448 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2366718877 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2366718950 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €25,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2366719768 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €25,300,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366719255 | 03/Sep/2021 | Listed | 25/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €32,700,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2366719099 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €32,700,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366719172 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €35,200,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2366719925 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO V DESIGNATED ACTIVITY COMPANY | €35,200,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2366719685 | 03/Sep/2021 | Listed | 25/Oct/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2401084616 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2401084889 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg s) - GEM | XS2401083642 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2401083725 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2401084459 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2401084533 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €232,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2401083212 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €232,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2401083303 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2401084293 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2401084376 | 10/Dec/2021 | Listed | 10/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2401083485 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2401083568 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €32,850,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2401084707 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €32,850,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2401084962 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €33,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2401083998 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VI DESIGNATED ACTIVITY COMPANY | €33,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2401084020 | 10/Dec/2021 | Listed | 10/Jun/2034 |
| HENLEY CLO VII DESIGNATED ACTIVITY COMPANY | €12,200,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2874095248 | 21/Aug/2024 | Listed | 25/Apr/2034 |
| HENLEY CLO VII DESIGNATED ACTIVITY COMPANY | €18,800,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2874095081 | 21/Aug/2024 | Listed | 25/Apr/2034 |
| HENLEY CLO VII DESIGNATED ACTIVITY COMPANY | €22,100,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2445871432 | 22/Apr/2022 | Listed | 25/Apr/2034 |
| HENLEY CLO VII DESIGNATED ACTIVITY COMPANY | €22,100,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2445871358 | 22/Apr/2022 | Listed | 25/Apr/2034 |
| HENLEY CLO VII DESIGNATED ACTIVITY COMPANY | €232,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2874094191 | 21/Aug/2024 | Listed | 25/Apr/2034 |
| HENLEY CLO VII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2874094605 | 21/Aug/2024 | Listed | 25/Apr/2034 |
| HENLEY CLO VII DESIGNATED ACTIVITY COMPANY | €28,500,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2445872240 | 22/Apr/2022 | Listed | 25/Apr/2034 |
| HENLEY CLO VII DESIGNATED ACTIVITY COMPANY | €28,500,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2445872596 | 22/Apr/2022 | Listed | 25/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HENLEY CLO VII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2874094860 | 21/Aug/2024 | Listed | 25/Apr/2034 |
| HENLEY CLO VII DESIGNATED ACTIVITY COMPANY | €33,900,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2874094357 | 21/Aug/2024 | Listed | 25/Apr/2034 |
| HENLEY CLO X DESIGNATED ACTIVITY COMPANY | €16,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2804516578 | 30/May/2024 | Listed | 20/Jul/2037 |
| HENLEY CLO X DESIGNATED ACTIVITY COMPANY | €20,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2804516222 | 30/May/2024 | Listed | 20/Jul/2037 |
| HENLEY CLO X DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2804515844 | 30/May/2024 | Listed | 20/Jul/2037 |
| HENLEY CLO X DESIGNATED ACTIVITY COMPANY | €275,600,000 Class A Senior Secured Floating Rate Notes due 2037 - GEM | XS2804515257 | 30/May/2024 | Listed | 20/Jul/2037 |
| HENLEY CLO X DESIGNATED ACTIVITY COMPANY | €34,900,000 Class D Senior Secured Deferred Floating Rate Notes due 2037 - GEM | XS2804515927 | 30/May/2024 | Listed | 20/Jul/2037 |
| HENLEY CLO X DESIGNATED ACTIVITY COMPANY | €36,200,000 Subordinated Notes due 2037 - GEM | XS2804516735 | 30/May/2024 | Listed | 20/Jul/2037 |
| HENLEY CLO X DESIGNATED ACTIVITY COMPANY | €46,100,000 Class B Senior Secured Floating Rate Notes due 2037 - GEM | XS2804515414 | 30/May/2024 | Listed | 20/Jul/2037 |
| HERA FINANCING 2024-1 DESIGNATED ACTIVITY COMPANY | £11,580,000 Class R Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2891740289 | 05/Sep/2024 | Listed | 17/Nov/2034 |
| HERA FINANCING 2024-1 DESIGNATED ACTIVITY COMPANY | £20,500,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2891739943 | 05/Sep/2024 | Listed | 17/Nov/2034 |
| HERA FINANCING 2024-1 DESIGNATED ACTIVITY COMPANY | £23,800,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2891740016 | 05/Sep/2024 | Listed | 17/Nov/2034 |
| HERA FINANCING 2024-1 DESIGNATED ACTIVITY COMPANY | £24,000,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2891739869 | 05/Sep/2024 | Listed | 17/Nov/2034 |
| HERA FINANCING 2024-1 DESIGNATED ACTIVITY COMPANY | £30,000,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2891739786 | 05/Sep/2024 | Listed | 17/Nov/2034 |
| HERA FINANCING 2024-1 DESIGNATED ACTIVITY COMPANY | £31,900,000 Class F Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2891740107 | 05/Sep/2024 | Listed | 17/Nov/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HERA FINANCING 2024-1 DESIGNATED ACTIVITY COMPANY | £89,800,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2891741337 | 05/Sep/2024 | Listed | 17/Nov/2034 |
| HETA FUNDING DESIGNATED ACTIVITY COMPANY | GBP 1,240,000,000 Class C Notes due 2051 - GEM | IE00BFXC1D73 | 29/Jul/2021 | Listed | 19/May/2051 |
| HETA FUNDING DESIGNATED ACTIVITY COMPANY | GBP 2,900,000,000 Class A-1 Senior Secured Floating Rate Notes due 2051 - GEM | XS0472601912 | 29/Jul/2021 | Listed | 19/May/2051 |
| HETA FUNDING DESIGNATED ACTIVITY COMPANY | GBP 2,900,000,000 Class A-2 Senior Secured Floating Rate Notes due 2051 (Reg S) - GEM | XS1881860339 | 29/Jul/2021 | Listed | 19/May/2051 |
| HETA FUNDING DESIGNATED ACTIVITY COMPANY | GBP 480,000,000 Class B-1 Mezzanine Secured Floating Rate Notes due 2051 (Reg S) - GEM | XS1881859836 | 29/Jul/2021 | Listed | 19/May/2051 |
| HETA FUNDING DESIGNATED ACTIVITY COMPANY | GBP 480,000,000 Class B-2 Mezzanine Secured Floating Rate Notes due 2051 (Reg S) - GEM | XS1881860172 | 29/Jul/2021 | Listed | 19/May/2051 |
| HIGHWAYS 2021 PLC | £15,359,000 Class E Commercial Mortgage Backed Notes due 2031 - 144A - GEM | XS2415306633 | 16/Dec/2021 | Listed | 18/Dec/2031 |
| HIGHWAYS 2021 PLC | £15,359,000 Class E Commercial Mortgage Backed Notes due 2031 - RegS - GEM | XS2415306559 | 16/Dec/2021 | Listed | 18/Dec/2031 |
| HIGHWAYS 2021 PLC | £159,600,000 Class A Commercial Mortgage Backed Notes due 2031 - 144A - GEM | XS2415302640 | 16/Dec/2021 | Listed | 18/Dec/2031 |
| HIGHWAYS 2021 PLC | £159,600,000 Class A Commercial Mortgage Backed Notes due 2031 - RegS - GEM | XS2415187959 | 16/Dec/2021 | Listed | 18/Dec/2031 |
| HIGHWAYS 2021 PLC | £26,300,000 Class B Commercial Mortgage Backed Notes due 2031 - 144A - GEM | XS2415305155 | 16/Dec/2021 | Listed | 18/Dec/2031 |
| HIGHWAYS 2021 PLC | £26,300,000 Class B Commercial Mortgage Backed Notes due 2031 - RegS - GEM | XS2415304935 | 16/Dec/2021 | Listed | 18/Dec/2031 |
| HIGHWAYS 2021 PLC | £28,300,000 Class C Commercial Mortgage Backed Notes due 2031 - 144A - GEM | XS2415305403 | 16/Dec/2021 | Listed | 18/Dec/2031 |
| HIGHWAYS 2021 PLC | £28,300,000 Class C Commercial Mortgage Backed Notes due 2031 - RegS - GEM | XS2415305312 | 16/Dec/2021 | Listed | 18/Dec/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HIGHWAYS 2021 PLC | £32,400,000 Class D Commercial Mortgage Backed Notes due 2031 - 144A - GEM | XS2415306047 | 16/Dec/2021 | Listed | 18/Dec/2031 |
| HIGHWAYS 2021 PLC | £32,400,000 Class D Commercial Mortgage Backed Notes due 2031 - RegS - GEM | XS2415305668 | 16/Dec/2021 | Listed | 18/Dec/2031 |
| HIPOTOTTA NO .5 PLC | Class A2 Mortgage Backed Floating Rate Notes due 2060 - GEM | XS0292898912 | 09/Aug/2021 | Listed | 30/Mar/2060 |
| HIPOTOTTA NO .5 PLC | Class B Mortgage Backed Floating Rate Notes due 2060 - GEM | XS0292899050 | 09/Aug/2021 | Listed | 30/Mar/2060 |
| HIPOTOTTA NO .5 PLC | Class C Mortgage Backed Variable Notes due 2060 - GEM | XS0292900676 | 09/Aug/2021 | Listed | 30/Mar/2060 |
| HIPOTOTTA NO .5 PLC | Class D Mortgage Backed Variable Notes due 2060 - GEM | XS0292900833 | 09/Aug/2021 | Listed | 30/Mar/2060 |
| HIPOTOTTA NO .5 PLC | Class E Mortgage Backed Variable Notes due 2060 - GEM | XS0292901302 | 09/Aug/2021 | Listed | 30/Mar/2060 |
| HIPOTOTTA NO .5 PLC | Class F Mortgage Backed Variable Notes due 2060 - GEM | XS0292901641 | 09/Aug/2021 | Listed | 30/Mar/2060 |
| HLEND CLO 2023-1, LLC | Issue of U.S.$246,500,000 Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | US433922AA97 | 19/Oct/2023 | Listed | 22/Oct/2035 |
| HLEND CLO 2023-1, LLC | Issue of U.S.$246,500,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | USU4091YAA20 | 19/Oct/2023 | Listed | 22/Oct/2035 |
| HOIST FINANCE AB (PUBL) | € 40,000,000 Fixed Rate Reset Perpetual Additional Tier 1 Capital Notes - GEM | XS2121223353 | 26/Feb/2020 | Listed | |
| HOLDING D'INFRASTRUCTURES DES MÉTIERS DE L'ENVIRONNEMENT SAS | €300,000,000 4.500% Sustainability-Linked Senior Notes due 2027 - GEM | XS2608828641 | 06/Apr/2023 | Listed | 06/Apr/2027 |
| HOLDING D'INFRASTRUCTURES DES MÉTIERS DE L'ENVIRONNEMENT SAS | €450,000,000 0.125% Sustainability-Linked Senior Notes due 2025 - GEM | XS2385389551 | 16/Sep/2021 | Listed | 16/Sep/2025 |
| HOLDING D'INFRASTRUCTURES DES MÉTIERS DE L'ENVIRONNEMENT SAS | €500,000,000 0.625% Sustainability-Linked Senior Notes due 2028 - GEM | XS2385390724 | 16/Sep/2021 | Listed | 16/Sep/2028 |
| HOLDING D'INFRASTRUCTURES DES MÉTIERS DE L'ENVIRONNEMENT SAS | €550,000,000 4.875 % Senior Notes due 2029 - GEM | XS2918553855 | 24/Oct/2024 | Listed | 24/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-1 CM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2079844697 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-1 CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2079844341 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-1 CM Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2079844424 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €10,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2079845827 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-2 CM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2080716611 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-2 CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2080716454 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €17,000,000 Class B-2 CM Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2080716298 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS2079842725 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €22,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2079845744 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €24,300,00 Class C CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2079845074 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €24,300,000 Class C CM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2079845231 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €24,300,000 Class C CM Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS2079845157 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A-1 CM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS2079843533 | 14/Nov/2019 | Listed | 14/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A-1 CM Non-Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS2079843293 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A-1 CM Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS2079842998 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €40,000,000 Class A-2 CM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS2079843962 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €40,000,000 Class A-2 CM Non-Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS2079843889 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HOLLAND PARK CLO DESIGNATED ACTIVITY COMPANY | €40,000,000 Class A-2 CM Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS2079843616 | 14/Nov/2019 | Listed | 14/Nov/2032 |
| HPS CX-2 SPECIALTY LOAN FINANCING CLO I, LTD. | Up to U.S.$290,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Accredited Investor - GEM | US40445PAB94 | 17/Sep/2024 | Listed | 15/Oct/2036 |
| HPS CX-2 SPECIALTY LOAN FINANCING CLO I, LTD. | Up to U.S.$290,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG3220UAA28 | 17/Sep/2024 | Listed | 15/Oct/2036 |
| HPS CX-2 SPECIALTY LOAN FINANCING CLO I, LTD. | Up to U.S.$290,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | US40445PAA12 | 17/Sep/2024 | Listed | 15/Oct/2036 |
| HPS INVESTMENT PARTNERS CLO (US) SUBSIDIARY, LLC | USD 1,525,000 Series B/Class B Notes due 2029 - GEM | USU44277AL28 | 03/Nov/2017 | Listed | 22/Oct/2029 |
| HPS INVESTMENT PARTNERS CLO (US) SUBSIDIARY, LLC | USD 1,600,000 Series B/Class C Notes due 2029 - GEM | USU44277AM01 | 03/Nov/2017 | Listed | 22/Oct/2029 |
| HPS INVESTMENT PARTNERS CLO (US) SUBSIDIARY, LLC | USD 13,925,000 Series B/Class A-1A Notes due 2029 - GEM | USU44277AH16 | 03/Nov/2017 | Listed | 22/Oct/2029 |
| HPS INVESTMENT PARTNERS CLO (US) SUBSIDIARY, LLC | USD 4,525,000 Series B/Class A-2 Notes due 2029 - GEM | USU44277AK45 | 03/Nov/2017 | Listed | 22/Oct/2029 |
| HPS INVESTMENT PARTNERS CLO (US) SUBSIDIARY, LLC | USD 425,000 Series B/Class A-1B Notes due 2029 - GEM | USU44277AJ71 | 03/Nov/2017 | Listed | 22/Oct/2029 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$14,000,000 Class DR Junior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US40436UAE38 | 30/Jun/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$14,000,000 Class DR Junior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG32259AC09 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$24,000,000 Class B-RR Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US40436TAY29 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$24,000,000 Class B-RR Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG32238AP59 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$24,000,000 Class CR Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US40436TBA34 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$24,000,000 Class CR Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG32238AQ33 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$244,000,000 Class A-1-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US40436TAS50 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$244,000,000 Class A-1-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG32238AL46 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$4,500,000 Class X Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US40436TAQ94 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$4,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG32238AK62 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$47,350,000 Subordinated Notes due 2034 (144A) - GEM | US40436UAC71 | 28/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$5,900,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US40436UAG85 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$5,900,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG32259AD81 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$54,000,000 Class A-2-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US40436TAW62 | 30/Jun/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$54,000,000 Class A-2-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG32238AN02 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$6,000,000 Class A-1-J Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US40436TAU07 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | U.S.$6,000,000 Class A-1-J Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG32238AM29 | 30/Jun/2021 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 10-2016, LTD. | USD 47,350,000 Subordinated Notes due 2028 - GEM | USG32259AB26 | 30/Dec/2016 | Listed | 20/Apr/2034 |
| HPS LOAN MANAGEMENT 11-2017, LTD. | U.S.$27,500,000 Class D-F Secured Deferrable Fixed Rate Notes due 2030 - Rule 144A - GEM | US40436VAN10 | 06/Mar/2020 | Listed | 06/May/2030 |
| HPS LOAN MANAGEMENT 11-2017, LTD. | U.S.$27,500,000 Class D-F Secured Deferrable Fixed Rate Notes due 2030 - GEM | USG32202AJ59 | 06/Mar/2020 | Listed | 06/May/2030 |
| HPS LOAN MANAGEMENT 11-2017, LTD. | U.S.$28,500,000 Class C-R Secured Deferrable Floating Rate Notes due 2030 - Rule 144A - GEM | US40436VAJ08 | 06/Mar/2020 | Listed | 06/May/2030 |
| HPS LOAN MANAGEMENT 11-2017, LTD. | U.S.$28,500,000 Class C-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG32202AG11 | 06/Mar/2020 | Listed | 06/May/2030 |
| HPS LOAN MANAGEMENT 11-2017, LTD. | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 - Rule 144A - GEM | US40436VAE11 | 06/Mar/2020 | Listed | 06/May/2030 |
| HPS LOAN MANAGEMENT 11-2017, LTD. | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 - GEM | USG32202AE62 | 06/Mar/2020 | Listed | 06/May/2030 |
| HPS LOAN MANAGEMENT 11-2017, LTD. | U.S.$5,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2030 - Rule 144A - GEM | US40436VAL53 | 06/Mar/2020 | Listed | 06/May/2030 |
| HPS LOAN MANAGEMENT 11-2017, LTD. | U.S.$5,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG32202AH93 | 06/Mar/2020 | Listed | 06/May/2030 |
| HPS LOAN MANAGEMENT 11-2017, LTD. | U.S.$57,500,000 Class B-R Senior Secured Floating Rate Notes due 2030 - Rule 144A - GEM | US40436VAG68 | 06/Mar/2020 | Listed | 06/May/2030 |
| HPS LOAN MANAGEMENT 11-2017, LTD. | U.S.$57,500,000 Class B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG32202AF38 | 06/Mar/2020 | Listed | 06/May/2030 |
| HPS LOAN MANAGEMENT 11-2017, LTD. | USD 21500000 Class E Secured Deferrable Floating Rate Notes due 2030 - GEM | USG3220TAA54 | 01/Jun/2017 | Listed | 06/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 11-2017, LTD. | USD 5265000 Class F Secured Deferrable Floating Rate Notes due 2030 - GEM | USG3220TAB38 | 01/Jun/2017 | Listed | 06/May/2030 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 17,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG3221HAA08 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 17,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US40437CAA09 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 22,500,000 Class A1B Senior Secured Floating Rate Notes due 2031 - GEM | USG3220NAB67 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 22,500,000 Class A1B Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US44330QAB77 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 287,500,000 Class A1A Senior Secured Floating Rate Notes due 2031 - GEM | USG3220NAA84 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 287,500,000 Class A1A Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US44330QAA94 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 30,750,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG3220NAE07 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 30,750,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US44330QAE17 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 42,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG3220NAD24 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 42,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US44330QAD34 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 52,500,000 Class A2 Senior Secured Floating Rate Notes due 2031 - GEM | USG3220NAC41 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 12-2018, LTD. | USD 52,500,000 Class A2 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US44330QAC50 | 03/Jul/2018 | Listed | 18/Jul/2031 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$13,500,000 Class C-R1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US40437WAU27 | 29/Mar/2021 | Listed | 25/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$13,500,000 Class C-R1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG3220VAK82 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$13,500,000 Class C-R2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 (144A) - GEM | US40437WAY49 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$13,500,000 Class C-R2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 (Reg S) - GEM | USG3220VAM49 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$18,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US40437XAJ54 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$18,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG3220PAE54 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$24,700,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US40437WAW82 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$24,700,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG3220VAL65 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$279,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US40437WAQ15 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$279,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG3220VAH53 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$4,500,000 Class X-R Amortizing Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US40437WAN83 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$4,500,000 Class X-R Amortizing Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG3220VAG70 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$6,800,000 Class F-R Junior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US40437XAL01 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$6,800,000 Class F-R Junior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG3220PAF20 | 29/Mar/2021 | Listed | 25/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$63,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US40437WAS70 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$63,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG3220VAJ10 | 29/Mar/2021 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$9,800,000 Class Z Notes due 2034 (144A) - GEM | US40437XAG16 | 19/Jul/2019 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$9,800,000 Class Z Notes due 2034 (Reg S) - GEM | USG3220PAD71 | 19/Jul/2019 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$9,800,000 Subordinated Notes due 2034 (144A) - GEM | US40437XAE67 | 19/Jul/2019 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 14-2019, LTD. | U.S.$9,800,000 Subordinated Notes due 2034 (Reg S) - GEM | USG3220PAC98 | 19/Jul/2019 | Listed | 25/Jan/2034 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $15,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US40439DAQ16 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $15,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | USG42145AH84 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $20,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | USG42144AE88 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $20,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | US40439EAJ55 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | US40439DAU28 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | USG42145AK14 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $30,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | US40439DAW83 | 16/Mar/2022 | Listed | 22/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 15-2019, LTD | $30,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | USG42145AL96 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $310,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US40439DAN84 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $310,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | USG42145AG02 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $4,500,000 Class X Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US40439DAL29 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $4,500,000 Class X Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | USG42145AF29 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $50,000,000 Class Z Notes due 2035 (144A) - GEM | US40439EAG17 | 12/Sep/2019 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $50,000,000 Class Z Notes due 2035 (Reg S) - GEM | USG42144AD06 | 12/Sep/2019 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $50,000,000 Subordinated Notes due 2035 (144A) - GEM | US40439EAE68 | 12/Sep/2019 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $50,000,000 Subordinated Notes due 2035 (Reg S) - GEM | USG42144AC23 | 12/Sep/2019 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $55,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US40439DAS71 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 15-2019, LTD | $55,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | USG42145AJ41 | 16/Mar/2022 | Listed | 22/Jan/2035 |
| HPS LOAN MANAGEMENT 2013-2, LTD. | USD 11,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG3220XAB40 | 01/Nov/2017 | Listed | 20/Oct/2029 |
| HPS LOAN MANAGEMENT 2013-2, LTD. | USD 17,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG3220XAA66 | 01/Nov/2017 | Listed | 20/Oct/2029 |
| HPS LOAN MANAGEMENT 2013-2, LTD. | USD 278,500,000 Class A-1AR Senior Secured Floating Rate Notes due 2029 - GEM | USG32201AB41 | 01/Nov/2017 | Listed | 20/Oct/2029 |
| HPS LOAN MANAGEMENT 2013-2, LTD. | USD 30,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG32201AE89 | 01/Nov/2017 | Listed | 20/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 2013-2, LTD. | USD 32,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG32201AF54 | 01/Nov/2017 | Listed | 20/Oct/2029 |
| HPS LOAN MANAGEMENT 2013-2, LTD. | USD 4,000,000 Class X Senior Secured Floating Rate Notes due 2029 - GEM | USG32201AA67 | 01/Nov/2017 | Listed | 20/Oct/2029 |
| HPS LOAN MANAGEMENT 2013-2, LTD. | USD 52,450,000 Subordinated Notes due 2029 - GEM | USG45439AC38 | 17/Sep/2013 | Listed | 20/Oct/2029 |
| HPS LOAN MANAGEMENT 2013-2, LTD. | USD 8,500,000 Class A-1BR Senior Secured Floating Rate Notes due 2029 - GEM | USG32201AC24 | 01/Nov/2017 | Listed | 20/Oct/2029 |
| HPS LOAN MANAGEMENT 2013-2, LTD. | USD 90,500,000 Class A-2R Senior Secured Floating Rate Notes due 2029 - GEM | USG32201AD07 | 01/Nov/2017 | Listed | 20/Oct/2029 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$127,500,000 Class A Senior Secured Floating Rate Notes due 2036 (144A) - GEM | US44328HAA32 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$127,500,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | USG32215AA61 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$13,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (144A) - GEM | US44328HAR66 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$13,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Reg S) - GEM | USG32215AH15 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$15,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2036 (144A) - GEM | US44328DAA28 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$15,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | USG32217AA28 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$20,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2036 (144A) - GEM | US44328HAM79 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$20,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | USG32215AF58 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$24,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2036 (144A) - GEM | US44328HAK14 | 04/Apr/2023 | Listed | 23/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$24,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | USG32215AE83 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$39,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (144A) - GEM | US44328HAH84 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$39,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | USG32215AD01 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$39,700,000 Class Z Notes (144A) - GEM | US44328DAE40 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$39,700,000 Class Z Notes (Reg S) - GEM | USG32217AC83 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$39,700,000 Subordinated Notes due 2036 (144A) - GEM | US44328DAC83 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | U.S.$39,700,000 Subordinated Notes due 2036 (Reg S) - GEM | USG32217AB01 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | Up to U.S.$124,500,000 Class A-L Senior Secured Floating Rate Notes due 2036* (144A) - GEM | US44328HAC97 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2023-17, LTD | Up to U.S.$124,500,000 Class A-L Senior Secured Floating Rate Notes due 2036*(Reg S) - GEM | USG32215AB45 | 04/Apr/2023 | Listed | 23/Apr/2036 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class A-1 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG32010AA19 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class A-1 Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | US442924AA47 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class A-2 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG32010AB91 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class A-2 Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | US442924AC03 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class B-1A Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG32010AC74 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class B-1A Senior Secured Floating Rate Notes due 2037 (Rule 144A) - GEM | US442924AE68 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class B-1B Senior Secured Fixed Rate Notes due 2037 (Reg S) - GEM | USG32010AD57 | 27/May/2024 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 2024-19, LTD | Class B-1B Senior Secured Fixed Rate Notes due 2037 (Rule 144A) - GEM | US442924AG17 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class B-2 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG32010AE31 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class B-2 Senior Secured Floating Rate Notes due 2037 (Rule 144a) - GEM | US442924AJ55 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG32010AF06 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | US442924AL02 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class C-2 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG32010AG88 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class C-2 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | US442924AN67 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG32010AH61 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | US442924AQ98 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class D-2 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG32010AJ28 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class D-2 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | US442924AS54 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class E Junior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG32013AA57 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class E Junior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A) - GEM | US442912AA90 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class Z - GEM | USG32013AC14 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Class Z - GEM | US442912AE13 | 27/May/2024 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 2024-19, LTD | Subordinated Notes due 2037 (Reg S) - GEM | USG32013AB31 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-19, LTD | Subordinated Notes due 2037 (Rule 144A) - GEM | US442912AC56 | 27/May/2024 | Listed | 15/Apr/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$13,200,000 Class E Junior Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | US40444JAA60 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$13,200,000 Class E Junior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG3227JAA00 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$21,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | US40443WAG50 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$21,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG3227WAD59 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$24,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | US40443WAE03 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$24,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG3227WAC76 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$252,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (144A) - GEM | US40443WAA80 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$252,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG3227WAA11 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$4,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 (144A) - GEM | US40443WAJ99 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$4,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG3227WAE33 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$40,760,000 Class Z Notes due 2037 (144A) - GEM | US40444JAE82 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$40,760,000 Class Z Notes due 2037 (Reg S) - GEM | USG3227JAC65 | 03/Jul/2024 | Listed | 25/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$40,760,000 Subordinated Notes due 2037 (144A) - GEM | US40444JAC27 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$40,760,000 Subordinated Notes due 2037 (Reg S) - GEM | USG3227JAB82 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$41,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 (144A) - GEM | US40443WAC47 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$41,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG3227WAB93 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$5,000,000 Class D-2 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (144A) - GEM | US40443WAQ33 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$5,000,000 Class D-2 Mezzanine Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | USG3227WAH63 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$7,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 (144A) - GEM | US40443WAL46 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 2024-20, LTD | U.S.$7,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 (Reg S) - GEM | USG3227WAF08 | 03/Jul/2024 | Listed | 25/Jul/2037 |
| HPS LOAN MANAGEMENT 3-2014 LTD | USD $20,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG32277AA66 | 18/Jul/2017 | Listed | 18/Jul/2029 |
| HPS LOAN MANAGEMENT 3-2014 LTD | USD $30,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG32268AE71 | 18/Jul/2017 | Listed | 18/Jul/2029 |
| HPS LOAN MANAGEMENT 3-2014 LTD | USD $310,000,000 Class A-1R Senior Secured Floating Rate Notes due 2029 - GEM | USG32268AB33 | 18/Jul/2017 | Listed | 18/Jul/2029 |
| HPS LOAN MANAGEMENT 3-2014 LTD | USD $32,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG32268AD98 | 18/Jul/2017 | Listed | 18/Jul/2029 |
| HPS LOAN MANAGEMENT 3-2014 LTD | USD $4,000,000 Class X Senior Secured Floating Rate Notes due 2029 - GEM | USG32268AA59 | 18/Jul/2017 | Listed | 18/Jul/2029 |
| HPS LOAN MANAGEMENT 3-2014 LTD | USD $6,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG32277AB40 | 18/Jul/2017 | Listed | 18/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 3-2014 LTD | USD $68,000,000 Class A-2R Senior Secured Floating Rate Notes due 2029 - GEM | USG32268AC16 | 18/Jul/2017 | Listed | 18/Jul/2029 |
| HPS LOAN MANAGEMENT 3-2014 LTD | USD 47,550,000 Subordinated Notes due 2029 - GEM | USG4543TAC92 | 30/Jan/2014 | Listed | 18/Jul/2029 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 101,750,000 Class A2-R Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US44330GAE35 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 101,750,000 Class A2-R Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG4214KAC65 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 19,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US44330NAA63 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 19,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG3221TAA46 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 30,250,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US44330GAG82 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 30,250,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG4214KAD49 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 313,500,000 Class A1-R Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US44330GAC78 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 313,500,000 Class A1-R Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG4214KAB82 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 34,375,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US44330GAJ22 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 34,375,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG4214KAE22 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 5,300,000 Class X Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US44330GAA13 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 5,300,000 Class X Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG4214KAA00 | 08/Feb/2018 | Listed | 28/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 55,000,000 Subordinated Notes due 2030 (144A) - GEM | US44330NAE85 | 28/Aug/2014 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 55,000,000 Subordinated Notes due 2030 (Reg S) - GEM | USG3221TAC02 | 28/Aug/2014 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 9,625,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US44330NAC20 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 4-2014, LTD | USD 9,625,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG3221TAB29 | 08/Feb/2018 | Listed | 28/Jan/2030 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 12,375,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US40437BAC81 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 12,375,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG32225AB35 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 19,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US40437BAA26 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 19,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG32225AA51 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 31,625,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US40436KAJ43 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 31,625,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG32234AE98 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 319,000,000 Class A1-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US40436KAC99 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 319,000,000 Class A1-R Senior Secured Floating Rate Notes due 2031 - GEM | USG32234AB59 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 35,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US40436KAL98 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 35,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG32234AF63 | 09/Mar/2018 | Listed | 05/Feb/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 49,750,000 Subordinated Notes due 2031 - 144A - GEM | US40437BAE48 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 49,750,000 Subordinated Notes due 2031 - GEM | USG32225AC18 | 29/Apr/2015 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 96,250,000 Class A2-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US40436KAE55 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 6-2015 LTD | USD 96,250,000 Class A2-R Senior Secured Floating Rate Notes due 2031 - GEM | USG32234AC33 | 09/Mar/2018 | Listed | 05/Feb/2031 |
| HPS LOAN MANAGEMENT 8-2016, LTD | U.S.$9,475,000 Additional Subordinated Notes due 2030 - GEM | USG3224JAB10 | 30/Jul/2018 | Listed | 20/Jul/2030 |
| HPS LOAN MANAGEMENT 8-2016, LTD | U.S.$9,475,000 Additional Subordinated Notes due 2030 (Rule 144A) - GEM | US40437JAC18 | 30/Jul/2018 | Listed | 20/Jul/2030 |
| HPS LOAN MANAGEMENT 8-2016, LTD | USD 37,750,000 Subordinated Notes due 2030 - GEM | USG45459AB34 | 12/Apr/2016 | Listed | 20/Jul/2030 |
| HSBC BANK MIDDLE EAST LIMITED | $10,000,000 Auction-Settled Credit Linked Notes due 2024 linked to the Socialist Republic of Vietnam issued pursuant to HSBC Bank Middle East Limiteds Programme for the Issuance of Notes and Warrants - GEM | XS2133216411 | 19/Mar/2020 | Listed | 20/Dec/2024 |
| HSBC BANK MIDDLE EAST LIMITED | Issue of U.S.$62,000,000 1.50 per cent. Notes due 30 September 2025 - GEM | XS2233205462 | 30/Sep/2020 | Listed | 30/Sep/2025 |
| HSBC BANK MIDDLE EAST LIMITED | Issue of USD 350,000,000 Fixed Rate Notes due December 2025 - GEM | XS2564003593 | 09/Dec/2022 | Listed | 09/Dec/2025 |
| HSBC BANK MIDDLE EAST LIMITED | Issue of USD 5,000,000 Auction-Settled Credit Linked Notes due 2024 linked to the Republic of Indonesia issued pursuant to HSBC Bank Middle East Ltd's Programme for the Issuance of Notes and Warrants - GEM | XS2133216767 | 19/Mar/2020 | Listed | 20/Dec/2024 |
| HSBC BANK MIDDLE EAST LIMITED | Series 168 - Issue of USD 10,000,000 HSBC Bank Middle East Limited Dual Range Accrual Note due 26 November 2024 - GEM | XS1140574879 | 27/Nov/2014 | Listed | 26/Nov/2024 |
| HSBC BANK MIDDLE EAST LIMITED | Series 258 - Issue of EGP 80,000,000 Currency-Linked Fixed Rate Notes due October 2026 - GEM | XS2392920547 | 06/Oct/2021 | Listed | 06/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK MIDDLE EAST LIMITED | Series 260 - USD 15,000,000 Floating Rate Notes due March 2027 - GEM | XS2451837129 | 03/Mar/2022 | Listed | 03/Mar/2027 |
| HSBC BANK MIDDLE EAST LIMITED | USD 40,000,000 Fixed Rate Notes due June 2026 - GEM | XS2843965455 | 20/Jun/2024 | Listed | 22/Jun/2026 |
| HSBC BANK PLC | Callable Linear Zero Coupon Notes due June 2034 - GEM | XS2845217228 | 27/Jun/2024 | Listed | 27/Jun/2034 |
| HSBC BANK PLC | Emerging Market Pass-through Notes due April 2025 linked to NGN denominated bonds issued by the Republic of Nigeria - GEM | XS2807530766 | 19/Apr/2024 | Listed | 10/Apr/2025 |
| HSBC BANK PLC | Emerging Market Pass-through Notes due March 2025 linked to NGN denominated bonds issued by the Republic of Nigeria - GEM | XS2804617095 | 16/Apr/2024 | Listed | 06/Mar/2025 |
| HSBC BANK PLC | EUR 1,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2735 - GEM | XS2787847891 | 26/Mar/2024 | Listed | 28/Mar/2028 |
| HSBC BANK PLC | EUR 39,000,000 Collared Floating Rate Notes due 3 February 2025 - GEM | XS1556931779 | 08/Feb/2017 | Listed | 03/Feb/2025 |
| HSBC BANK PLC | Further Issue of UGX 14,000,000,000 Fixed Rate Notes due December 2024 - GEM | XS2344001776 | 19/May/2021 | Listed | 11/Dec/2024 |
| HSBC BANK PLC | GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares - GEM | XS2931068782 | 07/Nov/2024 | Listed | 07/Nov/2028 |
| HSBC BANK PLC | GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2304 - GEM | XS2581975344 | 07/Feb/2023 | Listed | 06/Feb/2026 |
| HSBC BANK PLC | GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2785 - GEM | XS2809353282 | 02/May/2024 | Listed | 08/May/2028 |
| HSBC BANK PLC | GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2850 - GEM | XS2839556649 | 18/Jun/2024 | Listed | 18/Jun/2026 |
| HSBC BANK PLC | GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2892 - GEM | XS2863676586 | 25/Jul/2024 | Listed | 26/Jul/2027 |
| HSBC BANK PLC | GBP 1,075,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2642 - GEM | XS2729159892 | 08/Dec/2023 | Listed | 09/Dec/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | GBP 1,225,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2672 - GEM | XS2753871008 | 30/Jan/2024 | Listed | 01/Feb/2028 |
| HSBC BANK PLC | GBP 1,300,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2752 - GEM | XS2801454757 | 18/Apr/2024 | Listed | 11/Apr/2029 |
| HSBC BANK PLC | GBP 1,525,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2781 - GEM | XS2809353019 | 02/May/2024 | Listed | 03/May/2028 |
| HSBC BANK PLC | GBP 1,551,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2637 - GEM | XS2726236867 | 04/Dec/2023 | Listed | 06/Dec/2027 |
| HSBC BANK PLC | GBP 1,775,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2635 - GEM | XS2725056837 | 01/Dec/2023 | Listed | 02/Dec/2027 |
| HSBC BANK PLC | GBP 1,975,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2854 - GEM | XS2842196789 | 24/Jun/2024 | Listed | 22/Jun/2028 |
| HSBC BANK PLC | GBP 11,015,833 Notes linked to UKSED3P Investments Limited Preference Shares Series 2880 - GEM | GB00BSKWQQ93 | 09/Jul/2024 | Listed | 09/Jul/2030 |
| HSBC BANK PLC | GBP 12,159,675 Notes linked to UKSED3P Investments Limited Preference Shares Series 2814 - GEM | GB00BSKWPY03 | 17/May/2024 | Listed | 17/May/2030 |
| HSBC BANK PLC | GBP 13,990,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2669 - GEM | XS2750332608 | 24/Jan/2024 | Listed | 25/Jan/2028 |
| HSBC BANK PLC | GBP 15,032,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2718 - GEM | XS2776533544 | 22/Mar/2024 | Listed | 15/Mar/2029 |
| HSBC BANK PLC | GBP 15,179,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2689 - GEM | XS2760770748 | 09/Feb/2024 | Listed | 09/Feb/2028 |
| HSBC BANK PLC | GBP 16,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2745 - GEM | GB00BRYVPV36 | 09/Apr/2024 | Listed | 09/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | GBP 17,559,200 Notes linked to UKSED3P Investments Limited Preference Shares Series 2926 - GEM | GB00BSKWR559 | 22/Aug/2024 | Listed | 22/Aug/2030 |
| HSBC BANK PLC | GBP 2,140,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2955 - GEM | XS2904490575 | 27/Sep/2024 | Listed | 27/Sep/2028 |
| HSBC BANK PLC | GBP 2,200,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2860 - GEM | XS2848479544 | 01/Jul/2024 | Listed | 29/Jun/2027 |
| HSBC BANK PLC | GBP 2,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2796 - GEM | XS2812628159 | 10/May/2024 | Listed | 09/May/2028 |
| HSBC BANK PLC | GBP 21,680,720 Notes linked to UKSED3P Investments Limited Preference Shares Series 2797 - GEM | GB00BRYVQ879 | 17/May/2024 | Listed | 17/May/2030 |
| HSBC BANK PLC | GBP 22,336,500 Notes linked to UKSED3P Investments Limited Preference Shares Series 2318 - GEM | GB00BQJV5X30 | 28/Feb/2023 | Listed | 28/Feb/2029 |
| HSBC BANK PLC | GBP 260,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2803 - GEM | XS2816648757 | 14/May/2024 | Listed | 08/May/2029 |
| HSBC BANK PLC | GBP 28,797,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2281 - GEM | XS2574078536 | 30/Jan/2023 | Listed | 26/Jan/2027 |
| HSBC BANK PLC | GBP 3,040,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2914 - GEM | XS2877741921 | 19/Aug/2024 | Listed | 17/Aug/2028 |
| HSBC BANK PLC | GBP 3,460,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2741 - GEM | XS2794573159 | 08/Apr/2024 | Listed | 04/Apr/2028 |
| HSBC BANK PLC | GBP 3,515,650 Notes linked to UKSED3P Investments Limited Preference Shares Series 2908 - GEM | GB00BSKWR229 | 14/Aug/2024 | Listed | 14/Aug/2028 |
| HSBC BANK PLC | GBP 34,673,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2623 - GEM | XS2715818071 | 16/Nov/2023 | Listed | 16/Nov/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | GBP 4,900,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2927 - GEM | XS2881588607 | 23/Aug/2024 | Listed | 13/Aug/2028 |
| HSBC BANK PLC | GBP 5,120,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2790 - GEM | XS2811768386 | 09/May/2024 | Listed | 30/Apr/2029 |
| HSBC BANK PLC | GBP 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2670 - GEM | XS2751552923 | 26/Jan/2024 | Listed | 25/Jan/2029 |
| HSBC BANK PLC | GBP 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2857 - GEM | XS2844870365 | 26/Jun/2024 | Listed | 28/Jun/2027 |
| HSBC BANK PLC | GBP 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2933 - GEM | XS2882522381 | 23/Aug/2024 | Listed | 24/Aug/2026 |
| HSBC BANK PLC | GBP 550,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2178 - GEM | XS2491029976 | 22/Jun/2022 | Listed | 22/Jun/2026 |
| HSBC BANK PLC | GBP 650,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2739 - GEM | XS2790881234 | 02/Apr/2024 | Listed | 29/Mar/2028 |
| HSBC BANK PLC | GBP 7,057,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2813 - GEM | XS2817986347 | 17/May/2024 | Listed | 16/May/2028 |
| HSBC BANK PLC | Issue of UGX 6,800,000,000 Emerging Market Pass-through Notes due August 2029 linked to UGXdenominated bonds issued by the Republic of Uganda - GEM | XS2658184986 | 26/Jul/2023 | Listed | 23/Aug/2029 |
| HSBC BANK PLC | Issue of USD 10,800,000 Callable Linear Zero Coupon Notes due May 2027 - GEM | XS2809645901 | 03/May/2024 | Listed | 03/May/2027 |
| HSBC BANK PLC | Issue of USD 30,000,000 Callable Zero Coupon Notes due May 2044 - GEM | XS2822524901 | 23/May/2024 | Listed | 23/May/2044 |
| HSBC BANK PLC | Issue of 1,850 Bermudan Call Warrants linked to an Index Basket expiring July 2026 - GEM | GB00BN08SC21 | 06/Aug/2021 | Listed | 22/Jul/2026 |
| HSBC BANK PLC | Issue of 2,800 European Put Warrants expiring December 2024 linked to the NASDAQ 100 Stock Index - GEM | GB00BRYVPH91 | 20/Feb/2024 | Listed | 20/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of 250 European Barrier Call Warrants expiring December 2027 linked to EURO STOXX 50® INDEX - GEM | XS2786951660 | 20/Mar/2024 | Listed | 10/Dec/2027 |
| HSBC BANK PLC | Issue of 30,000 Put Warrants expiring December 2024 linked to the NASDAQ 100 Stock Index - GEM | GB00BRYVP798 | 02/Feb/2024 | Listed | 20/Dec/2024 |
| HSBC BANK PLC | Issue of 30,000 Put Warrants expiring December 2024 linked to the NASDAQ 100 Stock Index - GEM | GB00BRYVNN12 | 30/Nov/2023 | Listed | 20/Dec/2024 |
| HSBC BANK PLC | Issue of 4,517,769 Equity-Linked Warrants linked to shares in AVIVA PLC - GEM | GB00BRYVNP36 | 29/Nov/2023 | Listed | 20/Nov/2024 |
| HSBC BANK PLC | Issue of AUD 50,000,000 Zero Coupon Callable Notes due 02 February 2048 - GEM | XS1758607540 | 05/Feb/2018 | Listed | 02/Feb/2048 |
| HSBC BANK PLC | Issue of BRL 20,000,000.00 Fixed Rate Dual Currency Notes due 10 July 2025 - GEM | XS1255917954 | 10/Jul/2015 | Listed | 10/Jul/2025 |
| HSBC BANK PLC | Issue of BRL 20000000.00 Fixed Rate Notes due 25 September 2025 - GEM | XS1293084866 | 25/Sep/2015 | Listed | 25/Sep/2025 |
| HSBC BANK PLC | Issue of BRL 40000000 Fixed Rate Notes due 20th January 2026 - GEM | XS1344632010 | 20/Jan/2016 | Listed | 20/Jan/2026 |
| HSBC BANK PLC | Issue of CHF 1,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2025 linked to a Basket of Securities - GEM | XS2799468983 | 08/Apr/2024 | Listed | 06/Oct/2025 |
| HSBC BANK PLC | Issue of CHF 1,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due November 2025 linked to a Basket of Securities - GEM | XS2936588628 | 08/Nov/2024 | Listed | 10/Nov/2025 |
| HSBC BANK PLC | Issue of CHF 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2389 - GEM | XS2615529067 | 02/May/2023 | Listed | 04/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of CHF 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2390 - GEM | XS2615529141 | 02/May/2023 | Listed | 04/May/2026 |
| HSBC BANK PLC | Issue of CHF 2,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2025 linked to a Basket of Securities - GEM | XS2797208811 | 03/Apr/2024 | Listed | 02/Oct/2025 |
| HSBC BANK PLC | Issue of CHF 2,750,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due January 2025 linked to a Basket of Securities - GEM | XS2750143468 | 19/Jan/2024 | Listed | 21/Jan/2025 |
| HSBC BANK PLC | Issue of CHF 4,600,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due September 2027 linked to a Basket of Indices - GEM | XS2910544555 | 27/Sep/2024 | Listed | 27/Sep/2027 |
| HSBC BANK PLC | Issue of CHF 5,580,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due November 2026 linked to a Basket of Securities - GEM | XS2934236287 | 06/Nov/2024 | Listed | 06/Nov/2026 |
| HSBC BANK PLC | Issue of CNH 100,000,000 Fixed Rate Notes due January 2027 - GEM | XS2748214181 | 24/Jan/2024 | Listed | 23/Jan/2027 |
| HSBC BANK PLC | Issue of CNH 300,000,000 Callable Fixed Rate Notes due September 2029 - GEM | XS2905441494 | 27/Sep/2024 | Listed | 27/Sep/2029 |
| HSBC BANK PLC | Issue of EUR 1,000,000 Automatic Early Redemption Reverse Convertible Equity-Linked Notes due September 2026 linked to a Basket of Securities - GEM | XS2903465255 | 25/Sep/2024 | Listed | 25/Sep/2026 |
| HSBC BANK PLC | Issue of EUR 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2995 - GEM | XS2932767739 | 12/Nov/2024 | Listed | 14/Nov/2028 |
| HSBC BANK PLC | Issue of EUR 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due April 2027 - GEM | XS2809349686 | 24/Apr/2024 | Listed | 26/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of EUR 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due August 2027 linked to Shares of ASML HOLDING NV - GEM | XS2880635169 | 14/Aug/2024 | Listed | 16/Aug/2027 |
| HSBC BANK PLC | Issue of EUR 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due January 2028 linked to a Basket of Securities - GEM | XS2580105828 | 24/Jan/2023 | Listed | 25/Jan/2028 |
| HSBC BANK PLC | Issue of EUR 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due November 2027 linked to Shares of LVMH MOET HENNESSY LOUIS VUITTON - GEM | XS2925048451 | 30/Oct/2024 | Listed | 01/Nov/2027 |
| HSBC BANK PLC | Issue of EUR 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due January 2026 linked to Shares of WALT DISNEY CO - GEM | XS2581878738 | 30/Jan/2023 | Listed | 30/Jan/2026 |
| HSBC BANK PLC | Issue of EUR 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due January 2028 linked to a Basket of Securities - GEM | XS2580106123 | 24/Jan/2023 | Listed | 25/Jan/2028 |
| HSBC BANK PLC | Issue of EUR 1,025,000 Variable Coupon Reverse Convertible Equity-Linked Notes due January 2025 linked to Shares of NESTE OYJ - GEM | XS2854852154 | 10/Jul/2024 | Listed | 15/Jan/2025 |
| HSBC BANK PLC | Issue of EUR 1,100,000 Fixed Rate Callable Reverse Convertible Equity-Linked Notes due March 2025 linked to a Basket of Securities - GEM | XS2776494119 | 29/Feb/2024 | Listed | 03/Mar/2025 |
| HSBC BANK PLC | Issue of EUR 1,125,000 Variable Coupon Automatic Early Redemption Equity-Linked Notes due 04th August 2025 linked to ordinary shares of Repsol SA - GEM | XS1857099656 | 20/Jul/2018 | Listed | 04/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of EUR 1,125,000 Variable Coupon Automatic Early Redemption Equity-Linked Notes due 08th January 2025 linked to a Basket of Securities - GEM | XS1737658945 | 21/Dec/2017 | Listed | 08/Jan/2025 |
| HSBC BANK PLC | Issue of EUR 1,200,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2025 linked to a Basket of Securities - GEM | XS2854201485 | 02/Jul/2024 | Listed | 02/Oct/2025 |
| HSBC BANK PLC | Issue of EUR 1,200,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due June 2029 linked to EURO STOXX Banks Price EUR - GEM | XS2839646630 | 11/Jun/2024 | Listed | 11/Jun/2029 |
| HSBC BANK PLC | Issue of EUR 1,360,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due February 2026 linked to a Basket of Securities - GEM | XS2753732812 | 30/Jan/2024 | Listed | 02/Feb/2026 |
| HSBC BANK PLC | Issue of EUR 1,360,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due February 2026 linked to a Basket of Securities - GEM | XS2753732739 | 30/Jan/2024 | Listed | 02/Feb/2026 |
| HSBC BANK PLC | Issue of EUR 1,360,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due February 2026 linked to a Basket of Securities - GEM | XS2753732655 | 30/Jan/2024 | Listed | 02/Feb/2026 |
| HSBC BANK PLC | Issue of EUR 1,500,000 Automatic Early Redemption Equity-Linked Notes due 13th July 2026 linked to a Basket of Securities - GEM | XS1853427273 | 13/Jul/2018 | Listed | 13/Jul/2026 |
| HSBC BANK PLC | Issue of EUR 1,500,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due December 2024 linked to a Basket of Securities - GEM | XS2838881345 | 10/Jun/2024 | Listed | 11/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of EUR 1,500,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due January 2025 linked to a Basket of Securities - GEM | XS2753798599 | 24/Jan/2024 | Listed | 23/Jan/2025 |
| HSBC BANK PLC | Issue of EUR 1,500,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due January 2025 linked to a Basket of Securities - GEM | XS2862462574 | 25/Jul/2024 | Listed | 24/Jan/2025 |
| HSBC BANK PLC | Issue of EUR 1,500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2027 linked to a Basket of Securities - GEM | XS2911542988 | 01/Oct/2024 | Listed | 01/Oct/2027 |
| HSBC BANK PLC | Issue of EUR 1,500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2027 linked to EURO STOXX Banks Price EUR - GEM | XS2800811916 | 17/Apr/2024 | Listed | 12/Apr/2027 |
| HSBC BANK PLC | Issue of EUR 1,600,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due September 2025 linked to a Basket of Securities - GEM | XS2790473388 | 21/Mar/2024 | Listed | 22/Sep/2025 |
| HSBC BANK PLC | Issue of EUR 1,700,000 Automatic Early Redemption Reverse Convertible Index-Linked Notes due October 2029 linked to DJ EURO STOXX SELECT DIV 30 - GEM | XS2910616486 | 30/Sep/2024 | Listed | 01/Oct/2029 |
| HSBC BANK PLC | Issue of EUR 1,835,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due August 2025 linked to a Basket of Securities - GEM | XS2755981862 | 02/Feb/2024 | Listed | 04/Aug/2025 |
| HSBC BANK PLC | Issue of EUR 10,000,000 Collared Floating Rate Notes due 20 March 2025 - GEM | XS1581218598 | 20/Mar/2017 | Listed | 20/Mar/2025 |
| HSBC BANK PLC | Issue of EUR 10,500,000 Fixed Rate Callable Notes due 27th January 2033 - GEM | XS1555317111 | 27/Jan/2017 | Listed | 27/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of EUR 100,000,000 Zero Coupon Callable Notes due 18 May 2048 - GEM | XS1821201974 | 18/May/2018 | Listed | 18/May/2048 |
| HSBC BANK PLC | Issue of EUR 116500000 Zero Coupon Callable Notes due 02nd September 2041 - GEM | XS1484415705 | 02/Sep/2016 | Listed | 02/Sep/2041 |
| HSBC BANK PLC | Issue of EUR 123000000 Zero Coupon Callable Notes due 02 September 2041 - GEM | XS1484523185 | 02/Sep/2016 | Listed | 02/Sep/2041 |
| HSBC BANK PLC | Issue of EUR 15,000,000 Callable Fixed Rate Notes due June 2039 - GEM | FR001400OEQ8 | 18/Mar/2024 | Listed | 28/Jun/2039 |
| HSBC BANK PLC | Issue of EUR 15,000,000 Index-Linked Notes due October 2031 linked to Euro STOXX 50 Net Return EUR - GEM | XS2392588245 | 11/Oct/2021 | Listed | 07/Oct/2031 |
| HSBC BANK PLC | Issue of EUR 16,000,000 Fixed Rate Callable Notes due 2036 - GEM | XS1522933560 | 24/Nov/2016 | Listed | 24/Nov/2036 |
| HSBC BANK PLC | Issue of EUR 16500000 Zero Coupon Callable Notes due 02nd September 2041 - GEM | XS1484415887 | 02/Sep/2016 | Listed | 02/Sep/2041 |
| HSBC BANK PLC | Issue of EUR 2,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due April 2026 linked to a Basket of Securities - GEM | XS2805177800 | 24/Apr/2024 | Listed | 24/Apr/2026 |
| HSBC BANK PLC | Issue of EUR 2,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due April 2026 linked to a Basket of Securities - GEM | XS2805178444 | 24/Apr/2024 | Listed | 24/Apr/2026 |
| HSBC BANK PLC | Issue of EUR 2,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due December 2026 linked to Shares of BNP PARIBAS - GEM | XS2729365952 | 04/Dec/2023 | Listed | 04/Dec/2026 |
| HSBC BANK PLC | Issue of EUR 2,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due December 2026 linked to Shares of STMICROELECTRONICS NV - GEM | XS2729366091 | 04/Dec/2023 | Listed | 04/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of EUR 2,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due February 2027 linked to Shares of BNP PARIBAS - GEM | XS2773058107 | 23/Feb/2024 | Listed | 23/Feb/2027 |
| HSBC BANK PLC | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due June 2029 - GEM | XS2838883804 | 17/Jun/2024 | Listed | 11/Jun/2029 |
| HSBC BANK PLC | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due June 2029 - GEM | XS2838883713 | 17/Jun/2024 | Listed | 11/Jun/2029 |
| HSBC BANK PLC | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due June 2029 linked to STOXX Europe 600 Basic Resources Price - GEM | XS2838883986 | 17/Jun/2024 | Listed | 11/Jun/2029 |
| HSBC BANK PLC | Issue of EUR 2,025,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due August 2025 linked to a Basket of Securities - GEM | XS2755987802 | 02/Feb/2024 | Listed | 04/Aug/2025 |
| HSBC BANK PLC | Issue of EUR 2,050,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due April 2026 linked to a Basket of Securities - GEM | XS2805178956 | 24/Apr/2024 | Listed | 24/Apr/2026 |
| HSBC BANK PLC | Issue of EUR 2,400,000 Automatic Early Redemption Reverse Convertible Equity-Linked Notes due June 2026 linked to a Basket of Securities - GEM | XS2802723531 | 12/Apr/2024 | Listed | 16/Jun/2026 |
| HSBC BANK PLC | Issue of EUR 2,500,000 Auction-Settled Credit Linked Notes due December 2026 linked to Caterpillar Inc. - GEM | XS2432159270 | 20/Jan/2022 | Listed | 20/Dec/2026 |
| HSBC BANK PLC | Issue of EUR 25,000,000 Zero Coupon Callable Notes due May 2036 - GEM | XS1397790020 | 06/May/2016 | Listed | 06/May/2036 |
| HSBC BANK PLC | Issue of EUR 25000000 Zero Coupon Callable Notes due 29 August 2046 - GEM | XS1481198999 | 29/Aug/2016 | Listed | 29/Aug/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of EUR 28,221,000 Automatic Early Redemption Index-Linked Notes due April 2029 linked to EURO STOXX Banks Price EUR - GEM | XS2056705051 | 05/Nov/2019 | Listed | 17/Apr/2029 |
| HSBC BANK PLC | Issue of EUR 3,000,000 Variable Coupon Automatic Early Redemption Equity-Linked Notes due July 2026 linked to a Basket of Securities - GEM | XS2361850444 | 14/Jul/2021 | Listed | 07/Jul/2026 |
| HSBC BANK PLC | Issue of EUR 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due June 2029 linked to EURO STOXX 50 - GEM | XS2830953472 | 11/Jun/2024 | Listed | 04/Jun/2029 |
| HSBC BANK PLC | Issue of EUR 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due May 2027 - GEM | XS2813100547 | 02/May/2024 | Listed | 07/May/2027 |
| HSBC BANK PLC | Issue of EUR 30,000,000 Automatic Early Redemption Equity-Linked Notes due October 2026 linked to ordinary shares of KERING - GEM | XS2400454786 | 04/Nov/2021 | Listed | 20/Oct/2026 |
| HSBC BANK PLC | Issue of EUR 30,000,000 Fixed Rate Callable Notes due 10th August 2027 - GEM | XS1653109931 | 10/Aug/2017 | Listed | 10/Aug/2027 |
| HSBC BANK PLC | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Equity-Linked Notes due May 2026 linked to a Basket of Securities - GEM | XS2346727543 | 23/Jun/2021 | Listed | 26/May/2026 |
| HSBC BANK PLC | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Equity-Linked Notes due September 2026 linked to a Basket of Securities - GEM | XS2390403140 | 15/Dec/2021 | Listed | 24/Sep/2026 |
| HSBC BANK PLC | Issue of EUR 30,300,000 Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2029 - GEM | XS2921649989 | 31/Oct/2024 | Listed | 31/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of EUR 30,350,000 Automatic Early Redemption Reverse Convertible Equity-Linked Notes due December 2028 linked to Shares of BNP PARIBAS - GEM | XS2731508466 | 15/Dec/2023 | Listed | 08/Dec/2028 |
| HSBC BANK PLC | Issue of EUR 30,950,000 Variable Coupon Automatic Early Redemption Equity-Linked Notes due June 2026 linked to a Basket of Securities - GEM | XS2357952998 | 26/Jul/2021 | Listed | 25/Jun/2026 |
| HSBC BANK PLC | Issue of EUR 33,200,000 Variable Coupon Automatic Early Redemption Equity-Linked Notes due October 2026 linked to a Basket of Securities - GEM | XS2401163915 | 22/Nov/2021 | Listed | 22/Oct/2026 |
| HSBC BANK PLC | Issue of EUR 33,231,000 Zero Coupon Callable Notes due 30th November 2046 - GEM | XS1527314345 | 30/Nov/2016 | Listed | 30/Nov/2046 |
| HSBC BANK PLC | Issue of EUR 34,000,000 Fixed Rate Callable Notes due 06 September 2047 - GEM | XS1672093272 | 06/Sep/2017 | Listed | 06/Sep/2047 |
| HSBC BANK PLC | Issue of EUR 4,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due May 2027 - GEM | XS2809660538 | 02/May/2024 | Listed | 03/May/2027 |
| HSBC BANK PLC | Issue of EUR 4,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due May 2027 linked to a Basket of Securities - GEM | XS2809660611 | 02/May/2024 | Listed | 03/May/2027 |
| HSBC BANK PLC | Issue of EUR 4,000,000 Variable Coupon Automatic Early Redemption Equity-Linked Notes due June 2026 linked to ordinary shares of BOUYGUES - GEM | XS2353483147 | 15/Jun/2021 | Listed | 22/Jun/2026 |
| HSBC BANK PLC | Issue of EUR 4,500,000 Variable Coupon Automatic Early Redemption Equity-Linked Notes due 03rd April 2026 linked to ordinary shares of RENAULT SA - GEM | XS1799176539 | 13/Apr/2018 | Listed | 03/Apr/2026 |
| HSBC BANK PLC | Issue of EUR 40,000,000 Collared Floating Rate Notes due 17th February 2025 - GEM | XS1562721321 | 17/Feb/2017 | Listed | 17/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of EUR 400,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due March 2025 linked to ordinary shares of EASYJET PLC - GEM | XS2453126109 | 04/Mar/2022 | Listed | 04/Mar/2025 |
| HSBC BANK PLC | Issue of EUR 5,400,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due March 2025 linked to a Basket of Securities - GEM | XS2898077057 | 06/Sep/2024 | Listed | 07/Mar/2025 |
| HSBC BANK PLC | Issue of EUR 500,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2025 linked to a Basket of Securities - GEM | XS2930124669 | 30/Oct/2024 | Listed | 30/Oct/2025 |
| HSBC BANK PLC | Issue of EUR 500,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due February 2025 linked to a Basket of Securities - GEM | XS2774574581 | 27/Feb/2024 | Listed | 27/Feb/2025 |
| HSBC BANK PLC | Issue of EUR 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2698 - GEM | XS2763031809 | 14/Feb/2024 | Listed | 01/Feb/2027 |
| HSBC BANK PLC | Issue of EUR 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2699 - GEM | XS2763031981 | 14/Feb/2024 | Listed | 15/Feb/2027 |
| HSBC BANK PLC | Issue of EUR 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2906 - GEM | XS2869733373 | 05/Aug/2024 | Listed | 07/Aug/2028 |
| HSBC BANK PLC | Issue of EUR 500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due February 2027 linked to Shares of INTESA SANPAOLO SPA - GEM | XS2768936457 | 19/Feb/2024 | Listed | 19/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of EUR 500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due September 2027 linked to Shares of BAYERISCHE MOTOREN WERKE AG - GEM | XS2904843328 | 27/Sep/2024 | Listed | 20/Sep/2027 |
| HSBC BANK PLC | Issue of EUR 500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due April 2027 linked to a Basket of Securities - GEM | XS2798961657 | 15/Apr/2024 | Listed | 13/Apr/2027 |
| HSBC BANK PLC | Issue of EUR 500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due September 2029 linked to EURO STOXX Banks Price EUR - GEM | XS2903465412 | 24/Sep/2024 | Listed | 25/Sep/2029 |
| HSBC BANK PLC | Issue of EUR 50000000 15 Year CMS Steepener Notes due November 2028 - GEM | XS0992855592 | 19/Nov/2013 | Listed | 19/Nov/2028 |
| HSBC BANK PLC | Issue of EUR 60,500,000 Fixed Rate Callable Notes due 30th January 2047 - GEM | XS1555355632 | 30/Jan/2017 | Listed | 30/Jan/2047 |
| HSBC BANK PLC | Issue of EUR 660,000 Fixed Rate Callable Reverse Convertible Equity-Linked Notes due November 2025 - GEM | XS2888386153 | 26/Aug/2024 | Listed | 26/Nov/2025 |
| HSBC BANK PLC | Issue of EUR 700,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due February 2026 linked to a Basket of Securities - GEM | XS2755132706 | 01/Feb/2024 | Listed | 03/Feb/2026 |
| HSBC BANK PLC | Issue of EUR 700,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due May 2025 linked to a Basket of Securities - GEM | XS2823337246 | 17/May/2024 | Listed | 19/May/2025 |
| HSBC BANK PLC | Issue of EUR 700,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due February 2026 linked to a Basket of Securities - GEM | XS2755133183 | 01/Feb/2024 | Listed | 03/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of EUR 8,500,000 Fixed to Floating Rate Credit Linked Notes due December 2028 linked to Glencore International AG - GEM | XS2454853958 | 21/Mar/2022 | Listed | 20/Dec/2028 |
| HSBC BANK PLC | Issue of EUR 9,000,000 Collared Floating Rate Notes due 3 February 2025 - GEM | XS1559776122 | 08/Feb/2017 | Listed | 03/Feb/2025 |
| HSBC BANK PLC | Issue of EUR 900,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due March 2027 linked to EURO STOXX Banks Price EUR - GEM | XS2778386131 | 05/Mar/2024 | Listed | 08/Mar/2027 |
| HSBC BANK PLC | Issue of GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2040 - GEM | XS2440557960 | 11/Feb/2022 | Listed | 10/Feb/2025 |
| HSBC BANK PLC | Issue of GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2091 - GEM | XS2471228267 | 28/Apr/2022 | Listed | 30/Apr/2025 |
| HSBC BANK PLC | Issue of GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2455 - GEM | XS2646271507 | 12/Jul/2023 | Listed | 13/Jul/2026 |
| HSBC BANK PLC | Issue of GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2702 - GEM | XS2764788852 | 15/Feb/2024 | Listed | 11/Feb/2030 |
| HSBC BANK PLC | Issue of GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2724 - GEM | XS2783619690 | 19/Mar/2024 | Listed | 20/Mar/2028 |
| HSBC BANK PLC | Issue of GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2921 - GEM | XS2880637371 | 22/Aug/2024 | Listed | 22/Aug/2028 |
| HSBC BANK PLC | Issue of GBP 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2997 - GEM | XS2935221627 | 15/Nov/2024 | Listed | 15/Nov/2028 |
| HSBC BANK PLC | Issue of GBP 1,090,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2798 - GEM | XS2813774937 | 10/May/2024 | Listed | 10/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of GBP 1,097,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2523 - GEM | XS2670980007 | 29/Aug/2023 | Listed | 29/Aug/2029 |
| HSBC BANK PLC | Issue of GBP 1,108,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2791 - GEM | XS2811107213 | 10/May/2024 | Listed | 12/May/2028 |
| HSBC BANK PLC | Issue of GBP 1,185,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2809 - GEM | XS2816648831 | 16/May/2024 | Listed | 19/May/2028 |
| HSBC BANK PLC | Issue of GBP 1,200,000 Notes linked to UKSED3P Investments Limited Preference Shares due 10 August 2028 - GEM | XS2583497172 | 10/Feb/2023 | Listed | 10/Aug/2028 |
| HSBC BANK PLC | Issue of GBP 1,200,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 1880 - GEM | XS2306812103 | 04/Mar/2021 | Listed | 04/Mar/2025 |
| HSBC BANK PLC | Issue of GBP 1,200,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2684 - GEM | XS2756962424 | 05/Feb/2024 | Listed | 07/Feb/2028 |
| HSBC BANK PLC | Issue of GBP 1,200,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2688 - GEM | XS2759951770 | 08/Feb/2024 | Listed | 08/Feb/2027 |
| HSBC BANK PLC | Issue of GBP 1,200,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2779 - GEM | XS2807484980 | 29/Apr/2024 | Listed | 23/Apr/2030 |
| HSBC BANK PLC | Issue of GBP 1,200,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2882 - GEM | XS2855865775 | 12/Jul/2024 | Listed | 12/Jul/2028 |
| HSBC BANK PLC | Issue of GBP 1,250,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2456 - GEM | XS2648081540 | 17/Jul/2023 | Listed | 17/Jul/2028 |
| HSBC BANK PLC | Issue of GBP 1,250,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2828 - GEM | XS2825764736 | 30/May/2024 | Listed | 30/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of GBP 1,300,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2049 - GEM | XS2446094653 | 28/Feb/2022 | Listed | 25/Feb/2025 |
| HSBC BANK PLC | Issue of GBP 1,350,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2681 - GEM | XS2753870968 | 30/Jan/2024 | Listed | 01/Feb/2028 |
| HSBC BANK PLC | Issue of GBP 1,400,000 Fixed Rate Reverse Convertible Equity-Linked Notes due December 2024 linked to a Basket of Securities - GEM | XS2737811617 | 27/Dec/2023 | Listed | 23/Dec/2024 |
| HSBC BANK PLC | Issue of GBP 1,400,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2755 - GEM | XS2798129305 | 11/Apr/2024 | Listed | 13/Apr/2027 |
| HSBC BANK PLC | Issue of GBP 1,435,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2811 - GEM | XS2816965995 | 15/May/2024 | Listed | 15/May/2028 |
| HSBC BANK PLC | Issue of GBP 1,450,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2874 - GEM | XS2850915351 | 04/Jul/2024 | Listed | 05/Jul/2028 |
| HSBC BANK PLC | Issue of GBP 1,500,000 Automatic Early Redemption Reverse Convertible Index-Linked Notes due February 2029 linked to RUSSELL 2000 - GEM | XS2759025351 | 01/Feb/2024 | Listed | 01/Feb/2029 |
| HSBC BANK PLC | Issue of GBP 1,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2542 - GEM | XS2676303998 | 12/Sep/2023 | Listed | 09/Sep/2026 |
| HSBC BANK PLC | Issue of GBP 1,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2923 - GEM | XS2880637298 | 21/Aug/2024 | Listed | 23/Aug/2027 |
| HSBC BANK PLC | Issue of GBP 1,654,500 Notes linked to UKSED3P Investments Limited Preference Shares Series 2948 - GEM | GB00BSKWRJ91 | 12/Sep/2024 | Listed | 12/Sep/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of GBP 1,676,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2713 - GEM | XS2773058958 | 05/Mar/2024 | Listed | 03/Mar/2028 |
| HSBC BANK PLC | Issue of GBP 1,700,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2819 - GEM | XS2824754993 | 28/May/2024 | Listed | 30/May/2028 |
| HSBC BANK PLC | Issue of GBP 1,700,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2940 - GEM | XS2890627776 | 06/Sep/2024 | Listed | 08/Sep/2027 |
| HSBC BANK PLC | Issue of GBP 1,845,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2789 - GEM | XS2810864723 | 09/May/2024 | Listed | 09/May/2028 |
| HSBC BANK PLC | Issue of GBP 1,845,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2978 - GEM | XS2917328101 | 17/Oct/2024 | Listed | 18/Oct/2027 |
| HSBC BANK PLC | Issue of GBP 1,930,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2759 - GEM | XS2803807259 | 24/Apr/2024 | Listed | 23/Apr/2027 |
| HSBC BANK PLC | Issue of GBP 11,424,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2841 - GEM | XS2835442067 | 25/Jun/2024 | Listed | 18/Jun/2029 |
| HSBC BANK PLC | Issue of GBP 12,150,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2633 - GEM | XS2724455089 | 30/Nov/2023 | Listed | 01/Dec/2027 |
| HSBC BANK PLC | Issue of GBP 13,220,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2660 - GEM | XS2746123715 | 22/Jan/2024 | Listed | 04/Jan/2028 |
| HSBC BANK PLC | Issue of GBP 13,225,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2740 - GEM | XS2793350666 | 04/Apr/2024 | Listed | 04/Apr/2028 |
| HSBC BANK PLC | Issue of GBP 15,620,012 Variable Coupon Automatic Early Redemption Index-Linked Notes due March 2029 - GEM | GB00BR9PN500 | 12/Apr/2023 | Listed | 29/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of GBP 15,700,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2648 - GEM | XS2730611345 | 13/Dec/2023 | Listed | 13/Dec/2027 |
| HSBC BANK PLC | Issue of GBP 15,762,175 Notes linked to UKSED3P Investments Limited Preference Shares Series 2671 - GEM | GB00BRYVP681 | 29/Jan/2024 | Listed | 30/Jan/2030 |
| HSBC BANK PLC | Issue of GBP 16,431,060 Notes linked to Eukairos Investments Ltd Class A Preference Shares Series EIS 1031 due 10th February 2025. - GEM | GB00BD93YJ73 | 08/Feb/2018 | Listed | 10/Feb/2025 |
| HSBC BANK PLC | Issue of GBP 2,000,000 Automatic Early Redemption Reverse Convertible Index-Linked Notes due November 2027 linked to a Basket of Indices - GEM | XS2931360841 | 08/Nov/2024 | Listed | 08/Nov/2027 |
| HSBC BANK PLC | Issue of GBP 2,000,000 Automatic Early Redemption Reverse Convertible Index-Linked Notes due September 2031 linked to EURO STOXX 50 - GEM | XS2902547368 | 16/Sep/2024 | Listed | 16/Sep/2031 |
| HSBC BANK PLC | Issue of GBP 2,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2388 - GEM | XS2615164204 | 28/Apr/2023 | Listed | 28/Apr/2026 |
| HSBC BANK PLC | Issue of GBP 2,000,000 Variable Coupon Index-Linked Notes due February 2026 linked to FTSE 100 - GEM | XS2305851136 | 15/Mar/2021 | Listed | 24/Feb/2026 |
| HSBC BANK PLC | Issue of GBP 2,200,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2855 - GEM | XS2845620116 | 27/Jun/2024 | Listed | 27/Jun/2029 |
| HSBC BANK PLC | Issue of GBP 2,310,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2936 - GEM | XS2887793177 | 03/Sep/2024 | Listed | 31/Aug/2028 |
| HSBC BANK PLC | Issue of GBP 2,350,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2687 - GEM | XS2759966885 | 08/Feb/2024 | Listed | 08/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of GBP 2,445,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2516 - GEM | XS2668491090 | 23/Aug/2023 | Listed | 23/Aug/2028 |
| HSBC BANK PLC | Issue of GBP 2,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2827 - GEM | XS2825496891 | 29/May/2024 | Listed | 30/May/2028 |
| HSBC BANK PLC | Issue of GBP 2,650,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2726 - GEM | XS2785477014 | 21/Mar/2024 | Listed | 21/Mar/2028 |
| HSBC BANK PLC | Issue of GBP 2,680,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2683 - GEM | XS2755460974 | 01/Feb/2024 | Listed | 02/Feb/2027 |
| HSBC BANK PLC | Issue of GBP 2,916,000 Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2030 linked to S&P 500 INDEX - GEM | XS2755444267 | 05/Apr/2024 | Listed | 04/Apr/2030 |
| HSBC BANK PLC | Issue of GBP 21,714,016 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due September 2030 linked to a Basket of Indices - GEM | GB00BSKWS748 | 23/Oct/2024 | Listed | 12/Sep/2030 |
| HSBC BANK PLC | Issue of GBP 3,000,000 Automatic Early Redemption Reverse Convertible Index-Linked Notes due November 2029 linked to S&P 500 - GEM | XS2719298627 | 15/Nov/2023 | Listed | 15/Nov/2029 |
| HSBC BANK PLC | Issue of GBP 3,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2751 - GEM | XS2797270373 | 10/Apr/2024 | Listed | 10/Apr/2028 |
| HSBC BANK PLC | Issue of GBP 3,084,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2875 - GEM | XS2851615091 | 05/Jul/2024 | Listed | 05/Jul/2028 |
| HSBC BANK PLC | Issue of GBP 3,150,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2934 - GEM | XS2884031126 | 28/Aug/2024 | Listed | 29/Aug/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of GBP 3,170,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2677 - GEM | XS2754484272 | 31/Jan/2024 | Listed | 01/Feb/2028 |
| HSBC BANK PLC | Issue of GBP 3,175,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2844 - GEM | XS2837254569 | 13/Jun/2024 | Listed | 13/Jun/2028 |
| HSBC BANK PLC | Issue of GBP 3,500,000 Autocallable Index-Linked Notes due 2025 - GEM | XS2651080678 | 14/Jul/2023 | Listed | 14/Jul/2025 |
| HSBC BANK PLC | Issue of GBP 3,860,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2834 - GEM | XS2830856865 | 06/Jun/2024 | Listed | 06/Jun/2028 |
| HSBC BANK PLC | Issue of GBP 3,865,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2953 - GEM | XS2902465637 | 25/Sep/2024 | Listed | 27/Sep/2028 |
| HSBC BANK PLC | Issue of GBP 30,000,000 Callable Fixed Rate Notes due Mach 2039 - GEM | XS2785669354 | 22/Mar/2024 | Listed | 22/Mar/2039 |
| HSBC BANK PLC | Issue of GBP 4,265,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2816 - GEM | XS2821219131 | 21/May/2024 | Listed | 22/May/2028 |
| HSBC BANK PLC | Issue of GBP 4,525,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2722 - GEM | XS2782148931 | 15/Mar/2024 | Listed | 15/Mar/2028 |
| HSBC BANK PLC | Issue of GBP 4,525,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2784 - GEM | XS2809353100 | 07/May/2024 | Listed | 08/May/2028 |
| HSBC BANK PLC | Issue of GBP 412,653 Notes linked to UKSED3P Investments Limited Preference Shares Series 2753 - GEM | XS2798918301 | 29/Apr/2024 | Listed | 26/Apr/2029 |
| HSBC BANK PLC | Issue of GBP 5,000,000 Automatic Early Redemption Reverse Convertible Index-Linked Notes due October 2029 linked to a Basket of Indices - GEM | XS2907976323 | 11/Oct/2024 | Listed | 24/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of GBP 5,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2919 - GEM | XS2880010579 | 21/Aug/2024 | Listed | 13/Aug/2029 |
| HSBC BANK PLC | Issue of GBP 5,515,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2881 - GEM | XS2854199648 | 09/Jul/2024 | Listed | 10/Jul/2028 |
| HSBC BANK PLC | Issue of GBP 5,535,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2829 - GEM | XS2825766277 | 30/May/2024 | Listed | 30/May/2028 |
| HSBC BANK PLC | Issue of GBP 500,000 Notes linked to UKSED3P Investments Limited Preference Shares - GEM | XS2802481262 | 19/Apr/2024 | Listed | 19/Apr/2027 |
| HSBC BANK PLC | Issue of GBP 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2787 - GEM | XS2809872554 | 03/May/2024 | Listed | 04/May/2027 |
| HSBC BANK PLC | Issue of GBP 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2847 - GEM | XS2837886444 | 14/Jun/2024 | Listed | 14/Jun/2028 |
| HSBC BANK PLC | Issue of GBP 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2858 - GEM | XS2844869862 | 26/Jun/2024 | Listed | 28/Jun/2027 |
| HSBC BANK PLC | Issue of GBP 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2982 - GEM | XS2922619346 | 28/Oct/2024 | Listed | 18/Oct/2027 |
| HSBC BANK PLC | Issue of GBP 6,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2429 - GEM | XS2642669712 | 28/Jun/2023 | Listed | 29/Jun/2026 |
| HSBC BANK PLC | Issue of GBP 6,470,962 Notes linked to Eukairos Investments Ltd Class A Preference Shares Series EIS 1729 due March 2027 - GEM | GB00BG8HHD62 | 26/Mar/2020 | Listed | 30/Mar/2027 |
| HSBC BANK PLC | Issue of GBP 6,505,735 Notes linked to UKSED3P Investments Limited Preference Shares Series 2981 - GEM | GB00BSKWS524 | 16/Oct/2024 | Listed | 16/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of GBP 6,555,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2842 - GEM | XS2836230503 | 12/Jun/2024 | Listed | 13/Jun/2028 |
| HSBC BANK PLC | Issue of GBP 6,572,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2757 - GEM | XS2800649472 | 17/Apr/2024 | Listed | 19/Apr/2028 |
| HSBC BANK PLC | Issue of GBP 600,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2879 - GEM | XS2854033086 | 09/Jul/2024 | Listed | 09/Jul/2027 |
| HSBC BANK PLC | Issue of GBP 7,000,000 Notes linked to Eukairos Investments Ltd Class A Preference Shares Series 1371 due 09 May 2025 - GEM | GB00BJK4BY50 | 01/May/2019 | Listed | 09/May/2025 |
| HSBC BANK PLC | Issue of GBP 7,040,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2795 - GEM | XS2812630304 | 14/May/2024 | Listed | 12/May/2028 |
| HSBC BANK PLC | Issue of GBP 7,128,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2904 - GEM | XS2869731245 | 05/Aug/2024 | Listed | 07/Aug/2028 |
| HSBC BANK PLC | Issue of GBP 7,259,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2653 - GEM | XS2738998801 | 29/Dec/2023 | Listed | 29/Dec/2028 |
| HSBC BANK PLC | Issue of GBP 700,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2715 - GEM | XS2775865251 | 07/Mar/2024 | Listed | 07/Mar/2028 |
| HSBC BANK PLC | Issue of GBP 700,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2754 - GEM | XS2798137159 | 11/Apr/2024 | Listed | 10/Apr/2028 |
| HSBC BANK PLC | Issue of GBP 700,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due December 2026 linked to a Basket of Indices - GEM | XS2737811450 | 27/Dec/2023 | Listed | 22/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of GBP 750,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2661 - GEM | XS2753216055 | 29/Jan/2024 | Listed | 26/Jan/2027 |
| HSBC BANK PLC | Issue of GBP 750,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2837 - GEM | XS2833243541 | 18/Jun/2024 | Listed | 18/Jun/2029 |
| HSBC BANK PLC | Issue of GBP 8,763,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2793 - GEM | XS2811717045 | 20/May/2024 | Listed | 13/May/2030 |
| HSBC BANK PLC | Issue of GBP 8,938,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2392 - GEM | XS2615456675 | 18/May/2023 | Listed | 09/May/2028 |
| HSBC BANK PLC | Issue of GBP 850,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2897 - GEM | XS2867340577 | 31/Jul/2024 | Listed | 01/Aug/2028 |
| HSBC BANK PLC | Issue of GBP 9,337,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2951 - GEM | XS2900164018 | 18/Sep/2024 | Listed | 19/Sep/2028 |
| HSBC BANK PLC | Issue of GBP 9,922,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2867 - GEM | XS2850282562 | 03/Jul/2024 | Listed | 05/Jul/2028 |
| HSBC BANK PLC | Issue of GBP 900,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2778 - GEM | XS2807104828 | 29/Apr/2024 | Listed | 19/Apr/2029 |
| HSBC BANK PLC | Issue of HKD 240,000,000 Fixed Rate Notes due August 2027 - GEM | XS2872147231 | 09/Aug/2024 | Listed | 09/Aug/2027 |
| HSBC BANK PLC | Issue of MXN 205,000,000 Credit Linked Notes due 2026 linked to Petroleos Mexicanos - GEM | XS1521856770 | 28/Nov/2016 | Listed | 20/Dec/2026 |
| HSBC BANK PLC | Issue of MXN 4,100,000,000 Credit Linked Notes due 2038 linked to Republic of United Mexican States due 20 June 2038 - GEM | XS1789176176 | 20/Mar/2018 | Listed | 20/Jun/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of NGN 1,984,000,000 Emerging Market Pass-through Notes due April 2025 linked to NGN denominated bonds issued by the Republic of Nigeria - GEM | XS2807531145 | 19/Apr/2024 | Listed | 14/Apr/2025 |
| HSBC BANK PLC | Issue of NGN 5,555,900,000 Emerging Market Pass-through Notes due March 2025 linked to NGN denominated bonds issued by the Republic of Nigeria - GEM | XS2804616105 | 16/Apr/2024 | Listed | 06/Mar/2025 |
| HSBC BANK PLC | Issue of RUB 13,400,000 Variable Coupon Equity-Linked Notes due November 2024 linked to a Basket of Securities - GEM | XS2078921496 | 19/Nov/2019 | Listed | 19/Nov/2024 |
| HSBC BANK PLC | Issue of RUB 30,680,000 Variable Coupon Equity-Linked Notes due December 2024 linked to a Basket of Securities - GEM | XS2083148077 | 28/Nov/2019 | Listed | 03/Dec/2024 |
| HSBC BANK PLC | Issue of RUB 426000000 Fixed Rate Notes due 06th April 2026 - GEM | XS1385384869 | 06/Apr/2016 | Listed | 06/Apr/2026 |
| HSBC BANK PLC | Issue of RUB 44,200,000 Variable Coupon Equity-Linked Notes due December 2024 linked to a Basket of Underlyings - GEM | XS2086628562 | 11/Dec/2019 | Listed | 06/Dec/2024 |
| HSBC BANK PLC | Issue of RUB 80,700,000 Variable Coupon Equity-Linked Notes due December 2024 linked to a Basket of Securities - GEM | XS2083148150 | 28/Nov/2019 | Listed | 03/Dec/2024 |
| HSBC BANK PLC | Issue of SGD 13,000,000 Fixed Rate Notes due April 2028 - GEM | XS2795407944 | 03/Apr/2024 | Listed | 03/Apr/2028 |
| HSBC BANK PLC | Issue of TRY 134,000,000 Credit Linked Notes due 20 June 2033 linked to Republic of Turkey - GEM | XS1824430851 | 30/May/2018 | Listed | 20/Jun/2033 |
| HSBC BANK PLC | Issue of TRY 180,000,000 Credit Linked Notes due 20th June 2028 linked to Republic of Turkey - GEM | XS1866969139 | 27/Aug/2018 | Listed | 20/Jun/2028 |
| HSBC BANK PLC | Issue of TRY 183,000,000 Credit Linked Notes due 20 June 2028 linked to Republic of Turkey - GEM | XS1821973861 | 23/May/2018 | Listed | 20/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of TRY 240,000,000 Credit Linked Notes due 20 June 2033 linked to Republic of Turkey - GEM | XS1861338207 | 10/Aug/2018 | Listed | 20/Jun/2033 |
| HSBC BANK PLC | Issue of TRY 272,000,000 Credit Linked Notes due 20th June 2028 linked to Republic of Turkey - GEM | XS1845393575 | 03/Jul/2018 | Listed | 20/Jun/2028 |
| HSBC BANK PLC | Issue of TRY 28,000,000 Credit Linked Notes linked to Republic of Turkey due 20 June 2028 - GEM | XS1856990053 | 23/Jul/2018 | Listed | 20/Jun/2028 |
| HSBC BANK PLC | Issue of TRY 300,000,000 Credit Linked Notes due 20 June 2033 linked to Republic of Turkey. - GEM | XS1864518300 | 16/Aug/2018 | Listed | 20/Jun/2033 |
| HSBC BANK PLC | Issue of TRY 353,000,000 Credit Linked Notes due 20 June 2028 linked to Republic of Turkey - GEM | XS1856012692 | 18/Jul/2018 | Listed | 20/Jun/2028 |
| HSBC BANK PLC | Issue of TRY 540,000,000 Zero Coupon Callable Notes due 15 May 2032 - GEM | XS1608624596 | 15/May/2017 | Listed | 15/May/2032 |
| HSBC BANK PLC | Issue of TRY 570,000,000 Credit Linked Notes due 20th June 2033 linked to Republic of Turkey - GEM | XS1830123987 | 06/Jun/2018 | Listed | 20/Jun/2033 |
| HSBC BANK PLC | Issue of UGX 12,000,000,000 Emerging Market Pass-through Notes due November 2030 linked to UGX-denominated bonds issued by the Republic of Uganda - GEM | XS2658184713 | 27/Jul/2023 | Listed | 14/Nov/2030 |
| HSBC BANK PLC | Issue of UGX 18,000,000,000 Fixed Rate 9.5 per cent Notes due May 2025 - GEM | XS2343534629 | 20/May/2021 | Listed | 19/May/2025 |
| HSBC BANK PLC | Issue of UGX 24,000,000,000 Fixed Rate Notes due December 2024 - GEM | XS2092196547 | 12/Dec/2019 | Listed | 11/Dec/2024 |
| HSBC BANK PLC | Issue of UGX 8,570,500,000 Emerging Market Pass-through Notes due August 2029 linked to UGX denominated bonds issued by the Republic of Uganda - GEM | XS2336186320 | 26/Apr/2021 | Listed | 27/Aug/2029 |
| HSBC BANK PLC | Issue of USD 1,000,000 Callable Linear Zero Coupon Notes due January 2027 - GEM | XS2740443226 | 05/Jan/2024 | Listed | 05/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 1,000,000 Non-Principal Protected Index Linked Notes linked to the STOXX Global 1800 Industry Consumer Goods Index - GEM | XS2094033409 | 23/Dec/2019 | Listed | 20/Dec/2024 |
| HSBC BANK PLC | Issue of USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2690 - GEM | XS2761134373 | 12/Feb/2024 | Listed | 05/Feb/2027 |
| HSBC BANK PLC | Issue of USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2774 - GEM | XS2805158503 | 24/Apr/2024 | Listed | 25/Apr/2028 |
| HSBC BANK PLC | Issue of USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2817 - GEM | XS2823552646 | 24/May/2024 | Listed | 17/May/2027 |
| HSBC BANK PLC | Issue of USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2928 - GEM | XS2882919181 | 23/Aug/2024 | Listed | 23/Aug/2027 |
| HSBC BANK PLC | Issue of USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2964 - GEM | XS2911002363 | 07/Oct/2024 | Listed | 30/Sep/2027 |
| HSBC BANK PLC | Issue of USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2965 - GEM | XS2911721996 | 07/Oct/2024 | Listed | 01/Oct/2027 |
| HSBC BANK PLC | Issue of USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2994 - GEM | XS2932768117 | 13/Nov/2024 | Listed | 14/Nov/2028 |
| HSBC BANK PLC | Issue of USD 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due December 2025 linked to a Basket of Securities - GEM | XS2838370257 | 07/Jun/2024 | Listed | 08/Dec/2025 |
| HSBC BANK PLC | Issue of USD 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due May 2025 linked to a Basket of Indices - GEM | XS2765386243 | 12/Feb/2024 | Listed | 12/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 1,150,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2890 - GEM | XS2862512691 | 24/Jul/2024 | Listed | 26/Jul/2027 |
| HSBC BANK PLC | Issue of USD 1,150,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2987 - GEM | XS2929310931 | 01/Nov/2024 | Listed | 01/Nov/2028 |
| HSBC BANK PLC | Issue of USD 1,200,000 Fund Linked Notes due 06 April 2026 linked to PIMCO Global Investment Grade Credit Fund – Class E Acc EUR (Hedged) - GEM | XS1969625810 | 04/Apr/2019 | Listed | 26/Apr/2026 |
| HSBC BANK PLC | Issue of USD 1,200,000 Growth Index-Linked Notes due September 2027 linked to FTSE MIB (ex S&PMIB40) - GEM | XS2906167197 | 23/Sep/2024 | Listed | 20/Sep/2027 |
| HSBC BANK PLC | Issue of USD 1,200,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due November 2025 linked to a Basket of Indices - GEM | XS2932511343 | 05/Nov/2024 | Listed | 05/Nov/2025 |
| HSBC BANK PLC | Issue of USD 1,300,000 Fixed Coupon Automatic Early Redemption Equity-Linked Notes due December 2024 linked to a Basket of Securities - GEM | XS2423934574 | 22/Dec/2021 | Listed | 23/Dec/2024 |
| HSBC BANK PLC | Issue of USD 1,300,000 Index-Linked Notes due January 2025 linked STOXX Global 1800 Industry Consumer Goods Index - GEM | XS2105834597 | 03/Feb/2020 | Listed | 23/Jan/2025 |
| HSBC BANK PLC | Issue of USD 1,300,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2027 linked to a Basket of Indices - GEM | XS2809032480 | 23/Apr/2024 | Listed | 23/Apr/2027 |
| HSBC BANK PLC | Issue of USD 1,300,000 Zero Coupon Callable Notes due March 2034 - GEM | XS2783542702 | 20/Mar/2024 | Listed | 19/Mar/2034 |
| HSBC BANK PLC | Issue of USD 1,400,000 Fund Linked Notes linked to PIMCO-GL INV GD CREDIT-INV A 09 due March 2026 - GEM | XS1956848128 | 12/Mar/2019 | Listed | 09/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 1,468,000 Automatic Early Redemption Equity-Linked Notes, due November 2026 linked to a Basket of Securities - GEM | XS2407011621 | 19/Nov/2021 | Listed | 19/Nov/2026 |
| HSBC BANK PLC | Issue of USD 1,500,000 Callable Linear Zero Coupon Notes due January 2027 - GEM | XS2744212155 | 17/Jan/2024 | Listed | 18/Jan/2027 |
| HSBC BANK PLC | Issue of USD 1,500,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due September 2025 - GEM | XS2904851263 | 19/Sep/2024 | Listed | 19/Sep/2025 |
| HSBC BANK PLC | Issue of USD 1,500,000 Non-Principal Protected Index Linked Notes linked to the STOXX GLOBAL TECH SELECT 30 EUR INDEX - GEM | XS2125887765 | 13/Mar/2020 | Listed | 07/Mar/2025 |
| HSBC BANK PLC | Issue of USD 1,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 1860 - GEM | XS2275607112 | 31/Dec/2020 | Listed | 27/Dec/2024 |
| HSBC BANK PLC | Issue of USD 1,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2628 - GEM | XS2722133134 | 29/Nov/2023 | Listed | 30/Nov/2027 |
| HSBC BANK PLC | Issue of USD 1,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2734 - GEM | XS2787847974 | 26/Mar/2024 | Listed | 28/Mar/2028 |
| HSBC BANK PLC | Issue of USD 1,600,000 Non-Principal Protected Index Linked Notes linked to the STOXX Global Health Care Select 30 EUR Price - GEM | XS2117535109 | 24/Feb/2020 | Listed | 14/Feb/2025 |
| HSBC BANK PLC | Issue of USD 1,680,000 Index-linked Notes due September 2027 linked to the FTSE MIB (ex S&PMIB40) - GEM | XS2906167437 | 23/Sep/2024 | Listed | 20/Sep/2027 |
| HSBC BANK PLC | Issue of USD 1,700,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due July 2029 linked to a Basket of Indices - GEM | XS2856673210 | 16/Jul/2024 | Listed | 10/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 1,800,000 Index-Linked Notes due March 2025 linked to STOXX Global Health Care Select 30 EUR Price - GEM | XS2125835707 | 13/Mar/2020 | Listed | 07/Mar/2025 |
| HSBC BANK PLC | Issue of USD 1,800,000 Index-linked Notes due May 2027 linked to the STOXX Europe 600 Utilities Price EUR Index - GEM | XS2817325520 | 07/May/2024 | Listed | 07/May/2027 |
| HSBC BANK PLC | Issue of USD 1,900,000 Callable Linear Zero Coupon Notes due May 2027 - GEM | XS2809645737 | 01/May/2024 | Listed | 01/May/2027 |
| HSBC BANK PLC | Issue of USD 10,000,000 Callable Fixed Rate Notes due March 2031 - GEM | XS2307776323 | 10/Mar/2021 | Listed | 08/Mar/2031 |
| HSBC BANK PLC | Issue of USD 10,000,000 Capped Floored Floating Rate Notes due March 2027 - GEM | XS2775779767 | 06/Mar/2024 | Listed | 06/Mar/2027 |
| HSBC BANK PLC | Issue of USD 10,000,000 Dual Range CMS/CMS Spread Credit Linked Note due 20 September 2025 linked to Deutsche Bank AG - GEM | XS1257143153 | 17/Jul/2015 | Listed | 20/Sep/2025 |
| HSBC BANK PLC | Issue of USD 10,000,000 Dual Range LIBOR/CMS Spread Credit Linked Note due 20 June 2027 - GEM | XS1598048798 | 26/Apr/2017 | Listed | 20/Jun/2027 |
| HSBC BANK PLC | Issue of USD 10,000,000 Dual Range LIBOR/CMS Spread Credit Linked Note due 20 June 2027. - GEM | XS1611855740 | 26/May/2017 | Listed | 20/Jun/2027 |
| HSBC BANK PLC | Issue of USD 10,000,000 Dual Range LIBOR/CMS Spread Credit Linked Note due 2027 linked to Morgan Stanley due 20 June 2027 - GEM | XS1608404981 | 22/May/2017 | Listed | 20/Jun/2027 |
| HSBC BANK PLC | Issue of USD 10,000,000 Fixed Rate Callable Notes due 27 September 2028 - GEM | XS1886395778 | 27/Sep/2018 | Listed | 27/Sep/2028 |
| HSBC BANK PLC | Issue of USD 10,000,000 Fixed Rate Callable Notes due 6 August 2028 issued pursuant to HSBC Bank plc's Programme for the Issuance of Notes and Warrants - GEM | XS1863427719 | 07/Aug/2018 | Listed | 06/Aug/2028 |
| HSBC BANK PLC | Issue of USD 10000000 20 Year Dual Range Accrual Notes due 20 September 2036 - GEM | XS1487846559 | 20/Sep/2016 | Listed | 20/Sep/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 10000000 20 Year Dual Range Accrual Notes due 20 September 2036. - GEM | XS1489187838 | 20/Sep/2016 | Listed | 20/Sep/2036 |
| HSBC BANK PLC | Issue of USD 10000000 Dual Range Libor/CMS Spread Credit Linked Notes due 20th June 2026 linked to National Australia Bank Ltd - GEM | XS1397730802 | 26/Apr/2016 | Listed | 20/Jun/2026 |
| HSBC BANK PLC | Issue of USD 11,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2667 - GEM | XS2749550153 | 24/Jan/2024 | Listed | 24/Jan/2028 |
| HSBC BANK PLC | Issue of USD 110,000,000 Callable Fixed Rate Notes due June 2029 - GEM | XS2831719062 | 07/Jun/2024 | Listed | 07/Jun/2029 |
| HSBC BANK PLC | Issue of USD 130,000,000 Callable Fixed Rate Notes due April 2034 - GEM | XS2793223558 | 30/Apr/2024 | Listed | 30/Apr/2034 |
| HSBC BANK PLC | Issue of USD 14,000,000 Callable Fixed Rate Notes due February 2034 - GEM | XS2756387739 | 05/Feb/2024 | Listed | 05/Feb/2034 |
| HSBC BANK PLC | Issue of USD 14,000,000 Callable Fixed Rate Notes due January 2034 - GEM | XS2754070972 | 01/Feb/2024 | Listed | 31/Jan/2034 |
| HSBC BANK PLC | Issue of USD 15,000,000 Callable Fixed Rate Notes due July 2029 - GEM | XS2857862663 | 17/Jul/2024 | Listed | 17/Jul/2029 |
| HSBC BANK PLC | Issue of USD 15,000,000 Callable Fixed Rate Notes due June 2029 - GEM | XS2835898110 | 12/Jun/2024 | Listed | 12/Jun/2029 |
| HSBC BANK PLC | Issue of USD 15,000,000 Fund linked to INVESCO GL INV GR COR BD-A-H– Class E Acc EUR (Hedged) - GEM | XS2105834753 | 03/Feb/2020 | Listed | 23/Jan/2025 |
| HSBC BANK PLC | Issue of USD 15,500,000 Zero Coupon Callable Notes due May 2027 - GEM | XS2811744015 | 07/May/2024 | Listed | 07/May/2027 |
| HSBC BANK PLC | Issue of USD 16,671,400 Variable Coupon Index-Linked Notes due 12 March 2025 linked to the S&P 500 Index - GEM | GB00BGV1RJ16 | 12/Mar/2019 | Listed | 12/Mar/2025 |
| HSBC BANK PLC | Issue of USD 17,250,000 Callable Fixed Rate Notes due August 2029 - GEM | XS2872147314 | 09/Aug/2024 | Listed | 09/Aug/2029 |
| HSBC BANK PLC | Issue of USD 17400000 15 Year Dual Range Accrual Notes due 25th April 2031 - GEM | XS1400188055 | 25/Apr/2016 | Listed | 25/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 18,000,000 Callable Fixed Rate Notes due February 2029 - GEM | XS2774402965 | 26/Feb/2024 | Listed | 26/Feb/2029 |
| HSBC BANK PLC | Issue of USD 2,000,000 Auction-Settled Credit Linked Notes due June 2026 linked to Whirlpool Corporation - GEM | XS2377126250 | 23/Aug/2021 | Listed | 20/Jun/2026 |
| HSBC BANK PLC | Issue of USD 2,000,000 Callable Linear Zero Coupon Notes due July 2034 - GEM | XS2867279643 | 31/Jul/2024 | Listed | 31/Jul/2034 |
| HSBC BANK PLC | Issue of USD 2,000,000 Callable Linear Zero Coupon Notes due June 2029 - GEM | XS2845219430 | 27/Jun/2024 | Listed | 27/Jun/2029 |
| HSBC BANK PLC | Issue of USD 2,000,000 Credit Linked Notes due June 2026 linked to Republic of Indonesia - GEM | XS2373400865 | 11/Aug/2021 | Listed | 20/Jun/2026 |
| HSBC BANK PLC | Issue of USD 2,000,000 Index-Linked Notes due December 2024 linked to STOXX Global 1800 Industry Consumer Goods Index - GEM | XS2094055394 | 23/Dec/2019 | Listed | 19/Dec/2024 |
| HSBC BANK PLC | Issue of USD 2,000,000 Notes linked to UKSED3P Investments Limited Preference Shares - GEM | XS2568281898 | 22/Dec/2022 | Listed | 22/Dec/2025 |
| HSBC BANK PLC | Issue of USD 2,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2727 - GEM | XS2785477360 | 22/Mar/2024 | Listed | 22/Mar/2028 |
| HSBC BANK PLC | Issue of USD 2,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2884 - GEM | XS2858219590 | 19/Jul/2024 | Listed | 19/Jul/2028 |
| HSBC BANK PLC | Issue of USD 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due July 2026 linked to a Basket of Securities - GEM | XS2867339306 | 31/Jul/2024 | Listed | 24/Jul/2026 |
| HSBC BANK PLC | Issue of USD 2,100,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due November 2029 linked to EURO STOXX 50 - GEM | XS2933692084 | 14/Nov/2024 | Listed | 06/Nov/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 2,200,000 Zero Coupon Callable Notes due February 2027 - GEM | XS2757383018 | 07/Feb/2024 | Listed | 06/Feb/2027 |
| HSBC BANK PLC | Issue of USD 2,241,000 Automatic Early Redemption Equity-Linked Notes due August 2026 linked to a Basket of Securities - GEM | XS2373047302 | 13/Aug/2021 | Listed | 12/Aug/2026 |
| HSBC BANK PLC | Issue of USD 2,400,000 Fund Linked Notes linked to INVESCO GL INV GR COR BD-A-H due April 2025 - GEM | XS2148404051 | 20/Apr/2020 | Listed | 07/Apr/2025 |
| HSBC BANK PLC | Issue of USD 2,975,000 Disperse Coupon Principal-at-Risk Equity-Linked Notes due November 2024 - GEM | XS2082341459 | 25/Nov/2019 | Listed | 21/Nov/2024 |
| HSBC BANK PLC | Issue of USD 20,000,000 10 year CMS Range Accrual Notes due 11th May 2028 - GEM | XS1817853143 | 14/May/2018 | Listed | 11/May/2028 |
| HSBC BANK PLC | Issue of USD 20,000,000 Callable Fixed Rate Notes due March 2033 - GEM | XS2596457601 | 16/Mar/2023 | Listed | 16/Mar/2033 |
| HSBC BANK PLC | Issue of USD 20,000,000 Dual Range LIBOR/CMS Spread Credit Linked Note due 20 June 2026 linked to National Australia Bank Ltd - GEM | XS1437957720 | 12/Jul/2016 | Listed | 20/Jun/2026 |
| HSBC BANK PLC | Issue of USD 20,000,000 Fixed Rate Callable Notes due 20 June 2028 - GEM | XS1840781550 | 20/Jun/2018 | Listed | 20/Jun/2028 |
| HSBC BANK PLC | Issue of USD 200,000 Fund Linked Notes linked to INVESCO GL INV GR COR BD-A-H due 25 January 2027 - GEM | XS2105834837 | 13/Feb/2020 | Listed | 25/Jan/2027 |
| HSBC BANK PLC | Issue of USD 200,000 Index-Linked Notes due December 2026 linked to STOXX Global Health Care Select 30 EUR Price - GEM | XS2094049231 | 23/Dec/2019 | Listed | 21/Dec/2026 |
| HSBC BANK PLC | Issue of USD 21,199,800 Notes linked to UKSED3P Investments Limited Preference Shares Series 2815 - GEM | GB00BSKWPZ10 | 24/May/2024 | Listed | 24/May/2030 |
| HSBC BANK PLC | Issue of USD 230,000 Disperse Coupon Principal-at-Risk Equity-Linked Notes due 13 February 2026 - GEM | XS1946872576 | 27/Feb/2019 | Listed | 13/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 25,000,000 Callable Fixed Rate Notes due May 2029 - GEM | XS2810293980 | 21/Jun/2024 | Listed | 03/May/2029 |
| HSBC BANK PLC | Issue of USD 25,000,000 Zero Coupon Callable Notes due January 2027 - GEM | XS2753539225 | 30/Jan/2024 | Listed | 30/Jan/2027 |
| HSBC BANK PLC | Issue of USD 250,000 Fund Linked Notes linked to INVESCO GL INV GR COR BD-A-H - GEM | XS2148404135 | 02/Apr/2020 | Listed | 08/Apr/2027 |
| HSBC BANK PLC | Issue of USD 250,000 Index-Linked Notes due April 2025 linked to STOXX Global 1800 Industry Consumer Goods Index - GEM | XS2148422384 | 02/Apr/2020 | Listed | 07/Apr/2025 |
| HSBC BANK PLC | Issue of USD 250,000 Index-Linked Notes due March 2027 linked to STOXX GLOBAL TECH SELECT 30 EUR INDEX - GEM | XS2125836697 | 13/Mar/2020 | Listed | 05/Mar/2027 |
| HSBC BANK PLC | Issue of USD 250,000 Non-Principal Protected Index Linked Notes linked to the STOXX Global 1800 Industry Consumer Goods Index due April 2025 - GEM | XS2148404648 | 02/Apr/2020 | Listed | 07/Apr/2025 |
| HSBC BANK PLC | Issue of USD 26,344,000 Index-linked Notes due November 2025 linked to the HSBC US Enhanced Rolling Put Index - GEM | XS2927498647 | 13/Nov/2024 | Listed | 13/Nov/2025 |
| HSBC BANK PLC | Issue of USD 27,000,000 Callable Fixed Rate Notes due May 2029 - GEM | XS2829147516 | 28/May/2024 | Listed | 28/May/2029 |
| HSBC BANK PLC | Issue of USD 280,000 Non-Principal Protected Index Linked Notes linked to the STOXX GLOBAL TECH SELECT 30 EUR INDEX due 2025 - GEM | XS2176803521 | 28/May/2020 | Listed | 20/May/2025 |
| HSBC BANK PLC | Issue of USD 3,000,000 Callable Linear Zero Coupon Notes due June 2029 - GEM | XS2838994890 | 18/Jun/2024 | Listed | 18/Jun/2029 |
| HSBC BANK PLC | Issue of USD 3,000,000 Index-Linked Notes due February 2025 linked to STOXX Global Health Care Select 30 EUR Price - GEM | XS2117481767 | 24/Feb/2020 | Listed | 21/Feb/2025 |
| HSBC BANK PLC | Issue of USD 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due August 2026 linked to a Basket of Securities - GEM | XS2879059710 | 20/Aug/2024 | Listed | 13/Aug/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2029 linked to a Basket of Indices - GEM | XS2809869410 | 03/May/2024 | Listed | 25/Apr/2029 |
| HSBC BANK PLC | Issue of USD 3,500,000 Zero Coupon Callable Notes due January 2029 - GEM | XS2750390804 | 26/Jan/2024 | Listed | 26/Jan/2029 |
| HSBC BANK PLC | Issue of USD 3,500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due June 2026 linked to a Basket of Securities - GEM | XS2843281838 | 25/Jun/2024 | Listed | 17/Jun/2026 |
| HSBC BANK PLC | Issue of USD 3,874,000 Disperse Coupon Principal-at-Risk Equity-Linked Notes due October 2026 - GEM | XS2069327596 | 05/Nov/2019 | Listed | 27/Oct/2026 |
| HSBC BANK PLC | Issue of USD 30,000,000 15 Year Callable Spread Range Accrual Notes due 27 April 2031 - GEM | XS1401150617 | 27/Apr/2016 | Listed | 27/Apr/2031 |
| HSBC BANK PLC | Issue of USD 30,000,000 Credit Linked Notes due December 2030 linked to State of Israel - GEM | XS2775174779 | 06/Mar/2024 | Listed | 20/Dec/2030 |
| HSBC BANK PLC | Issue of USD 300,000 Index-Linked Notes due April 2025 linked to STOXX Global 1800 Industry Consumer Goods Index - GEM | XS2157499679 | 20/Apr/2020 | Listed | 25/Apr/2025 |
| HSBC BANK PLC | Issue of USD 300,000 Non-Principal Protected Index Linked Notes linked to the STOXX Global 1800 Industry Consumer Goods Index - GEM | XS2157534509 | 20/Apr/2020 | Listed | 21/Apr/2025 |
| HSBC BANK PLC | Issue of USD 4,000,000 Index-Linked Notes due February 2024 linked to STOXX GLOBAL TECH SELECT 30 EUR INDEX - GEM | XS2027343750 | 23/Jul/2019 | Listed | 23/Jul/2026 |
| HSBC BANK PLC | Issue of USD 4,000,000 Index-Linked Notes due March 2025 linked to STOXX GLOBAL TECH SELECT 30 EUR INDEX - GEM | XS2125835962 | 16/Mar/2020 | Listed | 07/Mar/2025 |
| HSBC BANK PLC | Issue of USD 4,540,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2954 - GEM | XS2903171002 | 24/Sep/2024 | Listed | 17/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 4,808,000 Growth Index-Linked Notes due April 2026 linked to NASDAQ 100 STOCK INDEX - GEM | XS2805178360 | 30/Apr/2024 | Listed | 30/Apr/2026 |
| HSBC BANK PLC | Issue of USD 42,000,000 Callable Fixed Rate Notes due May 2029 - GEM | XS2826818382 | 23/May/2024 | Listed | 23/May/2029 |
| HSBC BANK PLC | Issue of USD 450,000 Non-Principal Protected Index Linked Notes linked to the STOXX GLOBAL TECH SELECT 30 EUR INDEX due 05 May 2025 - GEM | XS2166232665 | 06/May/2020 | Listed | 05/May/2025 |
| HSBC BANK PLC | Issue of USD 5,000,000 Callable Linear Zero Coupon Notes due August 2034 - GEM | XS2880791962 | 22/Aug/2024 | Listed | 22/Aug/2034 |
| HSBC BANK PLC | Issue of USD 5,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due July 2025 linked to a Basket of Securities - GEM | XS2854848715 | 03/Jul/2024 | Listed | 03/Jul/2025 |
| HSBC BANK PLC | Issue of USD 5,900,000 Index-Linked Notes due December 2024 linked to STOXX GLOBAL HEALTH CARE SELECT 30 EUR PRICE - GEM | XS2094048696 | 23/Dec/2019 | Listed | 19/Dec/2024 |
| HSBC BANK PLC | Issue of USD 50,000,000 Callable Accreting Zero Coupon Notes due April 2042 - GEM | XS2615273328 | 02/May/2023 | Listed | 28/Apr/2042 |
| HSBC BANK PLC | Issue of USD 50,000,000 Callable Accreting Zero Coupon Notes due January 2033 - GEM | XS2574252156 | 17/Jan/2023 | Listed | 17/Jan/2033 |
| HSBC BANK PLC | Issue of USD 50,000,000 Callable Zero Coupon Notes due February 2044 - GEM | XS2765013300 | 26/Feb/2024 | Listed | 26/Feb/2044 |
| HSBC BANK PLC | Issue of USD 50,000,000 Callable Zero Coupon Notes due July 2043 - GEM | XS2654783955 | 27/Jul/2023 | Listed | 26/Jul/2043 |
| HSBC BANK PLC | Issue of USD 50,000,000 Callable Zero Coupon Notes due September 2043 - GEM | XS2689118987 | 26/Sep/2023 | Listed | 25/Sep/2043 |
| HSBC BANK PLC | Issue of USD 50,000,000 Zero Coupon Callable Notes due 25th January 2047. - GEM | XS1551305474 | 25/Jan/2017 | Listed | 25/Jan/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 500,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due April 2025 linked to a Basket of Securitie - GEM | XS2811681936 | 29/Apr/2024 | Listed | 29/Apr/2025 |
| HSBC BANK PLC | Issue of USD 500,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due March 2025 linked to a Basket of Securities - GEM | XS2796313075 | 02/Apr/2024 | Listed | 31/Mar/2025 |
| HSBC BANK PLC | Issue of USD 500,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due March 2025 linked to a Basket of Securities - GEM | XS2787197073 | 18/Mar/2024 | Listed | 18/Mar/2025 |
| HSBC BANK PLC | Issue of USD 500,000 Index-Linked Notes due February 2027 linked to STOXX Global Health Care Select 30 EUR Price Index - GEM | XS2117481841 | 24/Feb/2020 | Listed | 19/Feb/2027 |
| HSBC BANK PLC | Issue of USD 500,000 Non-Principal Protected Index Linked Notes linked to the STOXX Global Health Care Select 30 EUR Price - GEM | XS2176801152 | 28/May/2020 | Listed | 20/May/2025 |
| HSBC BANK PLC | Issue of USD 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2064 - GEM | XS2452204212 | 10/Mar/2022 | Listed | 10/Mar/2026 |
| HSBC BANK PLC | Issue of USD 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2097 - GEM | XS2474175085 | 09/May/2022 | Listed | 08/May/2025 |
| HSBC BANK PLC | Issue of USD 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2634 - GEM | XS2724456053 | 30/Nov/2023 | Listed | 30/Nov/2027 |
| HSBC BANK PLC | Issue of USD 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2651 - GEM | XS2734730844 | 21/Dec/2023 | Listed | 21/Dec/2027 |
| HSBC BANK PLC | Issue of USD 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2662 - GEM | XS2747479355 | 12/Feb/2024 | Listed | 20/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2772 - GEM | XS2803860571 | 23/Apr/2024 | Listed | 24/Apr/2027 |
| HSBC BANK PLC | Issue of USD 6,000 Index-Linked Notes due 24 July 2026 linked to STOXX GLOBAL TECH SELECT 30 EUR INDEX - GEM | XS1946884316 | 27/Feb/2019 | Listed | 24/Jul/2026 |
| HSBC BANK PLC | Issue of USD 6,500,000 Index-Linked Notes due 13 February 2026 linked to STOXX GLOBAL TECH SELECT 30 EUR INDEX - GEM | XS1946793350 | 27/Feb/2019 | Listed | 13/Feb/2026 |
| HSBC BANK PLC | Issue of USD 600,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2720 - GEM | XS2779020440 | 12/Mar/2024 | Listed | 13/Mar/2028 |
| HSBC BANK PLC | Issue of USD 64,000 Disperse Coupon Principal-at-Risk Equity-Linked Notes due 27 April 2026 - GEM | XS1986986013 | 07/May/2019 | Listed | 27/Apr/2026 |
| HSBC BANK PLC | Issue of USD 65,000,000 Callable Fixed Rate Notes due March 2029 - GEM | XS2778992995 | 13/Mar/2024 | Listed | 13/Mar/2029 |
| HSBC BANK PLC | Issue of USD 665,000 Disperse Coupon Principal-at-Risk Equity-Linked Notes due November 2026 - GEM | XS2082341020 | 25/Nov/2019 | Listed | 20/Nov/2026 |
| HSBC BANK PLC | Issue of USD 684,000 Index-Linked Notes due November 2026 linked to the STOXX Europe 600 Telecom Index - GEM | XS2069304389 | 04/Nov/2019 | Listed | 02/Nov/2026 |
| HSBC BANK PLC | Issue of USD 690,000 Fund Linked Notes linked to INVESCO GL INV GR COR BD-A-H– Class E Acc EUR due April 2025 - GEM | XS2148404481 | 03/Apr/2020 | Listed | 07/Apr/2025 |
| HSBC BANK PLC | Issue of USD 7,500,000 Index-Linked Notes due December 2024 linked to STOXX GLOBAL TECH - GEM | XS2094052615 | 23/Dec/2019 | Listed | 19/Dec/2024 |
| HSBC BANK PLC | Issue of USD 700,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due January 2025 linked to a Basket of Securities - GEM | XS2748192197 | 17/Jan/2024 | Listed | 15/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 750,000 Index-Linked Notes due May 2025 linked to STOXX GLOBAL TECH SELECT 30 EUR INDEX - GEM | XS2176808249 | 28/May/2020 | Listed | 20/May/2025 |
| HSBC BANK PLC | Issue of USD 78,000,000 Callable Fixed Rate Notes due May 2029 - GEM | XS2824754480 | 29/May/2024 | Listed | 29/May/2029 |
| HSBC BANK PLC | Issue of USD 8,190,000 Index-linked Notes due July 2026 linked to the HSMETYSN Index - GEM | XS2847425167 | 28/Jun/2024 | Listed | 07/Jul/2026 |
| HSBC BANK PLC | Issue of USD 800,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2025 linked to a Basket of Securities - GEM | XS2922765321 | 21/Oct/2024 | Listed | 22/Oct/2025 |
| HSBC BANK PLC | Issue of USD 800,000 Index-Linked Notes due May 2025 linked to STOXX GLOBAL TECH SELECT 30 EUR INDEX - GEM | XS2166227749 | 06/May/2020 | Listed | 05/May/2025 |
| HSBC BANK PLC | Issue of USD 800,000 Index-linked Notes due May 2026 linked to the S&P 500 Index - GEM | XS2813096687 | 07/May/2024 | Listed | 07/May/2026 |
| HSBC BANK PLC | Issue of USD 800,000 Non-Principal Protected Index Linked Notes linked to the STOXX Global 1800 Industry Consumer Goods Index - GEM | XS2105834241 | 03/Feb/2020 | Listed | 23/Jan/2025 |
| HSBC BANK PLC | Issue of USD 900,000 Automatic Early Redemption Reverse Convertible Index-Linked Notes due October 2029 linked to DJ EURO STOXX SELECT DIV 30 - GEM | XS2910616304 | 30/Sep/2024 | Listed | 01/Oct/2029 |
| HSBC BANK PLC | Issue of USD 900,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due March 2027 linked to Shares of DEUTSCHE BANK AG - REG - GEM | XS2791030500 | 22/Mar/2024 | Listed | 22/Mar/2027 |
| HSBC BANK PLC | Issue of USD 94,000 Index-Linked Notes due 24 March 2026 linked to STOXX GLOBAL TECH SELECT 30 EUR INDEX - GEM | XS1950825379 | 06/Mar/2019 | Listed | 24/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Issue of USD 944,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due April 2025 linked to a Basket of Securities - GEM | XS2801107108 | 10/Apr/2024 | Listed | 10/Apr/2025 |
| HSBC BANK PLC | Issue of USD 96,000,000 Callable Fixed Rate Notes due February 2031 - GEM | XS2295721307 | 10/Feb/2021 | Listed | 09/Feb/2031 |
| HSBC BANK PLC | Issue of ZMW 180,000,000 Emerging Market Pass-through Notes due January 2026 linked to ZMW denominated bonds issued by the Republic of Zambia - GEM | XS2357818249 | 25/Jun/2021 | Listed | 27/Jan/2026 |
| HSBC BANK PLC | KES 500,000,000 Emerging Market Credit-Linked Notes referencing KES denominated Infrastructure bonds issued by the Republic of Kenya due 14 May 2025 - GEM | XS1632279169 | 29/Jun/2017 | Listed | 14/May/2025 |
| HSBC BANK PLC | Programme for the Issuance of Notes and Warrants Issue of USD 156,000 Index-Linked Notes due January 2026 linked to STOXX GLOBAL TECH SELECT 30 EUR INDEX SELECT 30 EUR INDEX - GEM | XS2069293327 | 01/Nov/2019 | Listed | 23/Jan/2026 |
| HSBC BANK PLC | Series 2252 - GBP 3,242,000Notes linked to UKSED3P Investments Limited Preference Shares Series 2252 - GEM | XS2545820008 | 22/Dec/2022 | Listed | 22/Dec/2027 |
| HSBC BANK PLC | Series 2652 - Issue of GBP 14,160,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2652 - GEM | XS2736374435 | 28/Dec/2023 | Listed | 30/Dec/2027 |
| HSBC BANK PLC | Series 2664 - Issue of GBP 2,400,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2664 - GEM | XS2752044631 | 29/Jan/2024 | Listed | 22/Jan/2029 |
| HSBC BANK PLC | Series 2676 - Issue of GBP 14,990,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2676 - GEM | XS2754461734 | 31/Jan/2024 | Listed | 01/Nov/2027 |
| HSBC BANK PLC | Series XS2733103712 - Issue of USD 10,000,000 Callable Fixed Rate Notes due December 2033 - GEM | XS2733103712 | 19/Dec/2023 | Listed | 19/Dec/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | Series XS2936608327 - GEM | XS2936608327 | 11/Nov/2024 | Listed | 09/Nov/2027 |
| HSBC BANK PLC | USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2372 - GEM | XS2603014031 | 31/Mar/2023 | Listed | 31/Mar/2025 |
| HSBC BANK PLC | USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2691 - GEM | XS2761134027 | 12/Feb/2024 | Listed | 05/Feb/2027 |
| HSBC BANK PLC | USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2788 - GEM | XS2811106082 | 07/May/2024 | Listed | 30/Apr/2027 |
| HSBC BANK PLC | USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2818 - GEM | XS2824208305 | 28/May/2024 | Listed | 21/May/2029 |
| HSBC BANK PLC | USD 1,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2878 - GEM | XS2853449218 | 10/Jul/2024 | Listed | 11/Jul/2028 |
| HSBC BANK PLC | USD 1,200,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2335 - GEM | XS2598070857 | 17/Mar/2023 | Listed | 14/Mar/2025 |
| HSBC BANK PLC | USD 1,250,000 Notes linked to UKSED3P Investments Limited Preference Shares - GEM | XS2580195639 | 01/Feb/2023 | Listed | 02/Feb/2027 |
| HSBC BANK PLC | USD 1,250,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2893 - GEM | XS2865503473 | 29/Jul/2024 | Listed | 27/Jul/2028 |
| HSBC BANK PLC | USD 1,410,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2905 - GEM | XS2869729264 | 05/Aug/2024 | Listed | 07/Aug/2028 |
| HSBC BANK PLC | USD 1,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2636 - GEM | XS2725041722 | 01/Dec/2023 | Listed | 01/Dec/2027 |
| HSBC BANK PLC | USD 1,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2810 - GEM | XS2816961655 | 14/May/2024 | Listed | 12/May/2028 |
| HSBC BANK PLC | USD 10,000,000 Callable Fixed Rate Notes due February 2034 - GEM | XS2764883414 | 20/Feb/2024 | Listed | 20/Feb/2034 |
| HSBC BANK PLC | USD 10,000,000 Dual Range CMS/CMS Spread Credit Linked Note due 2025 linked to Australia and New Zealand Banking Group due 20 June 2025 - GEM | XS1241054128 | 10/Jun/2015 | Listed | 20/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC BANK PLC | USD 100,310,680 Notes linked to UKSED3P Investments Limited Preference Shares Series 2984 - GEM | GB00BSKWS631 | 04/Nov/2024 | Listed | 01/Nov/2030 |
| HSBC BANK PLC | USD 14,000,000 Callable Fixed Rate Notes due February 2031 - GEM | XS2755516601 | 02/Feb/2024 | Listed | 02/Feb/2031 |
| HSBC BANK PLC | USD 20,000,000 Credit-Linked Notes due 2024 linked to the State of Israel - GEM | XS1115379411 | 07/Oct/2014 | Listed | 20/Dec/2024 |
| HSBC BANK PLC | USD 23,000,000 Callable Fixed Rate Notes due June 2029 - GEM | XS2839005688 | 18/Jun/2024 | Listed | 18/Jun/2029 |
| HSBC BANK PLC | USD 24,187,500 Credit Linked Notes due 2024 linked to Türkiye Vakıflar Bankası T.A.O. - GEM | XS2736013686 | 05/Jan/2024 | Listed | 04/Dec/2024 |
| HSBC BANK PLC | USD 3,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2845 - GEM | XS2837884316 | 14/Jun/2024 | Listed | 14/Jun/2028 |
| HSBC BANK PLC | USD 4,662,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2280 - GEM | FR001400ER66 | 29/Dec/2022 | Listed | 10/Jun/2025 |
| HSBC BANK PLC | USD 500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2721 - GEM | XS2779019780 | 12/Mar/2024 | Listed | 13/Mar/2028 |
| HSBC BANK PLC | USD 65,000,000 Callable Fixed Rate Notes due May 2029 - GEM | XS2809164804 | 21/Jun/2024 | Listed | 02/May/2029 |
| HSBC BANK PLC | USD 700,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2846 - GEM | XS2837884589 | 14/Jun/2024 | Listed | 14/Jun/2028 |
| HSBC BANK PLC | ZAR 140,000,000Fixed Rate Callable Notes due January 2026 - GEM | XS2022041474 | 11/Jul/2019 | Listed | 10/Jan/2026 |
| HSBC BANK PLC | ZAR 300,000,000 Fixed Rate Callable Notes due January 2026 - GEM | XS2022038926 | 11/Jul/2019 | Listed | 10/Jan/2026 |
| HSBC CONTINENTAL EUROPE | EUR 15,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2866. - GEM | FR001400R120 | 10/Jul/2024 | Listed | 10/Jul/2030 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Dual Range Accrual Credit Linked Notes due 2030 linked to the Republic of France - GEM | FR0012738003 | 10/Jun/2015 | Listed | 20/Jun/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due June 2034 linked to a Basket of Securities - GEM | FR001400QWB7 | 03/Jul/2024 | Listed | 19/Jun/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Recovery Coupon Autocallable Security-linked Notes due March 2034 linked to a Basket of Securities - GEM | FR001400ODN7 | 13/Mar/2024 | Listed | 07/Mar/2034 |
| HSBC CONTINENTAL EUROPE | EUR 30,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-linked Notes due April 2029 linked to a Basket of Indices - GEM | FR001400HJ55 | 08/Nov/2024 | Listed | 23/Apr/2029 |
| HSBC CONTINENTAL EUROPE | EUR 51000000 CMS Steepener Credit-Linked Notes due 2031 linked to the Republic of France - GEM | FR0013241973 | 28/Mar/2017 | Listed | 20/Dec/2031 |
| HSBC CONTINENTAL EUROPE | GBP 10,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2808 - GEM | FR001400PZO5 | 14/May/2024 | Listed | 14/May/2030 |
| HSBC CONTINENTAL EUROPE | GBP 10,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2877 - GEM | FR001400RTC9 | 13/Aug/2024 | Listed | 13/Aug/2029 |
| HSBC CONTINENTAL EUROPE | GBP 12,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2993. - GEM | FR001400TSO2 | 08/Nov/2024 | Listed | 08/Nov/2029 |
| HSBC CONTINENTAL EUROPE | GBP 21,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2704 - GEM | FR001400NVH3 | 19/Mar/2024 | Listed | 21/Feb/2029 |
| HSBC CONTINENTAL EUROPE | GBP 5,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2756 - GEM | FR001400PAM2 | 15/Apr/2024 | Listed | 14/Apr/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,600,000 Credit Linked Notes due June 2029 linked to Natixis - GEM | FR001400R344 | 02/Jul/2024 | Listed | 20/Jun/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 10,000,000 Callable Fixed Rate Notes due May 2031 - GEM | FR001400Q5U2 | 22/May/2024 | Listed | 22/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due April 2028 linked to ordinary shares of BNP PARIBAS - GEM | FR001400H5G2 | 08/Nov/2024 | Listed | 12/Apr/2028 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 1,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2794 - GEM | FR001400PTJ8 | 13/May/2024 | Listed | 12/May/2028 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 10,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2775 - GEM | FR001400PLF3 | 25/Apr/2024 | Listed | 25/Apr/2029 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 11,300,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2924 - GEM | FR001400S7Q4 | 27/Aug/2024 | Listed | 27/Aug/2030 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 13,492,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2925 - GEM | FR001400S7R2 | 22/Aug/2024 | Listed | 22/Aug/2030 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 20,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2725 - GEM | FR001400OMT5 | 19/Mar/2024 | Listed | 20/Mar/2028 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 25,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2883 - GEM | FR001400REL2 | 23/Jul/2024 | Listed | 23/Jul/2029 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 3,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2986 - GEM | FR001400THE6 | 28/Oct/2024 | Listed | 28/Oct/2030 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 3,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2729 - GEM | FR001400ORN7 | 26/Mar/2024 | Listed | 28/Mar/2028 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 6,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2705 - GEM | FR001400NV02 | 19/Feb/2024 | Listed | 19/Feb/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of GBP 6,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2750 - GEM | FR001400P5S7 | 09/Apr/2024 | Listed | 08/Oct/2026 |
| HSBC CONTINENTAL EUROPE | Issue of USD 14,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2668 - GEM | FR001400N8J2 | 24/Jan/2024 | Listed | 08/Oct/2026 |
| HSBC CONTINENTAL EUROPE | Issue of USD 3,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2935 - GEM | FR001400S9Z1 | 28/Aug/2024 | Listed | 30/Aug/2027 |
| HSBC CONTINENTAL EUROPE | Issue of USD 5,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2777 - GEM | FR001400PJV4 | 24/Apr/2024 | Listed | 25/Apr/2028 |
| HSBC CONTINENTAL EUROPE | Issue of USD 5,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2812 - GEM | FR001400Q0K4 | 15/May/2024 | Listed | 22/Feb/2027 |
| HSBC CONTINENTAL EUROPE | Issue of USD 6,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2716 - GEM | FR001400ODO5 | 14/Mar/2024 | Listed | 27/Oct/2026 |
| HSBC CONTINENTAL EUROPE | Issue of 30,000 Index-Linked Notes due July 2026 linked to HSBC MacroEconomic Treasury Yield Spread Net Volatility Budgeted Index - GEM | FR001400IYP0 | 26/Jul/2023 | Listed | 22/Jul/2026 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2027 linked to EURO STOXX Banks Price EUR - GEM | FR001400PFW0 | 12/Apr/2024 | Listed | 12/Apr/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due August 2027 linked to EURO STOXX Banks Price EUR Index - GEM | FR001400RWY7 | 30/Aug/2024 | Listed | 05/Aug/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due February 2027 linked to EURO STOXX Banks Price EUR - GEM | FR001400O8R4 | 01/Mar/2024 | Listed | 23/Feb/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due July 2027 linked to EURO STOXX Banks Price EUR Index - GEM | FR001400RGT0 | 16/Jul/2024 | Listed | 15/Jul/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due March 2027 linked to EURO STOXX Banks Price EUR - GEM | FR001400OUC4 | 20/Mar/2024 | Listed | 22/Mar/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,200,000 Recovery Coupon Autocallable Index-linked Notes due February 2032 - GEM | FR001400NFV7 | 31/Jan/2024 | Listed | 02/Feb/2032 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,500,000 Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2030 - GEM | FR001400TKA8 | 30/Oct/2024 | Listed | 23/Oct/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2500 - GEM | FR001400K4G0 | 14/Aug/2023 | Listed | 11/Aug/2026 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2030 linked to a Basket of Securities - GEM | FR001400T9U1 | 21/Oct/2024 | Listed | 14/Oct/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2030 linked to a Basket of Securities - GEM | FR001400TDU1 | 24/Oct/2024 | Listed | 17/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due May 2030 linked to EURO STOXX Banks Price EUR - GEM | FR001400Q4L4 | 21/May/2024 | Listed | 14/May/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due March 2032 linked to a Basket of Indices - GEM | FR001400O5D0 | 15/Mar/2024 | Listed | 02/Mar/2032 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 1,600,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due November 2027 linked to Shares of BNP PARIBAS - GEM | FR001400TWP1 | 07/Nov/2024 | Listed | 05/Nov/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 10,000,000 CMS "Steepener" Notes due 18th October 2033 - GEM | FR0013369592 | 19/Oct/2018 | Listed | 18/Oct/2033 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 10,000,000 Collared Floating Rate Notes due 07th November 2025 - GEM | FR0013294345 | 07/Nov/2017 | Listed | 07/Nov/2025 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 10,000,000 Fixed to Quanto CMS Steepener Rate Notes due 17 August 2033 - GEM | FR0013355567 | 21/Aug/2018 | Listed | 17/Aug/2033 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 10,100,000 Variable Coupon Index Linked Certificates due 19 November 2025 linked to Basket of Indices - GEM | FR0013401585 | 19/Feb/2019 | Listed | 19/Nov/2025 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 100,000,000 Collared CMS Linked Notes due August 2029 - GEM | FR0012099554 | 27/Aug/2014 | Listed | 27/Aug/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 100,000,000 Fixed Rate and Variable Coupon Amount Index Linked Notes due December 2028 linked to Basket of Indices - GEM | FR0013495322 | 01/Apr/2020 | Listed | 22/Dec/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 100,000,000 Index Linked Notes due 15 July 2030 linked to EURO STOXX 50 Index - GEM | FR0013348463 | 16/Jul/2018 | Listed | 15/Jul/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2760 - GEM | FR001400PG09 | 19/Apr/2024 | Listed | 27/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due April 2030 linked to a Basket of Securities - GEM | FR001400PFX8 | 26/Apr/2024 | Listed | 12/Apr/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due July 2029 linked to a Basket of Securities - GEM | FR001400RS52 | 28/Aug/2024 | Listed | 30/Jul/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due June 2030 linked to a Basket of Securities - GEM | FR001400QY63 | 27/Jun/2024 | Listed | 20/Jun/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due March 2029 linked to a Basket of Securities - GEM | FR001400OVS8 | 28/Mar/2024 | Listed | 21/Mar/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due March 2030 linked to a Basket of Securities - GEM | FR001400P5E7 | 09/Apr/2024 | Listed | 29/Mar/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due September 2030 linked to a Basket of Securities - GEM | FR001400SXC9 | 18/Oct/2024 | Listed | 27/Sep/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2027 linked to a Basket of Securities - GEM | FR001400T1V6 | 03/Oct/2024 | Listed | 04/Oct/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due October 2029 linked to EURO STOXX Banks Price EUR - GEM | FR001400SZI1 | 08/Oct/2024 | Listed | 01/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due September 2032 linked to EURO STOXX Banks Price EUR - GEM | FR001400SPX1 | 25/Sep/2024 | Listed | 20/Sep/2032 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2029 - GEM | FR001400PDD5 | 17/Apr/2024 | Listed | 10/Apr/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,500,000 Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2030 linked to a Basket of Securities - GEM | FR001400SZH3 | 08/Oct/2024 | Listed | 01/Oct/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due December 2025 linked to a Basket of Securities - GEM | FR001400QY71 | 27/Jun/2024 | Listed | 22/Dec/2025 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 2,500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2029 - GEM | FR001400PDC7 | 17/Apr/2024 | Listed | 10/Apr/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 20,000,000 Fixed Coupon Callable Notes due 19 March 2049 - GEM | FR0013409331 | 19/Mar/2019 | Listed | 19/Mar/2049 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 20,000,000 Fixed Coupon Callable Notes due 29 March 2049 - GEM | FR0013411618 | 29/Mar/2019 | Listed | 29/Mar/2049 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 24,000,000 Callable Fixed Rate Notes due 05th January 2028 - GEM | FR0013305893 | 05/Jan/2018 | Listed | 05/Jan/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 3,000,000 Automatic Early Redemption Reverse Convertible Index-Linked Notes due August 2029 linked to a Basket of Indices - GEM | FR001400S854 | 23/Aug/2024 | Listed | 16/Aug/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 3,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2728 - GEM | FR001400ORJ5 | 25/Mar/2024 | Listed | 25/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due April 2030 linked to a Basket of Securities - GEM | FR001400PFZ3 | 08/Nov/2024 | Listed | 12/Apr/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due August 2029 linked to a Basket of Securities - GEM | FR001400S847 | 23/Aug/2024 | Listed | 16/Aug/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due June 2029 linked to a Basket of Securities - GEM | FR001400QIU6 | 11/Jun/2024 | Listed | 11/Jun/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due June 2029 linked to Shares of AIR FRANCE-KLM - GEM | FR001400QIV4 | 11/Jun/2024 | Listed | 11/Jun/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due May 2028 linked to a Basket of Indices - GEM | FR001400QBE5 | 29/May/2024 | Listed | 29/May/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2029 linked to a Basket of Indices - GEM | FR001400PFY6 | 26/Apr/2024 | Listed | 12/Apr/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 3,500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due June 2029 linked to a Basket of Securities - GEM | FR001400R0T4 | 01/Jul/2024 | Listed | 25/Jun/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Automatic Early Redemption Equity Linked Certificates due 27 November 2028 linked to ordinary shares of RENAULT SA - GEM | FR0013383650 | 19/Dec/2018 | Listed | 27/Nov/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Automatic Early Redemption Equity Linked Certificates due February 2030 linked to ordinary shares of UNIBAIL-RODAMCO-WESTFIELD - GEM | FR0013481371 | 26/Feb/2020 | Listed | 05/Feb/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Automatic Early Redemption Index Linked Certificates due December 2029 linked to DJ EURO STOXX SELECT DIV 30 - GEM | FR0013460078 | 04/Dec/2019 | Listed | 06/Dec/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Callable Fixed Rate Notes due April 2036 - GEM | FR001400P256 | 03/Apr/2024 | Listed | 03/Apr/2036 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Callable Steepner Notes due August 2044 - GEM | FR0012086023 | 27/Aug/2014 | Listed | 19/Aug/2044 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Fixed Coupon Callable Notes due 14 March 2049 - GEM | FR0013408549 | 14/Mar/2019 | Listed | 14/Mar/2049 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Equity Linked Certificates due 7 August 2029 linked to a Basket of Securities - GEM | FR0013417813 | 31/Jul/2019 | Listed | 07/Aug/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Equity Linked Certificates due 7 February 2030 linked to a Basket of Securities. - GEM | FR0013477247 | 31/Jan/2020 | Listed | 07/Feb/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Equity Linked Certificates due 7 February 2030 linked to a Basket of Securities - GEM | FR0013476702 | 31/Jan/2020 | Listed | 07/Feb/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Equity Linked Certificates due 9 October 2029 linked to a Basket of Securities - GEM | FR0013452273 | 16/Oct/2019 | Listed | 09/Oct/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Equity Linked Certificates due January 2030 linked to ordinary shares of ORANGE SA - GEM | FR0013479144 | 31/Jan/2020 | Listed | 24/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Equity Linked Certificates due October 2029 linked to Basket of Securities - GEM | FR0013443074 | 27/Sep/2019 | Listed | 04/Oct/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Equity-Linked Notes due March 2028 linked to a Basket of Securities - GEM | FR001400GM44 | 22/Mar/2023 | Listed | 15/Mar/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Index-Linked Notes due April 2028 linked to EURO STOXX 50 - GEM | FR001400HD10 | 08/Nov/2024 | Listed | 28/Apr/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Index-Linked Notes due March 2028 linked to EURO STOXX 50 - GEM | FR001400GC61 | 08/Nov/2024 | Listed | 09/Mar/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Index-Linked Notes due March 2028 linked to EURO STOXX 50 - GEM | FR001400GK79 | 08/Nov/2024 | Listed | 21/Mar/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Index-Linked Notes due May 2028 linked to EURO STOXX 50 - GEM | FR001400HGD5 | 08/Nov/2024 | Listed | 02/May/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-linked Notes due March 2029 linked to a Basket of Indices - GEM | FR001400GCA2 | 08/Nov/2024 | Listed | 05/Mar/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 35,000,000 Variable Coupon Amount Index-Linked Note due June 2029 - GEM | FR0013423670 | 20/Jun/2019 | Listed | 11/Jun/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 35,000,000 Variable Coupon Amount Index-linked Notes due October 2029 - GEM | FR0012245983 | 06/Nov/2014 | Listed | 29/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 4,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due June 2030 linked to a Basket of Indices - GEM | FR001400QY30 | 28/Jun/2024 | Listed | 21/Jun/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 4,200,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due November 2030 linked to EURO STOXX 50 - GEM | FR001400TVU3 | 13/Nov/2024 | Listed | 06/Nov/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 40,000,000 CMS Steepener Notes due 20th November 2032 - GEM | FR0013294352 | 20/Nov/2017 | Listed | 20/Nov/2032 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 40,000,000 HSBC France Zero Coupon Callable Notes due 12 March 2054 - GEM | FR0013406311 | 13/Mar/2019 | Listed | 12/Mar/2054 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 5,000,000 Fixed Rate Equity-Linked Notes due June 2026 linked to a Basket of Securities - GEM | FR001400IUH5 | 08/Nov/2024 | Listed | 29/Jun/2026 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 5,000,000 Fixed Rate Equity-Linked Notes due June 2026 linked to a Basket of Securities - GEM | FR001400IUI3 | 08/Nov/2024 | Listed | 29/Jun/2026 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 5,000,000 Fixed Rate Equity-Linked Notes due June 2026 linked to a Basket of Securities - GEM | FR001400IUG7 | 08/Nov/2024 | Listed | 29/Jun/2026 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 5,000,000 Fixed to CMS Steepener Rate Notes due 02nd March 2033 - GEM | FR0013317948 | 02/Mar/2018 | Listed | 02/Mar/2033 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 5,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due March 2030 linked to EURO STOXX 50 - GEM | FR001400OQ40 | 22/Mar/2024 | Listed | 15/Mar/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 50 000 000 Variable Coupon Amount Index Linked Certificates due 04 June 2025 linked to EUROSTOXX 50 Index - GEM | FR0012758217 | 04/Jun/2015 | Listed | 04/Jun/2025 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 50,000,000 Callable Fixed Rate Notes due October 2034 - GEM | FR001400TDB1 | 24/Oct/2024 | Listed | 24/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 50,000,000 Dual Range Accrual Notes due November 2029 - GEM | FR0012267052 | 03/Nov/2014 | Listed | 03/Nov/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 50,000,000 Fixed Rate Credit-Linked Notes due 20 December 2026 Linked to the French Republic - GEM | FR0013488178 | 18/Mar/2020 | Listed | 20/Dec/2026 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 50,000,000 Variable Coupon Amount Index-Linked Note due April 2028 linked to the EUROSTOXX 50 Index - GEM | FR0013504859 | 16/Apr/2020 | Listed | 05/Apr/2028 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 50,000,000 Variable Coupon Index-Linked Notes due 04 February 2026 linked to the EURO STOXX 50 Index - GEM | FR0013090636 | 05/Feb/2016 | Listed | 04/Feb/2026 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due May 2027 linked to a Basket of Securities - GEM | FR001400Q569 | 21/May/2024 | Listed | 14/May/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 50000000 Varicap Notes due March 2029 - GEM | FR0011789684 | 25/Mar/2014 | Listed | 25/Mar/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 51,000,000 Fixed Rate to Variable Coupon Amount Index-linked Notes due 24 June 2030 - GEM | FR0012790251 | 24/Jun/2015 | Listed | 24/Jun/2030 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 51,500,000 Fixed Rate to Variable Coupon Amount Index-linked Notes due September 2029 - GEM | FR0012170728 | 26/Sep/2014 | Listed | 25/Sep/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 51,700,000 Variable Coupon Amount Index-Linked Note due July 2029 - GEM | FR0013424538 | 21/Jun/2019 | Listed | 02/Jul/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 600,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due May 2027 linked to a Basket of Securities - GEM | FR001400Q6X4 | 27/May/2024 | Listed | 20/May/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 7,000,000 Callable Capped Floored CMS Stepener Notes due 22 September 2044 - GEM | FR0013371648 | 12/Nov/2018 | Listed | 22/Sep/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of EUR 80,000,000 Duel Range Accrual Notes due 17 November 2029 - GEM | FR0012300747 | 17/Nov/2014 | Listed | 17/Nov/2029 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 800,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due February 2027 linked to Shares of UNIBAIL-RODAMCO-WESTFIELD - GEM | FR001400O5C2 | 21/Feb/2024 | Listed | 22/Feb/2027 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 87,000,000 Callable Steepener Notes due September 2044.. - GEM | FR0012156511 | 22/Sep/2014 | Listed | 22/Sep/2044 |
| HSBC CONTINENTAL EUROPE | Issue of EUR 9,000,000 Variable Coupon Index Linked Certificates due 17 November 2025 linked to Basket of Indices - GEM | FR0013401056 | 18/Feb/2019 | Listed | 17/Nov/2025 |
| HSBC CONTINENTAL EUROPE | Issue of EUR30000000 "Steepener" Notes due April 2029 - GEM | FR0011805092 | 03/Apr/2014 | Listed | 03/Apr/2029 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 1,787,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2464 - GEM | FR001400J6Y1 | 18/Jul/2023 | Listed | 21/Nov/2025 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 10,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2527 - GEM | FR001400KDO3 | 30/Aug/2023 | Listed | 30/Aug/2029 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 10,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2782 - GEM | FR001400PPH0 | 02/May/2024 | Listed | 02/May/2029 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 10,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2786 - GEM | FR001400PQI6 | 08/May/2024 | Listed | 09/May/2030 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 10,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2029 linked to a Basket of Indices - GEM | FR001400PFI9 | 25/Apr/2024 | Listed | 24/Apr/2029 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 13,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2029 linked to a Basket of Indices - GEM | FR001400P3T0 | 16/Apr/2024 | Listed | 17/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of GBP 15,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2800 - GEM | FR001400PYB5 | 16/May/2024 | Listed | 16/May/2030 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 15,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2865 - GEM | FR001400R112 | 10/Jul/2024 | Listed | 10/Jul/2030 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 15,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2898 - GEM | FR001400RR87 | 05/Aug/2024 | Listed | 02/Aug/2028 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 27,974,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2506 - GEM | FR001400K869 | 18/Aug/2023 | Listed | 17/Aug/2029 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 31,307,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2507 - GEM | FR001400K8S6 | 21/Aug/2023 | Listed | 20/Aug/2029 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 4,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2624 - GEM | FR001400LZX5 | 17/Nov/2023 | Listed | 19/Nov/2029 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 4,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2998 - GEM | FR001400TWR7 | 14/Nov/2024 | Listed | 01/Jun/2027 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 4,967,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2738 - GEM | FR001400OUZ5 | 27/Mar/2024 | Listed | 27/Sep/2029 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 5,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2673 - GEM | FR001400NEH9 | 31/Jan/2024 | Listed | 31/Jul/2028 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 5,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2873 - GEM | FR001400R3A8 | 03/Jul/2024 | Listed | 12/Mar/2027 |
| HSBC CONTINENTAL EUROPE | Issue of GBP 5,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2907 - GEM | FR001400RU33 | 07/Aug/2024 | Listed | 30/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of NZD 67,000,000 Fixed Coupon Callable Notes due 20 March 2029 - GEM | FR0013408952 | 20/Mar/2019 | Listed | 20/Mar/2029 |
| HSBC CONTINENTAL EUROPE | Issue of USD 1,800,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due October 2030 linked to a Basket of Indices - GEM | FR001400T9T3 | 22/Oct/2024 | Listed | 14/Oct/2030 |
| HSBC CONTINENTAL EUROPE | Issue of USD 10,000,000 Callable Credit-Linked Notes due 20 December 2028 linked to Citigroup Inc. - GEM | FR0013400553 | 13/Feb/2019 | Listed | 20/Dec/2028 |
| HSBC CONTINENTAL EUROPE | Issue of USD 10,000,000 Growth Index-Linked Notes due June 2026 linked to NIKKEI 225 - GEM | FR001400QC69 | 06/Jun/2024 | Listed | 05/Jun/2026 |
| HSBC CONTINENTAL EUROPE | Issue of USD 10,000,000 Growth Index-Linked Notes due May 2027 linked to NASDAQ 100 STOCK INDEX - GEM | FR001400Q5I7 | 24/May/2024 | Listed | 24/May/2027 |
| HSBC CONTINENTAL EUROPE | Issue of USD 10,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2917 - GEM | FR001400S3V3 | 20/Aug/2024 | Listed | 22/Aug/2028 |
| HSBC CONTINENTAL EUROPE | Issue of USD 10,901,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2367 - GEM | FR001400GSW2 | 31/Mar/2023 | Listed | 07/Jul/2025 |
| HSBC CONTINENTAL EUROPE | Issue of USD 11,000,000 FIxed to CMS Steppener Rate Notes due June 2039 - GEM | FR0013426913 | 26/Jun/2019 | Listed | 24/Jun/2039 |
| HSBC CONTINENTAL EUROPE | Issue of USD 11,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2868 - GEM | FR001400R2A0 | 03/Jul/2024 | Listed | 02/Jul/2027 |
| HSBC CONTINENTAL EUROPE | Issue of USD 13,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2714 - GEM | FR001400OC87 | 05/Mar/2024 | Listed | 07/Mar/2028 |
| HSBC CONTINENTAL EUROPE | Issue of USD 13,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2029 linked to a Basket of Indices - GEM | FR001400P3P8 | 17/Apr/2024 | Listed | 17/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of USD 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Equity-Linked Notes due September 2029 linked to a Basket of Securities - GEM | FR001400SGJ9 | 30/Sep/2024 | Listed | 07/Sep/2029 |
| HSBC CONTINENTAL EUROPE | Issue of USD 2,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due April 2029 linked to EURO STOXX 50 - GEM | FR001400PIG7 | 23/Apr/2024 | Listed | 16/Apr/2029 |
| HSBC CONTINENTAL EUROPE | Issue of USD 2,500,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2675 - GEM | FR001400NF51 | 31/Jan/2024 | Listed | 08/Oct/2026 |
| HSBC CONTINENTAL EUROPE | Issue of USD 20,000,000 CMS Spread Range Credit-Linked Notes linked to Morgan Stanley due 20 December 2029 - GEM | FR0013445004 | 06/Oct/2021 | Listed | 20/Dec/2029 |
| HSBC CONTINENTAL EUROPE | Issue of USD 20,000,000 Leveraged CMS Spread Range Credit-Linked Notes linked to Morgan Stanley due 20 December 2029 - GEM | FR0013482510 | 06/Oct/2021 | Listed | 20/Dec/2029 |
| HSBC CONTINENTAL EUROPE | Issue of USD 25,000,000 Callable Fixed Rate Dual Range Accrual Notes due 31 May 2029 - GEM | FR0013420288 | 31/May/2019 | Listed | 31/May/2029 |
| HSBC CONTINENTAL EUROPE | Issue of USD 25,000,000 Fixed Rate Dual Range Accrual Notes due 26 September 2028 - GEM | FR0013367059 | 27/Sep/2018 | Listed | 26/Sep/2028 |
| HSBC CONTINENTAL EUROPE | Issue of USD 3,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2985 - GEM | FR001400TE72 | 25/Oct/2024 | Listed | 25/Oct/2027 |
| HSBC CONTINENTAL EUROPE | Issue of USD 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due March 2028 linked to S&P 500 Index - GEM | FR001400OYS2 | 02/Apr/2024 | Listed | 22/Mar/2028 |
| HSBC CONTINENTAL EUROPE | Issue of USD 3,000,0000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2499 - GEM | FR001400K4F2 | 14/Aug/2023 | Listed | 11/Aug/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Issue of USD 30,000,000 Zero Coupon Callable Accreting Notes due 25th January 2048 - GEM | FR0013310554 | 26/Jan/2018 | Listed | 25/Jan/2048 |
| HSBC CONTINENTAL EUROPE | Issue of USD 4,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2501 - GEM | FR001400K4I6 | 14/Aug/2023 | Listed | 28/Nov/2025 |
| HSBC CONTINENTAL EUROPE | Issue of USD 4,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2643 - GEM | FR001400MGJ2 | 11/Dec/2023 | Listed | 13/Dec/2027 |
| HSBC CONTINENTAL EUROPE | Issue of USD 5,000,000 Automatic Early Redemption Reverse Convertible Equity-Linked Notes due September 2029 linked to Shares of NVIDIA CORP - GEM | FR001400SMU4 | 23/Sep/2024 | Listed | 20/Sep/2029 |
| HSBC CONTINENTAL EUROPE | Issue of USD 5,000,000 Fixed Rate Callable Notes due 04 October 2028 - GEM | FR0013370301 | 08/Oct/2018 | Listed | 04/Oct/2028 |
| HSBC CONTINENTAL EUROPE | Issue of USD 50,000,000 Callable Fixed Rate Dual Range Accrual Notes due 29 May 2029 - GEM | FR0013419785 | 30/May/2019 | Listed | 29/May/2029 |
| HSBC CONTINENTAL EUROPE | Issue of USD 50,000,000 Fixed Rate Dual Range Accrual Notes due 24 May 2029 - GEM | FR0013419199 | 31/May/2019 | Listed | 24/May/2029 |
| HSBC CONTINENTAL EUROPE | Issue of USD 50,000,000 Fixed Rate Dual Range Accrual Notes due 30 May 2029 - GEM | FR0013420015 | 31/May/2019 | Listed | 30/May/2029 |
| HSBC CONTINENTAL EUROPE | Issue of USD 50,000,000 Zero Coupon Callable Accreting Notes due 07th March 2048 - GEM | FR0013318516 | 08/Mar/2018 | Listed | 07/Mar/2048 |
| HSBC CONTINENTAL EUROPE | Issue of USD 8,552,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2373 - GEM | FR001400GU44 | 31/Mar/2023 | Listed | 10/Jun/2025 |
| HSBC CONTINENTAL EUROPE | Series 1 - Issue of EUR 20,000,000 Collared Floating Rate Notes due 3 December 2026 - GEM | FR0013383502 | 17/Jan/2019 | Listed | 03/Dec/2026 |
| HSBC CONTINENTAL EUROPE | Series 1 - Issue of USD 10,000,000 Fixed Coupon Callable Notes due 18th September 2028 - GEM | FR0013365426 | 19/Sep/2018 | Listed | 18/Sep/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC CONTINENTAL EUROPE | Series 1 - Issue of USD 10,000,000 Zero Coupon Callable Notes due 23 January 2049 - GEM | FR0013396769 | 23/Jan/2019 | Listed | 23/Jan/2049 |
| HSBC CONTINENTAL EUROPE | Series 2298 - Issue of EUR 7,000,000 Notes linked to UKSED3P Investments Limited Preference Shares - GEM | FR001400FFU5 | 02/Feb/2023 | Listed | 26/Feb/2025 |
| HSBC CONTINENTAL EUROPE | USD 15000000 Spread Range Accrual Credit Linked Notes due 2030 linked to the Republic of France - GEM | FR0013071594 | 23/Dec/2015 | Listed | 20/Dec/2030 |
| HSBC CONTINENTAL EUROPE | USD 3,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2913 - GEM | FR001400RYA3 | 13/Aug/2024 | Listed | 13/Aug/2027 |
| HSBC CONTINENTAL EUROPE | USD 3,600,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2644 - GEM | FR001400MHG6 | 12/Dec/2023 | Listed | 13/Dec/2027 |
| HSBC CONTINENTAL EUROPE | USD 4,000,000 Notes linked to UKSED3P Investments Limited Preference Shares Series 2799 - GEM | FR001400PW41 | 09/May/2024 | Listed | 27/Oct/2026 |
| HSBC HOLDINGS PLC | $1,000,000,000 4.000% Perpetual Subordinated Contingent Convertible Securities (Callable During Any 2026 Securities Optional Redemption Period) - GEM | US404280CP20 | 23/Mar/2021 | Listed | |
| HSBC HOLDINGS PLC | $1,000,000,000 4.700% Perpetual Subordinated Contingent Convertible Securities (Callable During Any 2031 Securities Optional Redemption Period) - GEM | US404280CQ03 | 23/Mar/2021 | Listed | |
| HSBC HOLDINGS PLC | $1,150,000,000 6.950% Perpetual Subordinated Contingent Convertible Securities (Callable During Any 2034 Securities Optional Redemption Period) - GEM | US404280EJ42 | 11/Sep/2024 | Listed | |
| HSBC HOLDINGS PLC | $1,350,000,000 6.875% Perpetual Subordinated Contingent Convertible Securities (Callable During Any 2030 Securities Optional Redemption Period) - GEM | US404280EH85 | 11/Sep/2024 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC HOLDINGS PLC | $1,500,000,000 4.600% Perpetual Subordinated Contingent Convertible Securities (Callable During Any Optional Redemption Period) - GEM | US404280CN71 | 11/Jan/2021 | Listed | |
| HSBC HOLDINGS PLC | $2,000,000,000 8.000% Perpetual Subordinated Contingent Convertible Securities (Callable During Any Optional Redemption Period) - GEM | US404280DT33 | 07/Mar/2023 | Listed | |
| HSBC HOLDINGS PLC | A$650,000,000 Floating Rate Subordinated Notes due 21 March 2034 - GEM | AU3FN0085726 | 21/Mar/2024 | Listed | 21/Mar/2034 |
| HSBC HOLDINGS PLC | GBP 1,000,000,000 5.875% Perpetual Subordinated Contingent Convertible Securities (Callable September 28, 2026 and Every Five Years Thereafter) - GEM | XS1884698256 | 04/Oct/2018 | Listed | |
| HSBC HOLDINGS PLC | Issue of ¥11,900,000,000 2.500% Subordinated Unsecured Callable Bonds –First Series (2022) due September 2032 - GEM | JP582666DN91 | 27/Sep/2022 | Listed | 15/Sep/2032 |
| HSBC HOLDINGS PLC | Issue of ¥13,900,000,000 2.250% Senior Unsecured Callable Bonds – Ninth - GEM | JP582666CN92 | 27/Sep/2022 | Listed | 15/Sep/2032 |
| HSBC HOLDINGS PLC | Issue of ¥41,500,000,000 1.958% Senior Unsecured Callable Bonds – Eighth - GEM | JP582666BN93 | 27/Sep/2022 | Listed | 15/Sep/2028 |
| HSBC HOLDINGS PLC | Issue of ¥44,700,000,000 1.478% Senior Unsecured Callable Bonds – Seventh Series (2022) due September 2026 - GEM | JP582666AN94 | 27/Sep/2022 | Listed | 15/Sep/2026 |
| HSBC HOLDINGS PLC | Issue of A$850,000,000 Fixed-to-Floating Rate Subordinated Notes due 21 March 2034 - GEM | AU3CB0307890 | 21/Mar/2024 | Listed | 21/Mar/2034 |
| HSBC HOLDINGS PLC | JPY 13,100,000,000 0.797% Senior Unsecured Fixed Rate Bonds due 2026 - GEM | JP582666BJ99 | 28/Nov/2018 | Listed | 14/Sep/2026 |
| HSBC HOLDINGS PLC | JPY 67,600,000,000 0.924% Senior Unsecured Fixed Rate Bonds due 2028 - GEM | JP582666CJ98 | 28/Nov/2018 | Listed | 14/Sep/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| HSBC HOLDINGS PLC | Series 4 - Issue of EUR 1,250,000,000 4.75% Perpetual Subordinated Contingent Convertible Securities callable on 4 July 2029 and every 5 years thereafter - GEM | XS1640903701 | 04/Jul/2017 | Listed | 31/Dec/9999 |
| HSBC HOLDINGS PLC | Series 6 - SGD 1,500,000,000 5.250 per cent. Resettable Perpetual Subordinated Contingent Convertible Securities - GEM | XS2764959842 | 14/Jun/2024 | Listed | |
| HSBC HOLDINGS PLC | USD 1,800,000,000 6.500% Perpetual Subordinated Contingent Convertible Securities (Callable March 23, 2028 and Every Five Years Thereafter) - GEM | US404280BP39 | 29/Mar/2018 | Listed | |
| HSBC HOLDINGS PLC | USD 2,450,000,000 principal amount of 6.375% Perpetual Subordinated Contingent Convertible Securities (Callable March 2025 and Every Five Years Thereafter) - GEM | US404280AT69 | 30/Mar/2015 | Listed | |
| HSBC HOLDINGS PLC | USD 3000000000 6.000% Perpetual Subordinated Contingent Convertible Securities (Callable May 22, 2027 and Every Five Years Thereafter) - GEM | US404280BL25 | 23/May/2017 | Listed | |
| HSBC HOLDINGS PLC | YEN 64,400,000,000 1.207% Senior Unsecured Fixed Rate Bonds due 2026 - GEM | JP582666CG91 | 07/Dec/2016 | Listed | 25/Sep/2026 |
| IBL BANCA S.P.A | Issue of €65,000,000 Subordinated Callable Fixed Rate Reset Notes due 21 June 2033 - GEM | XS2631051765 | 21/Jun/2023 | Listed | 21/Jun/2033 |
| ICE FOCUS EM DISTRESSED MASTER FUND DESIGNATED ACTIVITY COMPANY | USD2,000,000,000 Asset-Backed Notes due 14 June 2040. - GEM | IE00B4R59S60 | 26/Nov/2010 | Listed | 14/Jun/2040 |
| ICG EURO CLO 2021-1 DAC | €1,000,000 Class Z Notes due 2034 144A - GEM | XS2373453633 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €1,000,000 Class Z Notes due 2034 Reg S - GEM | XS2373453559 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2369929265 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2369929182 | 10/Sep/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG EURO CLO 2021-1 DAC | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due in 2034 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2369927301 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due in 2034 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2369927053 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due in 2034 - IM Non-Voting Notes 144A - GEM | XS2369927483 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due in 2034 - IM Non-Voting Notes Reg S - GEM | XS2369927137 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due in 2034 - IM Voting Notes 144A - GEM | XS2369927210 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due in 2034 - IM Voting Notes Reg S - GEM | XS2369926915 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2369929000 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2369928960 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2369926758 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2369926329 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - IM Non-Voting Notes 144A - GEM | XS2369926832 | 10/Sep/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG EURO CLO 2021-1 DAC | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - IM Non-Voting Notes Reg S - GEM | XS2369926592 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - IM Voting Notes 144A - GEM | XS2369926675 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - IM Voting Notes Reg S - GEM | XS2369926246 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2369926089 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2369925784 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 - IM Non-Voting Notes 144A - GEM | XS2369926162 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 - IM Non-Voting Notes Reg S - GEM | XS2369925867 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 - IM Voting Notes 144A - GEM | XS2369925941 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €246,000,000 Class A Senior Secured Floating Rate Notes due 2034 - IM Voting Notes Reg S - GEM | XS2369925602 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2369928705 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2369928457 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Non-Voting Notes 144A - GEM | XS2369928887 | 10/Sep/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG EURO CLO 2021-1 DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Non-Voting Notes Reg S - GEM | XS2369928531 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Voting Notes 144A - GEM | XS2369928614 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Voting Notes Reg S - GEM | XS2369928374 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2369928028 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2369927640 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Non-Voting Notes 144A - GEM | XS2369928291 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Non-Voting Notes Reg S - GEM | XS2369927723 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Voting Notes 144A - GEM | XS2369927996 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Voting Notes Reg S - GEM | XS2369927566 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €30,800,000 Subordinated Notes due 2034 144A - GEM | XS2369929422 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2021-1 DAC | €30,800,000 Subordinated Notes due 2034 Reg S - GEM | XS2369929349 | 10/Sep/2021 | Listed | 15/Oct/2034 |
| ICG EURO CLO 2022-1 DAC | €1,000,000 Class Z Notes due 2035 - GEM | XS2469315936 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €1,000,000 Class Z Notes due 2035- (Rule 144A) - GEM | XS2469318443 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - GEM | XS2469315779 | 27/May/2022 | Listed | 15/May/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG EURO CLO 2022-1 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035- (Rule 144A) - GEM | XS2469316074 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2469130210 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035- (Rule 144A) - GEM | XS2469132935 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2035 - (Rule 144A) - GEM | XS2469130996 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2035 - GEM | XS2469128586 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2469130137 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035- (Rule 144A) - GEM | XS2469132851 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €24,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2469129634 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €24,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035- (Rule 144A) - GEM | XS2469132695 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €244,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | XS2469128826 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €244,000,000 Class A Senior Secured Floating Rate Notes due 2035- (Rule 144A) - GEM | XS2469132000 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2469129717 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035- (Rule 144A) - GEM | XS2469132778 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €32,000,000 Subordinated Notes due 2035 - GEM | XS2469130483 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €32,000,000 Subordinated Notes due 2035- (Rule 144A) - GEM | XS2469133156 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2022-1 DAC | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2469129477 | 27/May/2022 | Listed | 15/May/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG EURO CLO 2022-1 DAC | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035- (Rule 144A) - GEM | XS2469132422 | 27/May/2022 | Listed | 15/May/2035 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €1,000,000 Class Z Notes due 2036 - Rule REG S - GEM | XS2600105576 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €1,000,000 Class Z Notes due 2036- Rule 144A - GEM | XS2600105659 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2591169615 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Rule REG S - GEM | XS2591169706 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €18,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2591169532 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €18,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Rule REG S - GEM | XS2591169375 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €20,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2591168997 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €20,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Rule REG S - GEM | XS2591169029 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2591168302 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Rule REG S - GEM | XS2591168211 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €26,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2591169458 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €26,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Rule REG S - GEM | XS2591169292 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €27,100,000 Subordinated Notes due 2036 - Rule 144A - GEM | XS2591169961 | 27/Mar/2023 | Listed | 19/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €27,100,000 Subordinated Notes due 2036 - Rule REG S - GEM | XS2591169888 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €49,200,000 Class B Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2591168567 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €49,200,000 Class B Senior Secured Floating Rate Notes due 2036 - Rule REG S - GEM | XS2591168484 | 27/Mar/2023 | Listed | 19/Apr/2036 |
| ICG EURO CLO 2023-2 DAC | €1,000,000 Class Z Notes due 2038 - (Rule 144A) - GEM | XS2719984812 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €1,000,000 Class Z Notes due 2038 - (Regulation S) - GEM | XS2719985033 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €11,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2719984903 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €11,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2719984572 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €17,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144a) - GEM | XS2719984739 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €17,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2719984655 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €2,500,000 Class X Senior Secured Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2734850154 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €2,500,000 Class X Senior Secured Floating Rate Notes due 2038- (Regulation S) - GEM | XS2734850071 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €24,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2719984143 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €24,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2719984069 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2719983509 | 26/Jan/2024 | Listed | 26/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG EURO CLO 2023-2 DAC | €240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2719983418 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €25,000,000 Subordinated Notes due 2038 - (Rule 144A) - GEM | XS2719985207 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €25,000,000 Subordinated Notes due 2038- (Regulation S) - GEM | XS2719985116 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €27,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2719984226 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €27,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2719984499 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2719983764 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2719983681 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €6,000,000 Class A-2 Senior Secured Floating Rate Notes due 2038 - (Rule 144A) - GEM | XS2734849909 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €6,000,000 Class A-2 Senior Secured Floating Rate Notes due 2038 - (Regulation S) - GEM | XS2734849735 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €7,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - (Rule 144A) - GEM | XS2719983921 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2023-2 DAC | €7,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - (Regulation S) - GEM | XS2719983848 | 26/Jan/2024 | Listed | 26/Jan/2038 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €1,000,000 Class Z Notes due 2037 - Reg S - GEM | XS2837858583 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €1,000,000 Class Z Notes due 2037 - Rule 144A - GEM | XS2837858310 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2837857932 | 25/Jul/2024 | Listed | 15/Feb/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2837857775 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2837856702 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2837856884 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2837857429 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2837857692 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - reg S - GEM | XS2837857346 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2837857858 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €28,300,000 Subordinated Notes due 2037 - Reg S - GEM | XS2837858666 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €28,300,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2837858740 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B 1 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2837856967 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B 1 Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2837857007 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €4,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2837858153 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €4,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2837858237 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2837857262 | 25/Jul/2024 | Listed | 15/Feb/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - Rule 144A - GEM | XS2837857189 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €7,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2837858070 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG EURO CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €7,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2837858401 | 25/Jul/2024 | Listed | 15/Feb/2037 |
| ICG US CLO 2014-1, LTD. | U.S.$20,000,000 Class D-R2 Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US44928YAN22 | 29/Sep/2021 | Listed | 20/Oct/2034 |
| ICG US CLO 2014-1, LTD. | U.S.$20,000,000 Class D-R2 Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG4710HAG32 | 29/Sep/2021 | Listed | 20/Oct/2034 |
| ICG US CLO 2014-2, LTD | Subordinated Notes due 2026 - GEM | USG47075AC33 | 04/Sep/2014 | Listed | 15/Oct/2026 |
| ICG US CLO 2014-2, LTD | USD 20,000,000 Class E-RR Deferrable Junior Term Notes due 2031 (144A) - GEM | US44929CAJ80 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 20,000,000 Class E-RR Deferrable Junior Term Notes due 2031 (Reg S) - GEM | USG47075AE98 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 21,200,000 Class C-RR Deferrable Mezzanine Term Notes due 2031 (144A) - GEM | US44929BBA89 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 21,200,000 Class C-RR Deferrable Mezzanine Term Notes due 2031 (Reg S) - GEM | USG47077AN53 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 256,000,000 Class A-RR Senior Term Notes due 2031 (144A) - GEM | US44929BAW19 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 256,000,000 Class A-RR Senior Term Notes due 2031 (Reg S) - GEM | USG47077AL97 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 26,800,000 Class D-RR Deferrable Mezzanine Term Notes due 2031 (144A) - GEM | US44929BBC46 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 26,800,000 Class D-RR Deferrable Mezzanine Term Notes due 2031 (Reg S) - GEM | USG47077AP02 | 26/Mar/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG US CLO 2014-2, LTD | USD 4,000,000 Class X-RR Senior Term Notes due 2031 (144A) - GEM | US44929BAU52 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 4,000,000 Class X-RR Senior Term Notes due 2031 (Reg S) - GEM | USG47077AK15 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 44,000,000 Class B-RR Senior Term Notes due 2031 (144A) - GEM | US44929BAY74 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 44,000,000 Class B-RR Senior Term Notes due 2031 (Reg S) - GEM | USG47077AM70 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 8,000,000 Class F-RR Deferrable Junior Term Notes due 2031 (144A) - GEM | US44929CAL37 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-2, LTD | USD 8,000,000 Class F-RR Deferrable Junior Term Notes due 2031 (Reg S) - GEM | USG47075AF63 | 26/Mar/2018 | Listed | 15/Jan/2031 |
| ICG US CLO 2014-3, LTD. | USD 16,500,000 Class B-1-RR Senior Secured Deferrable Floating Rate Notes due2031 (144A) - GEM | US44929FBE16 | 14/May/2018 | Listed | 25/Apr/2031 |
| ICG US CLO 2014-3, LTD. | USD 16,500,000 Class B-1-RR Senior Secured Deferrable Floating Rate Notes due2031 (Reg S) - GEM | USG47072AQ97 | 14/May/2018 | Listed | 25/Apr/2031 |
| ICG US CLO 2014-3, LTD. | USD 18,800,000 Class D-RR Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US44929MAJ62 | 14/May/2018 | Listed | 25/Apr/2031 |
| ICG US CLO 2014-3, LTD. | USD 18,800,000 Class D-RR Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG47071AE84 | 14/May/2018 | Listed | 25/Apr/2031 |
| ICG US CLO 2014-3, LTD. | USD 258,400,000 Class A-1-RR Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US44929FBA93 | 14/May/2018 | Listed | 25/Apr/2031 |
| ICG US CLO 2014-3, LTD. | USD 258,400,000 Class A-1-RR Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG47072AN66 | 14/May/2018 | Listed | 25/Apr/2031 |
| ICG US CLO 2014-3, LTD. | USD 27,000,000 Class C-RR Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US44929FBJ03 | 14/May/2018 | Listed | 25/Apr/2031 |
| ICG US CLO 2014-3, LTD. | USD 27,000,000 Class C-RR Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG47072AS53 | 14/May/2018 | Listed | 25/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG US CLO 2014-3, LTD. | USD 42900000 Subordinated Notes due 2031 - GEM | USG47071AC29 | 23/Dec/2014 | Listed | 25/Apr/2031 |
| ICG US CLO 2014-3, LTD. | USD 44,500,000 Class A-2-RR Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US44929FBC59 | 14/May/2018 | Listed | 25/Apr/2031 |
| ICG US CLO 2014-3, LTD. | USD 44,500,000 Class A-2-RR Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG47072AP15 | 14/May/2018 | Listed | 25/Apr/2031 |
| ICG US CLO 2014-3, LTD. | USD 6,250,000 Class B-2-RR Senior Secured Deferrable Fixed Rate Notes due 2031 (144A) - GEM | US44929FBG63 | 14/May/2018 | Listed | 25/Apr/2031 |
| ICG US CLO 2014-3, LTD. | USD 6,250,000 Class B-2-RR Senior Secured Deferrable Fixed Rate Notes due 2031 (Reg S) - GEM | USG47072AR70 | 14/May/2018 | Listed | 25/Apr/2031 |
| ICG US CLO 2015-1, LTD | USD 22250000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US44931BAG23 | 26/Oct/2018 | Listed | 19/Oct/2028 |
| ICG US CLO 2015-1, LTD | USD 22250000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG4709CAD41 | 26/Oct/2018 | Listed | 19/Oct/2028 |
| ICG US CLO 2015-1, LTD | USD 24250000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US44931AAN90 | 26/Oct/2018 | Listed | 19/Oct/2028 |
| ICG US CLO 2015-1, LTD | USD 24250000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG47074AG71 | 26/Oct/2018 | Listed | 19/Oct/2028 |
| ICG US CLO 2015-1, LTD | USD 24250000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US44931AAQ22 | 26/Oct/2018 | Listed | 19/Oct/2028 |
| ICG US CLO 2015-1, LTD | USD 24250000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG47074AH54 | 26/Oct/2018 | Listed | 19/Oct/2028 |
| ICG US CLO 2015-1, LTD | USD 259000000 Class A-1-R Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US44931AAJ88 | 26/Oct/2018 | Listed | 19/Oct/2028 |
| ICG US CLO 2015-1, LTD | USD 259000000 Class A-1-R Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | USG47074AE24 | 26/Oct/2018 | Listed | 19/Oct/2028 |
| ICG US CLO 2015-1, LTD | USD 38,250,000 Combination Notes due 2028 - GEM | USG4709CAC67 | 08/Jul/2015 | Listed | 19/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG US CLO 2015-1, LTD | USD 42,750,000 Subordinated Notes due 2028 - GEM | USG4709CAB84 | 08/Jul/2015 | Listed | 19/Oct/2028 |
| ICG US CLO 2015-1, LTD | USD 42750000 Class A-2-R Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US44931AAL35 | 26/Oct/2018 | Listed | 19/Oct/2028 |
| ICG US CLO 2015-1, LTD | USD 42750000 Class A-2-R Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | USG47074AF98 | 26/Oct/2018 | Listed | 19/Oct/2028 |
| ICG US CLO 2015-2R, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2033 (144A) - GEM | US44933WAA71 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| ICG US CLO 2015-2R, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | USG47098AA95 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| ICG US CLO 2015-2R, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2033 (144A) - GEM | US44933WAC38 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| ICG US CLO 2015-2R, LTD. | Class A-2 Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | USG47098AB78 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| ICG US CLO 2015-2R, LTD. | Class B Senior Secured Deferrable Floating Rate Notes due 2033 (144A) - GEM | US44933WAE93 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| ICG US CLO 2015-2R, LTD. | Class B Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | USG47098AC51 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| ICG US CLO 2015-2R, LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2033 (144A) - GEM | US44933WAG42 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| ICG US CLO 2015-2R, LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | USG47098AD35 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| ICG US CLO 2015-2R, LTD. | Class D Senior Secured Deferrable Floating Rate Notes due 2033 (144A) - GEM | US44933BAA35 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| ICG US CLO 2015-2R, LTD. | Class D Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | USG47095AA56 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| ICG US CLO 2015-2R, LTD. | Subordinated Notes due 2033 (144A) - GEM | US44933BAC90 | 21/Feb/2020 | Listed | 16/Jan/2033 |
| ICG US CLO 2015-2R, LTD. | Subordinated Notes due 2033 (Reg S) - GEM | USG47095AB30 | 21/Feb/2020 | Listed | 16/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG US CLO 2016-1, LTD | U.S.$16,000,000 Class D-RR Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US44931KAJ60 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | U.S.$16,000,000 Class D-RR Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG4709FAE54 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | U.S.$24,000,000 Class B-RR Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US44931NAV38 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | U.S.$24,000,000 Class B-RR Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG4709GAM53 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | U.S.$24,000,000 Class C-RR Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US44931NAW11 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | U.S.$24,000,000 Class C-RR Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG4709GAN37 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | U.S.$246,000,000 Class A-1-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US44931NAT81 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | U.S.$246,000,000 Class A-1-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG4709GAK97 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | U.S.$4,000,000 Class X-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US44931NAS09 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | U.S.$4,000,000 Class X-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG4709GAJ25 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | U.S.$58,000,000 Class A-2-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US44931NAU54 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | U.S.$58,000,000 Class A-2-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG4709GAL70 | 24/Jun/2021 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | USD 37,750,000 Subordinated Notes due 2034 - GEM | USG4709FAB16 | 05/Sep/2016 | Listed | 29/Apr/2034 |
| ICG US CLO 2016-1, LTD | USD 37,750,000 Subordinated Notes due 2034 (144A) - GEM | US44931KAC18 | 05/Sep/2016 | Listed | 29/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG US CLO 2017-1, LTD. | U.S.$15,000,000 Class E-RR Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US449254AD31 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | U.S.$15,000,000 Class E-RR Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG47113AC29 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | U.S.$24,000,000 Class C-RR Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US449259AN00 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | U.S.$24,000,000 Class C-RR Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG4711GAJ88 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | U.S.$24,000,000 Class D-RR Senior Secured Deferrable Floating Rate Notes 2034 (144A) - GEM | US449259AQ31 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | U.S.$24,000,000 Class D-RR Senior Secured Deferrable Floating Rate Notes 2034 (Reg S) - GEM | USG4711GAK51 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | U.S.$246,000,000 Class A-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US449259AJ97 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | U.S.$246,000,000 Class A-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG4711GAG40 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | U.S.$4,000,000 Class X-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US449259AG58 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | U.S.$4,000,000 Class X-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG4711GAF66 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | U.S.$58,000,000 Class B-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US449259AL44 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | U.S.$58,000,000 Class B-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG4711GAH23 | 29/Jun/2021 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | USD 38800000 Subordinated Notes due 2029 - GEM | USG47113AB46 | 04/Apr/2017 | Listed | 28/Jul/2034 |
| ICG US CLO 2017-1, LTD. | USD 38800000 Subordinated Notes due 2029 (144A) - GEM | US449254AB74 | 04/Apr/2017 | Listed | 28/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG US CLO 2017-2, LTD. | USD 39,400,000 Subordinated Notes due 2029 - GEM | USG47085AB40 | 14/Sep/2017 | Listed | 23/Oct/2029 |
| ICG US CLO 2018-1, LTD. | USD 18,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US44931WAA99 | 26/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2018-1, LTD. | USD 18,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG4711CAA65 | 26/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2018-1, LTD. | USD 22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US449258AD45 | 26/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2018-1, LTD. | USD 22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG47086AD88 | 26/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2018-1, LTD. | USD 24,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US449258AC61 | 26/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2018-1, LTD. | USD 24,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG47086AC06 | 26/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2018-1, LTD. | USD 256,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US449258AA06 | 28/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2018-1, LTD. | USD 256,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG47086AA40 | 26/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2018-1, LTD. | USD 41,100,000 Subordinated Notes due 2031 (144A) - GEM | US44931WAB72 | 26/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2018-1, LTD. | USD 41,100,000 Subordinated Notes due 2031 (Reg S) - GEM | USG4711CAB49 | 26/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2018-1, LTD. | USD 48,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US449258AB88 | 26/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2018-1, LTD. | USD 48,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG47086AB23 | 26/Mar/2018 | Listed | 21/Apr/2031 |
| ICG US CLO 2020-1, LTD. | U.S.$17,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | US449252AE57 | 15/Dec/2021 | Listed | 20/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ICG US CLO 2020-1, LTD. | U.S.$17,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | USG4714VAC75 | 15/Dec/2021 | Listed | 20/Jan/2035 |
| ICG US CLO 2020-1, LTD. | U.S.$244,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US449251AL18 | 15/Dec/2021 | Listed | 20/Jan/2035 |
| ICG US CLO 2020-1, LTD. | U.S.$244,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | USG4714TAF50 | 15/Dec/2021 | Listed | 20/Jan/2035 |
| ICG US CLO 2020-1, LTD. | U.S.$39,800,000 Subordinated Notes due 2031 (144A) - GEM | US449252AC91 | 08/Jan/2021 | Listed | 22/Oct/2031 |
| ICG US CLO 2020-1, LTD. | U.S.$39,800,000 Subordinated Notes due 2031 (Reg S) - GEM | USG4714VAB92 | 08/Jan/2021 | Listed | 22/Oct/2031 |
| ICG US CLO 2020-1, LTD. | U.S.$56,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US449251AN73 | 15/Dec/2021 | Listed | 20/Jan/2035 |
| ICG US CLO 2020-1, LTD. | U.S.$56,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 (Reg S - GEM | USG4714TAG34 | 15/Dec/2021 | Listed | 20/Jan/2035 |
| IGT LOTTERY HOLDINGS B.V. | €500,000,000 4.250% Senior Secured Notes due 2030 - GEM | XS2893175625 | 18/Sep/2024 | Listed | 15/Mar/2030 |
| IMMOBILIARE GRANDE DISTRIBUZIONE SOCIETÀ DI INVESTIMENTO IMM | €220,006,000 Fixed Rate Step-Up Notes due 17 May 2027 - GEM | XS2717313964 | 17/Nov/2023 | Listed | 17/May/2027 |
| IMMOBILIARE GRANDE DISTRIBUZIONE SOCIETÀ DI INVESTIMENTO IMM | €57,816,000 Fixed Rate Step-Up Notes due 17 May 2027 - GEM | XS2084425466 | 28/Nov/2019 | Listed | 17/May/2027 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €12,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2690140244 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €12,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2690140087 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €147,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2690138933 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €147,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2690138776 | 09/Nov/2023 | Listed | 15/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €15,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2690139741 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €15,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2690139824 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2690139584 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2690139311 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2690139667 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2690139402 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €31,500,000 Subordinated Notes due 2037 - 144A - GEM | XS2690140327 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €31,500,000 Subordinated Notes due 2037 - Reg S - GEM | XS2690140160 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €35,900,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2690139154 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDIGO CREDIT MANAGEMENT I DESIGNATED ACTIVITY COMPANY | €35,900,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2690139238 | 09/Nov/2023 | Listed | 15/Oct/2037 |
| INDUSTRIAS PENOLES, S.A.B. DE C.V. | US$ 550,000,000 aggregate principal amount of 4.150% Senior Notes due 2029 - GEM | USP55409AA77 | 24/Sep/2019 | Listed | 12/Sep/2029 |
| INDUSTRIAS PENOLES, S.A.B. DE C.V. | US$ 550,000,000 aggregate principal amount of 5.650% Senior Notes due 2049 - GEM | USP55409AB50 | 24/Sep/2019 | Listed | 12/Sep/2049 |
| INDUSTRIAS PENOLES, S.A.B. DE C.V. | US$ 550,000,000 aggregate principal amount of 5.650% Senior Notes due 2049 (144A) - GEM | US456472AC33 | 24/Sep/2019 | Listed | 12/Sep/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INDUSTRIAS PENOLES, S.A.B. DE C.V. | US$100,000,000 aggregate principal amount of 4.150% Senior Notes due 2029 - (Reg S) - GEM | USP55409AD17 | 11/Aug/2020 | Listed | 12/Sep/2029 |
| INDUSTRIAS PENOLES, S.A.B. DE C.V. | US$500,000,000 aggregate principal amount of 4.750% Senior Notes due 2050 - (144A) - GEM | US456472AD16 | 11/Aug/2020 | Listed | 06/Aug/2050 |
| INDUSTRIAS PENOLES, S.A.B. DE C.V. | US$500,000,000 aggregate principal amount of 4.750% Senior Notes due 2050 - (Reg S) - GEM | USP55409AC34 | 11/Aug/2020 | Listed | 06/Aug/2050 |
| INDUSTRIAS PENOLES, S.A.B. DE C.V. | US$650,000,000 aggregate principal amount of 4.150% Senior Notes due 2029 (144A) - GEM | US456472AB59 | 24/Sep/2019 | Listed | 12/Sep/2029 |
| INFORMA PLC | 5 - Issue of EUR 600,000,000 3.000 per cent. Notes due 23 October 2027 - GEM | XS2919101498 | 23/Oct/2024 | Listed | 23/Oct/2027 |
| INFORMA PLC | 6 - Issue of EUR 650,000,000 3.250 per cent. Notes due 23 October 2030 - GEM | XS2919102207 | 23/Oct/2024 | Listed | 23/Oct/2030 |
| INFORMA PLC | Series 2 - Issue of GBP 150,000,000 3.125 per cent. Notes due 5 July 2026 - GEM | XS2251329178 | 03/Nov/2020 | Listed | 05/Jul/2026 |
| INFORMA PLC | Series 2 - Issue of GBP 300,000,000 3.125 per cent. Notes due 5 July 2026 - GEM | XS1853426895 | 05/Jul/2018 | Listed | 05/Jul/2026 |
| INFORMA PLC | Series 3 - Issue of EUR 500,000,000 1.250 per cent. Notes due 22 April 2028 - GEM | XS2068065163 | 22/Oct/2019 | Listed | 22/Apr/2028 |
| INFORMA PLC | Series 4 - Issue of EUR 700,000,000 2.125 per cent. Notes due 6 October 2025 - GEM | XS2240507801 | 06/Oct/2020 | Listed | 06/Oct/2025 |
| INFORMA PLC | Series 7 - Issue of EUR 500,000,000 3.625 per cent. Notes due 23 October 2034 - GEM | XS2919102892 | 23/Oct/2024 | Listed | 23/Oct/2034 |
| ING BANK A.S. | US$150,000,000 Fixed Rate Resettable Tier 2 Notes due 2034 - GEM | XS2836961032 | 24/Sep/2024 | Listed | 24/Dec/2034 |
| ING GROEP N.V. | $1,000,000,000 4.25% Perpetual Additional Tier 1 Contingent Convertible Capital Securities - GEM | US456837AZ69 | 14/Sep/2021 | Listed | |
| ING GROEP N.V. | U.S.$ 1,000,000,000 7.500% Perpetual Additional Tier 1 Contingent Convertible Capital Securities - GEM | XS2585240984 | 14/Feb/2023 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ING GROEP N.V. | U.S.$ 1,250,000,000 6.750% Perpetual Additional Tier 1 Contingent Convertible Capital Securities - GEM | XS1956051145 | 26/Feb/2019 | Listed | |
| ING GROEP N.V. | U.S.$ 1,250,000,000 8.00% Perpetual Additional Tier 1 Contingent Convertible Capital Securities - GEM | XS2761357594 | 12/Feb/2024 | Listed | |
| ING GROEP N.V. | U.S.$ 750,000,000 4.875% Perpetual Additional Tier 1 Contingent Convertible Capital Securities - GEM | XS2122174415 | 28/Feb/2020 | Listed | |
| ING GROEP N.V. | U.S.$1,500,000,000, 5.750% Perpetual Additional Tier 1 Contingent Convertible Capital Securities - GEM | US456837AR44 | 10/Sep/2019 | Listed | |
| ING GROEP N.V. | US$ 1,000,000,000 3.875% Perpetual Additional Tier 1 Contingent Convertible Capital Securities - GEM | US456837AY94 | 14/Sep/2021 | Listed | |
| ING GROEP N.V. | USD 1250000000 6.500% Perpetual Additional Tier 1 Contingent Convertible Capital Securities - GEM | US456837AF06 | 17/Apr/2015 | Listed | 31/Dec/9999 |
| INTERNATIONAL GAME TECHNOLOGY PLC | $750,000,000 4.125% Senior Secured Notes due 2026 (Reg S Global Notes) - GEM | USG4863AAN84 | 25/Mar/2021 | Listed | 15/Apr/2026 |
| INTERNATIONAL GAME TECHNOLOGY PLC | $750,000,000 4.125% Senior Secured Notes due 2026 (Rule 144A Global Notes) - GEM | US460599AF06 | 25/Mar/2021 | Listed | 15/Apr/2026 |
| INTERNATIONAL GAME TECHNOLOGY PLC | $750,000,000 5.25% Senior Secured Notes due 2029 (Reg S Global Notes) - GEM | USG4863AAM02 | 19/Jun/2020 | Listed | 15/Jan/2029 |
| INTERNATIONAL GAME TECHNOLOGY PLC | $750,000,000 5.25% Senior Secured Notes due 2029 (Rule 144A Global Notes) - GEM | US460599AE31 | 19/Jun/2020 | Listed | 15/Jan/2029 |
| INTERNATIONAL GAME TECHNOLOGY PLC | €500,000,000 2.375% Senior Secured Notes due 2028 144A - GEM | XS2051911605 | 16/Sep/2019 | Listed | 15/Apr/2028 |
| INTERNATIONAL GAME TECHNOLOGY PLC | €500,000,000 2.375% Senior Secured Notes due 2028 - GEM | XS2051904733 | 16/Sep/2019 | Listed | 15/Apr/2028 |
| INTERNATIONAL GAME TECHNOLOGY PLC | €750.0 million 3.500% Senior Secured Notes due 2026 - GEM | XS2009037735 | 20/Jun/2019 | Listed | 15/Jun/2026 |
| INTERNATIONAL GAME TECHNOLOGY PLC | €750.0 million 3.500% Senior Secured Notes due 2026 - GEM | XS2009038113 | 20/Jun/2019 | Listed | 15/Jun/2026 |
| INTERNATIONAL GAME TECHNOLOGY PLC | USD 499,999,000 6.500% Senior Secured Notes due 2025. - GEM | USG4863AAC20 | 07/Apr/2015 | Listed | 15/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INTERNATIONAL GAME TECHNOLOGY PLC | USD 750,000,000 6.250% Senior Secured Notes due 2027 (144A) - GEM | US460599AD57 | 26/Sep/2018 | Listed | 15/Jan/2027 |
| INTERNATIONAL GAME TECHNOLOGY PLC | USD 750,000,000 6.250% Senior Secured Notes due 2027 (Reg S) - GEM | USG4863AAK46 | 26/Sep/2018 | Listed | 15/Jan/2027 |
| INTESA SANPAOLO S P A | Issue of EUR 400,000,000 Non-Cumulative Temporary Write-Down Deeply Subordinated Fixed Rate Resettable Notes - GEM | XS2105110329 | 20/Jan/2020 | Listed | |
| INVESCO CLO 2021-1, LTD. | U.S.$10,000,000 Class A-2 Senior Secured Fixed Rate Notes Due 2034 (144A) - GEM | US46090XAC56 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$10,000,000 Class A-2 Senior Secured Fixed Rate Notes Due 2034 (Reg S) - GEM | USG6447PAB16 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$20,000,000 Class E Deferrable Junior Secured Floating Rate Notes Due 2034 (144A) - GEM | US46090YAA73 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$20,000,000 Class E Deferrable Junior Secured Floating Rate Notes Due 2034 (Reg S) - GEM | USG6448KAA37 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$27,500,000 Class C Deferrable Mezzanine Secured Floating Rate Notes Due 2034 (144A) - GEM | US46090XAG60 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$27,500,000 Class C Deferrable Mezzanine Secured Floating Rate Notes Due 2034 (Reg S) - GEM | USG6447PAD71 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$315,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2034 (144A) - GEM | US46090XAA90 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$315,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2034 (Reg S) - GEM | USG6447PAA33 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$32,500,000 Class D Deferrable Mezzanine Secured Floating Rate Notes Due 2034 (144A) - GEM | US46090XAJ00 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$32,500,000 Class D Deferrable Mezzanine Secured Floating Rate Notes Due 2034 (Reg S) - GEM | USG6447PAE54 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$50,400,000 Subordinated Notes Due 2034 (144A) - GEM | US46090YAC30 | 11/May/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO CLO 2021-1, LTD. | U.S.$50,400,000 Subordinated Notes Due 2034 (Reg S) - GEM | USG6448KAB10 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$55,000,000 Class B Senior Secured Floating Rate Notes Due 2034 (144A) - GEM | US46090XAE13 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO CLO 2021-1, LTD. | U.S.$55,000,000 Class B Senior Secured Floating Rate Notes Due 2034 (Reg S) - GEM | USG6447PAC98 | 11/May/2021 | Listed | 15/Apr/2034 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €214,400,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes - GEM | XS2301386053 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €214,400,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2301386210 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €214,400,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes - GEM | XS2301386137 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €214,400,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes (Rule 144A) - GEM | XS2301386301 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €214,400,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Voting Notes - GEM | XS2301385915 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €214,400,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Voting Notes (Rule 144A) - GEM | XS2301385832 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes - GEM | XS2301388778 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2301388851 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Notes - GEM | XS2301388935 | 04/Mar/2021 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Notes (Rule 144A) - GEM | XS2301389073 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - Voting Notes - GEM | XS2301388422 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - Voting Notes (Rule 144A) - GEM | XS2301388695 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes - GEM | XS2301388000 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2301388182 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Notes - GEM | XS2301388265 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Non-Voting Notes (Rule 144A) - GEM | XS2301388349 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Voting Notes - GEM | XS2301387887 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Voting Notes (Rule 144A) - GEM | XS2301387960 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Exchangeable Non-Voting Notes - GEM | XS2301386640 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2301386996 | 04/Mar/2021 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Non-Voting Notes - GEM | XS2301386723 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Non-Voting Notes (Rule 144A) - GEM | XS2301387028 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Voting Notes - GEM | XS2301386566 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Voting Notes (Rule 144A) - GEM | XS2301386483 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €41,200,000 Class B Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes - GEM | XS2301387457 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €41,200,000 Class B Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2301387531 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €41,200,000 Class B Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes - GEM | XS2301387614 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €41,200,000 Class B Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes (Rule 144A) - GEM | XS2301387705 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €41,200,000 Class B Senior Secured Floating Rate Notes due 2031 - Voting Notes - GEM | XS2301387291 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | €41,200,000 Class B Senior Secured Floating Rate Notes due 2031 - Voting Notes (Rule 144A) - GEM | XS2301387374 | 04/Mar/2021 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1911621966 | 31/Dec/2018 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS1911622188 | 31/Dec/2018 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | EUR 22,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1911621883 | 31/Dec/2018 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | EUR 22,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031- Rule 144A - GEM | XS1911621701 | 31/Dec/2018 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | EUR 37,800,000 Subordinated Notes due 2031 - GEM | XS1911622006 | 31/Dec/2018 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO I DESIGNATED ACTIVITY COMPANY | EUR 37,800,000 Subordinated Notes due 2031 - Rule 144A - GEM | XS1911622261 | 31/Dec/2018 | Listed | 15/Jul/2031 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2369270249 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2035 - (Rule 144A) - GEM | XS2369270322 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €11,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2369270918 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €11,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - (Rule 144A) - GEM | XS2369271056 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2369271643 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - (Rule 144A) - GEM | XS2369271999 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2369271569 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - (Rule 144A) - GEM | XS2369271726 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2369271486 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - (Rule 144A) - GEM | XS2369271304 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2369270595 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - (Rule 144A) - GEM | XS2369270678 | 16/Aug/2021 | Listed | 15/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2369271130 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2369271213 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2369270751 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - (Rule 144A) - GEM | XS2369270835 | 16/Aug/2021 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €39,500,000 Subordinated Notes due 2034 - GEM | XS2002500440 | 18/Jul/2019 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO II DESIGNATED ACTIVITY COMPANY | €39,500,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2002500796 | 18/Jul/2019 | Listed | 15/Aug/2034 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €13,800,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2867987641 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €13,800,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2867987724 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €14,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2867987484 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €14,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2867987567 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2867986163 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2867986247 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2867987054 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2867987138 | 22/Aug/2024 | Listed | 30/Oct/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2867986320 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2867986593 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2867987302 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2867987211 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €36,275,000 Subordinated Notes due 2038 - GEM | XS2072093920 | 19/Dec/2019 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €36,275,000 Subordinated Notes due 2038 (Rule 144A) - GEM | XS2072094068 | 19/Dec/2019 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €42,000,000 Class B-R Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2867986676 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO III DESIGNATED ACTIVITY COMPANY | €42,000,000 Class B-R Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2867986759 | 22/Aug/2024 | Listed | 30/Oct/2038 |
| INVESCO EURO CLO ISSUER X DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2631222242 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - RegS - GEM | XS2631222168 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2631223133 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2631223059 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2631222911 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2631222838 | 29/Jun/2023 | Listed | 15/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO ISSUER X DAC | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2631222598 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2631222325 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €240,000,000 Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2631221863 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €240,000,000 Class A Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2631221780 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2631222754 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2631222671 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €26,700,000 Subordinated Notes due 2036 - 144A - GEM | XS2631223307 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €26,700,000 Subordinated Notes due 2036 - RegS - GEM | XS2631223216 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2631222085 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO ISSUER X DAC | €36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2631221947 | 29/Jun/2023 | Listed | 15/Jul/2036 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €1,750,000 Class X Senior Secured Floating Rate Notes due 2033 - GEM | XS2114940005 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €1,750,000 Class X Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2114940260 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2114941664 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2114942126 | 03/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes - GEM | XS2114942399 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2114942043 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Voting Notes - GEM | XS2114941748 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2114941821 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2114943876 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2114944098 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2114943017 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2114943447 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2114943793 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2114943363 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2114943108 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2114943280 | 03/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2114940690 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2114940773 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2114940856 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2114940930 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2114940187 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2114940344 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2114942472 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2114942803 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2114942985 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2114942712 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2114942555 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2114942639 | 03/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2114941235 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2114941409 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2114941581 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2114941318 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2114941078 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2114941151 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €36,000,000 Subordinated Notes due 2033 - GEM | XS2114944254 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €36,000,000 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2114943959 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €9,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2114943520 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IV DESIGNATED ACTIVITY COMPANY | €9,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2114944171 | 03/Apr/2020 | Listed | 15/Apr/2033 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 - 144A - GEM | XS2898160119 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038- Reg S - GEM | XS2898160036 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2898161190 | 21/Oct/2024 | Listed | 20/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2898160978 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2898160895 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2898160622 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2898160382 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €23,400,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2898160200 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2898159707 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038- Reg S - GEM | XS2898159616 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2898160549 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2898160465 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2898159533 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2898159459 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €31,730,000 Subordinated Notes due 2036 - Reg S - GEM | XS2496644720 | 23/Mar/2023 | Listed | 20/Apr/2036 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €32,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2898159962 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €32,600,000 Class B-1-R Senior Secured Floating Rate Notes due 2038- Reg S - GEM | XS2898159889 | 21/Oct/2024 | Listed | 20/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €43,250,000 Subordinated Notes due 2036- 144A - GEM | XS2496644647 | 23/Mar/2023 | Listed | 20/Apr/2036 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A-R Senior Secured Floating Rate Notes due 2038- 144A/A Lender - GEM | XS2901907464 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO IX DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A-R Senior Secured Floating Rate Notes due 2038- Reg S/A Lender - GEM | XS2901907035 | 21/Oct/2024 | Listed | 20/Jul/2038 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €1,250,000 Class X Senior Secured Floating Rate Notes due 2034 - GEM | XS2269329764 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €1,250,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2269329848 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2269330341 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2269330424 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €16,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2269330184 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €16,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2269330267 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €18,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2269331075 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €18,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2269331158 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €183,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2269329921 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €183,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2269330002 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €20,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2269330697 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €20,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2269330770 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €21,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2269330853 | 15/Jan/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €21,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2269330937 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €27,350,000 Subordinated Notes due 2034 - GEM | XS2269331406 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €27,350,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2269331588 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €6,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2269331232 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO V DESIGNATED ACTIVITY COMPANY | €6,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2269331315 | 15/Jan/2021 | Listed | 15/Jan/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | XS2352743533 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Reg S - GEM | XS2352743459 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2352744341 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2352744267 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2352744184 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2352744002 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €24,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2352743962 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €24,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2352743889 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2352743020 | 22/Jul/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2352742998 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €26,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2352743707 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €26,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2352743616 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2352743376 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2352743293 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €32,800,000 Subordinated Notes due 2034 - 144A - GEM | XS2352744697 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VI DESIGNATED ACTIVITY COMPANY | €32,800,000 Subordinated Notes due 2034 - Reg S - GEM | XS2352744424 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - 144 A - GEM | XS2416566326 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2416566169 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - 144 A - GEM | XS2416565351 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Reg S - GEM | XS2416565435 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - 144 A - GEM | XS2416565948 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2416566086 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - 144 A - GEM | XS2416565278 | 12/Jan/2022 | Listed | 15/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2416565195 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - 144 A - GEM | XS2416564974 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2416564891 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - 144 A - GEM | XS2416565781 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2416565518 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - 144 A - GEM | XS2416565864 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2416565609 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €34,450,000 Subordinated Notes due 2035 - 144 A - GEM | XS2416566599 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VII DESIGNATED ACTIVITY COMPANY | €34,450,000 Subordinated Notes due 2035 - Reg S - GEM | XS2416566243 | 12/Jan/2022 | Listed | 15/Jan/2035 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2463989330 | 27/Jun/2022 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2463989256 | 27/Jun/2022 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2463989926 | 27/Jun/2022 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2463990346 | 27/Jun/2022 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €20,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2831015172 | 25/Jul/2024 | Listed | 25/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €20,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2831015099 | 25/Jul/2024 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €21,400,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2831015768 | 14/Jun/2024 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €21,400,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2831015685 | 14/Jun/2024 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2463989090 | 27/Jun/2022 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2463988878 | 27/Jun/2022 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2831015503 | 14/Jun/2024 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €27,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2831015339 | 14/Jun/2024 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €30,500,000 Subordinated Notes due 2036 - Reg S - GEM | XS2463990189 | 27/Jun/2022 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €30,500,000 Subordinated Notes due 2036 -144A - GEM | XS2463990262 | 27/Jun/2022 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €30,600,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2463989173 | 27/Jun/2022 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO VIII DESIGNATED ACTIVITY COMPANY | €30,600,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2463988951 | 27/Jun/2022 | Listed | 25/Jul/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2693770625 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2693770542 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2693769700 | 03/Nov/2023 | Listed | 22/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - RegS - GEM | XS2693769882 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €18,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2693770385 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €18,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2693770468 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2693770039 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2693769965 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2693769379 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2693769452 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €27,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2693770203 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €27,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2693770112 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2693769619 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2693769536 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €31,650,000 Subordinated Notes due 2036 - 144A - GEM | XS2693770971 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €31,650,000 Subordinated Notes due 2036 - RegS - GEM | XS2693770898 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €6,000,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2699472093 | 03/Nov/2023 | Listed | 22/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO XI DESIGNATED ACTIVITY COMPANY | €6,000,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2699471012 | 03/Nov/2023 | Listed | 22/Oct/2036 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €12,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2821784357 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €12,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2821784431 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2821782906 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class A-2 Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2821783037 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €17,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2821784274 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €17,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2821783979 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2821782575 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2821782229 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €22,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2821783540 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €22,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2821783623 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2821782732 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2821782492 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2821784191 | 26/Jun/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2821783896 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €29,500,000 Subordinated Notes due 2037 - 144A - GEM | XS2821786568 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €29,500,000 Subordinated Notes due 2037 - RegS - GEM | XS2821784514 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2821783466 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESCO EURO CLO XII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2821783110 | 26/Jun/2024 | Listed | 15/Jul/2037 |
| INVESTEC BANK LIMITED | Series IBLIM02 - Issue of USD4,000,000 Senior Unsecured Index Credit Linked Notes - GEM | XS2704570964 | 13/Oct/2023 | Listed | 20/Jan/2029 |
| INVESTEC BANK LIMITED | Series IBLIX09 - Issue of $30,000,000 EuroStoxx Select Dividend 30 Index Kick out Notes with Capital at Risk due March 2027 - GEM | XS2402425081 | 12/Apr/2022 | Listed | 09/Apr/2027 |
| INVESTEC BANK LIMITED | Series IBLIX11 - issue of $5,000,000 Euro Stoxx 50 Index Kick out Notes with Capital at Risk due February 2028 - GEM | XS2584113315 | 15/Feb/2023 | Listed | 15/Feb/2028 |
| INVESTEC BANK LIMITED | Series IBLIX13 - Issue of USD15,000,000 S&P500 Index Kick out Notes with Capital at Risk due October 2028 - GEM | XS2665563909 | 25/Oct/2023 | Listed | 25/Oct/2028 |
| INVESTEC BANK LIMITED | Series IBLIX14 - Issue of USD70,000,000 Nikkei 225 Index Kick out Notes with Capital at Risk due April 2029 - GEM | XS2769666186 | 12/Apr/2024 | Listed | 10/Apr/2029 |
| INVESTEC BANK PLC. | Series 1000 - Issue of SEK 50,000,000 Safe Play Fund Volatility Strategy Return Linked, Lock-in Notes with Capital at Risk due 2025 - GEM | XS2096788539 | 20/Mar/2020 | Listed | 20/Mar/2025 |
| INVESTEC BANK PLC. | Series 1001 - Issue of SEK 40,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2096788612 | 20/Mar/2020 | Listed | 20/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC BANK PLC. | Series 1006 - Issue of SEK 20,000,000 Carnegie Corporate Bond Fund Strategy, Lock-in Notes with Capital at Risk due 2025 under the £2,000,000,000 Impala Bonds Programme - GEM | XS2101533490 | 20/Mar/2020 | Listed | 20/Mar/2025 |
| INVESTEC BANK PLC. | Series 1007 - Issue of SEK 20,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2101357403 | 20/Mar/2020 | Listed | 20/Mar/2025 |
| INVESTEC BANK PLC. | Series 1008 - Issue of SEK 20,000,000 Safe Play Fund Volatility Strategy Return Linked Notes with Capital at Risk due 2025. - GEM | XS2070340885 | 10/Jan/2020 | Listed | 10/Jan/2025 |
| INVESTEC BANK PLC. | Series 1009 - Issue of SEK 20,000,000 Safe Play Fund Volatility Strategy Return Linked Notes with Capital at Risk due 2025 - GEM | XS2070340968 | 10/Jan/2020 | Listed | 10/Jan/2025 |
| INVESTEC BANK PLC. | Series 1027 - Issue of USD 3,000,000 Fundsmith Equity Fund Linked Notes with Capital at Risk due 2026 - GEM | XS2110903163 | 02/Mar/2020 | Listed | 25/Feb/2026 |
| INVESTEC BANK PLC. | Series 1028 - Issue of GBP 3,000,000 Fundsmith Equity Fund Linked Notes with Capital at Risk due 2026 - GEM | XS2110935876 | 02/Mar/2020 | Listed | 25/Feb/2026 |
| INVESTEC BANK PLC. | Series 1031S - Issue of SEK 90,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2111873019 | 15/Apr/2020 | Listed | 15/Apr/2025 |
| INVESTEC BANK PLC. | Series 1034 - Issue of SEK 30,000,000 Safe Play Fund Volatility Strategy Return Linked, Lock-in Notes with Capital at Risk due 2025 - GEM | XS2112786251 | 20/Mar/2020 | Listed | 20/Mar/2025 |
| INVESTEC BANK PLC. | Series 1035 - Issue of SEK 15,000,000 Safe Play Fund Volatility Strategy Return Linked, Lock-in Notes with Capital at Risk due 2025. - GEM | XS2112786335 | 20/Mar/2020 | Listed | 20/Mar/2025 |
| INVESTEC BANK PLC. | Series 1039S - Issue of SEK 75,000,000 Fund Basket Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2113022672 | 15/Apr/2020 | Listed | 15/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC BANK PLC. | Series 1051 - Issue of SEK 150,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 under the £4,000,000,000 Impala Bonds - GEM | XS2121195551 | 23/Jun/2020 | Listed | 23/Jun/2025 |
| INVESTEC BANK PLC. | Series 1052 - Issue of SEK 150,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2121195635 | 23/Jun/2020 | Listed | 23/Jun/2025 |
| INVESTEC BANK PLC. | Series 1062 - Issue of SEK 80,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2127144538 | 18/May/2020 | Listed | 18/May/2025 |
| INVESTEC BANK PLC. | Series 1063 - Issue of SEK 90,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2127144611 | 18/May/2020 | Listed | 18/May/2025 |
| INVESTEC BANK PLC. | Series 1064 - Issue of SEK 25,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2127144702 | 18/May/2020 | Listed | 18/May/2025 |
| INVESTEC BANK PLC. | Series 1065 - Issue of SEK 5,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2127144884 | 18/May/2020 | Listed | 18/May/2025 |
| INVESTEC BANK PLC. | Series 1069 - Issue of SEK 10,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2132884581 | 27/May/2020 | Listed | 27/May/2025 |
| INVESTEC BANK PLC. | Series 1070 - Issue of SEK 5,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2132884664 | 27/May/2020 | Listed | 27/May/2025 |
| INVESTEC BANK PLC. | Series 1076 - Issue of SEK 100,000,000 Carnegie Corporate Bond Fund Strategy Notes with Capital at Risk due 2025 - GEM | XS2140996674 | 20/Mar/2020 | Listed | 20/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC BANK PLC. | Series 1077 - Issue of SEK 150,000,000 Safe Play Fund Volatility Strategy Return Linked Notes with Capital at Risk due 2025 - GEM | XS2140996831 | 20/Mar/2020 | Listed | 20/Mar/2025 |
| INVESTEC BANK PLC. | Series 1078 - Issue of SEK 25,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2141791561 | 27/May/2020 | Listed | 27/May/2025 |
| INVESTEC BANK PLC. | Series 1079 - Issue of SEK 10,000,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 under the £4,000,000,000 Impala Bonds Programme - GEM | XS2144736407 | 30/Jun/2020 | Listed | 30/Jun/2025 |
| INVESTEC BANK PLC. | Series 1080 - Issue of SEK 25,000,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2144736589 | 30/Jun/2020 | Listed | 30/Jun/2025 |
| INVESTEC BANK PLC. | Series 1087S - Issue of SEK 20,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2148620854 | 12/May/2020 | Listed | 12/May/2025 |
| INVESTEC BANK PLC. | Series 1103S - Issue of SEK 400,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2168026750 | 11/May/2020 | Listed | 09/May/2025 |
| INVESTEC BANK PLC. | Series 1105S - Issue of SEK 20,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025. - GEM | XS2168065816 | 07/Jul/2020 | Listed | 07/Jul/2025 |
| INVESTEC BANK PLC. | Series 1108 - Issue of SEK 5,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025. - GEM | XS2170191923 | 16/Oct/2020 | Listed | 16/Oct/2025 |
| INVESTEC BANK PLC. | Series 1109 - Issue of SEK 10,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025. - GEM | XS2170192061 | 16/Oct/2020 | Listed | 16/Oct/2025 |
| INVESTEC BANK PLC. | Series 1110 - Issue of SEK 5,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025. - GEM | XS2170192145 | 16/Oct/2020 | Listed | 16/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC BANK PLC. | Series 1111 - Issue of SEK 250,000,000 Carnegie Corporate Bond Fund Strategy Notes with Capital at Risk due 2025 - GEM | XS2171875912 | 18/May/2020 | Listed | 18/May/2025 |
| INVESTEC BANK PLC. | Series 1112 - Issue of SEK 10,000,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 under the £4,000,000,000 Impala Bonds Programme - GEM | XS2176563620 | 30/Jun/2020 | Listed | 30/Jun/2025 |
| INVESTEC BANK PLC. | Series 1124 - Issue of SEK 100,000,000 Delta 1 on ETF Basket with Volatility Target Fund Basket Linked Notes with Capital at Risk due 2025 under the £4,000,000,000 Impala Bonds Programme - GEM | XS2194279480 | 11/Nov/2020 | Listed | 11/Nov/2025 |
| INVESTEC BANK PLC. | Series 1126 - Issue of SEK 15,000,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2200168115 | 29/Sep/2020 | Listed | 29/Sep/2025 |
| INVESTEC BANK PLC. | Series 1127 - Issue of SEK 15,000,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025. - GEM | XS2200168206 | 29/Sep/2020 | Listed | 29/Sep/2025 |
| INVESTEC BANK PLC. | Series 1128 - Issue of SEK 60,000,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2200168388 | 29/Sep/2020 | Listed | 29/Sep/2025 |
| INVESTEC BANK PLC. | Series 1138S - Issue of SEK 20,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due November 2025 - GEM | XS2226708886 | 03/Nov/2020 | Listed | 03/Nov/2025 |
| INVESTEC BANK PLC. | Series 1139 - Issue of Fund Linked Upside Notes without Capital at Risk - GEM | XS2226901960 | 08/Sep/2020 | Listed | 22/Dec/2025 |
| INVESTEC BANK PLC. | Series 1140 - Issue of SEK 20,000,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2227856189 | 20/Nov/2020 | Listed | 20/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC BANK PLC. | Series 1141 - Issue of SEK 30,000,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2227856262 | 20/Nov/2020 | Listed | 20/Nov/2025 |
| INVESTEC BANK PLC. | Series 1142 - Issue of SEK 15,000,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due November 2025. - GEM | XS2227856346 | 20/Nov/2020 | Listed | 20/Nov/2025 |
| INVESTEC BANK PLC. | Series 1143 - Issue of SEK 10,000,000 Fund Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2228901877 | 18/Sep/2020 | Listed | 18/Sep/2025 |
| INVESTEC BANK PLC. | Series 1145S - Issue of SEK 40,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2232048301 | 18/Nov/2020 | Listed | 17/Nov/2025 |
| INVESTEC BANK PLC. | Series 1146 - Issue of SEK 15,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2238528405 | 09/Dec/2020 | Listed | 04/Dec/2025 |
| INVESTEC BANK PLC. | Series 1147 - Issue of SEK 20,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025. - GEM | XS2238528660 | 09/Dec/2020 | Listed | 04/Dec/2025 |
| INVESTEC BANK PLC. | Series 1148 - Issue of SEK 5,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025. - GEM | XS2238528587 | 09/Dec/2020 | Listed | 04/Dec/2025 |
| INVESTEC BANK PLC. | Series 1157 - Issue of USD 2,000,000 5 Year Fixed Rate Credit Linked Notes due 2025 - GEM | XS2242194152 | 16/Oct/2020 | Listed | 22/Dec/2025 |
| INVESTEC BANK PLC. | Series 1161 - Issue of SEK 9,110,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2026 - GEM | XS2250181893 | 27/Jan/2021 | Listed | 27/Jan/2026 |
| INVESTEC BANK PLC. | Series 1162 - Issue of SEK 7,100,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2026 - GEM | XS2250182438 | 27/Jan/2021 | Listed | 27/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC BANK PLC. | Series 1163 - Issue of SEK 11,820,000 Pareto Nordic Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2026 - GEM | XS2250181976 | 27/Jan/2021 | Listed | 27/Jan/2026 |
| INVESTEC BANK PLC. | Series 1164 - Issue of SEK 3,990,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2026 - GEM | XS2250182198 | 27/Jan/2021 | Listed | 27/Jan/2026 |
| INVESTEC BANK PLC. | Series 1165 - Issue of SEK 4,320,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2026 - GEM | XS2250182271 | 27/Jan/2021 | Listed | 27/Jan/2026 |
| INVESTEC BANK PLC. | Series 1166 - Issue of SEK 190,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2026 - GEM | XS2250182354 | 27/Jan/2021 | Listed | 27/Jan/2026 |
| INVESTEC BANK PLC. | Series 1169S - Issue of SEK 65,320,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2250524175 | 18/Dec/2020 | Listed | 19/Dec/2025 |
| INVESTEC BANK PLC. | Series 1171 - Issue of SEK 150,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2252051672 | 11/Nov/2020 | Listed | 11/Nov/2025 |
| INVESTEC BANK PLC. | Series 1186 - Issue of SEK 30,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2268092363 | 15/Dec/2020 | Listed | 11/Nov/2025 |
| INVESTEC BANK PLC. | Series 1187 - Issue of GBP 29,000,000 Fund Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2276756165 | 31/Dec/2020 | Listed | 24/Dec/2025 |
| INVESTEC BANK PLC. | Series 172S - Issue of EUR 19,000,000 90% Capital Protected Global Bond Fund EUR Index Linked Note due 22 December 2025 - GEM | XS1386664178 | 12/Apr/2016 | Listed | 22/Dec/2025 |
| INVESTEC BANK PLC. | Series 195 - Issue of EUR 1400000 100% Capital Protected Global Bond Fund EUR Index Linked Note due 22nd June 2026 - GEM | XS1434564552 | 24/Jun/2016 | Listed | 22/Jun/2026 |
| INVESTEC BANK PLC. | Series 230 - Issue of USD 18,600,000 Commerzbank Enhanced Allocation Index Linked and Credit Linked Notes due 21 December 2026 - GEM | XS1496193720 | 05/Oct/2016 | Listed | 21/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC BANK PLC. | Series 481 - Issue of USD 24,400,000 Triple Index Contingent Income Kick Out Notes with Capital at Risk due 26th June 2025 - GEM | XS1700720490 | 17/Oct/2017 | Listed | 26/Jun/2025 |
| INVESTEC BANK PLC. | Series 877 - Issue of USD1,300,000 Lindsell Train Global Equity Fund Linked Notes without Capital at Risk due 2025 - GEM | XS2009867099 | 24/Jul/2019 | Listed | 19/Jul/2025 |
| INVESTEC BANK PLC. | Series 888 - Issue of USD3,000,000 Fundsmith Equity Fund SICAV Linked Notes without Capital at Risk due 2025 - GEM | XS2022179316 | 09/Aug/2019 | Listed | 04/Aug/2025 |
| INVESTEC BANK PLC. | Series 893 - Issue of USD 1,200,000 Lindsell Train Global Equity Fund Linked Notes due withour Capital at Risk due 2025 - GEM | XS2033380663 | 06/Sep/2019 | Listed | 03/Sep/2025 |
| INVESTEC BANK PLC. | Series 898 - Issue of USD 1,400,000 Fundsmith Equity Fund SICA V Linked Notes without Capital at Risk due 2025 - GEM | XS2036889033 | 11/Sep/2019 | Listed | 08/Sep/2025 |
| INVESTEC BANK PLC. | Series 927 - Issue of SEK 10,000,000 Safe Play Fund Volatility Strategy Return Linked Notes with Capital at Risk due 2024 - GEM | XS2051030588 | 20/Nov/2019 | Listed | 20/Nov/2024 |
| INVESTEC BANK PLC. | Series 928 - Issue of SEK 10,000,000 Safe Play Fund Volatility Strategy Return Linked Notes with Capital at Risk due 2024 - GEM | XS2051030661 | 20/Nov/2019 | Listed | 20/Nov/2024 |
| INVESTEC BANK PLC. | Series 929 - Issue of SEK 15,000,000 Safe Play Fund Volatility Strategy Return Linked Notes with Capital at Risk due 2024 - GEM | XS2051030745 | 20/Nov/2019 | Listed | 20/Nov/2024 |
| INVESTEC BANK PLC. | Series 930 - Issue of SEK 125,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2024 - GEM | XS2051495542 | 11/Dec/2019 | Listed | 05/Dec/2024 |
| INVESTEC BANK PLC. | Series 931 - Issue of SEK 15,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2024 - GEM | XS2051495625 | 11/Dec/2019 | Listed | 05/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC BANK PLC. | Series 932 - Issue of SEK 15,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2024 - GEM | XS2051495898 | 11/Dec/2019 | Listed | 05/Dec/2024 |
| INVESTEC BANK PLC. | Series 947 - Issue of SEK 20,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2025 - GEM | XS2061831108 | 03/Mar/2020 | Listed | 03/Mar/2025 |
| INVESTEC BANK PLC. | Series 953S - Issue of GBP 250,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2026 - GEM | XS2064813400 | 07/Feb/2020 | Listed | 09/Feb/2026 |
| INVESTEC BANK PLC. | Series 954 - Issue of SEK 40,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2024 - GEM | XS2066077939 | 17/Dec/2019 | Listed | 17/Dec/2024 |
| INVESTEC BANK PLC. | Series 958 - Issue of SEK 20,000,000 Safe Play Fund Volatility Strategy Return Linked Notes with Capital at Risk due 2025 - GEM | XS2070341008 | 10/Jan/2020 | Listed | 10/Jan/2025 |
| INVESTEC BANK PLC. | Series 962S - Issue of ZAR 400,000,000 Upside Notes without Capital at Risk credit linked to the Republic of South Africa due 2027 - GEM | XS2076255079 | 27/Nov/2019 | Listed | 27/Sep/2027 |
| INVESTEC BANK PLC. | Series 972 - Issue of SEK 130,000,000 Fund Basket Strategy Linked Notes with Capital at Risk due 2025 - GEM | XS2081501541 | 03/Mar/2020 | Listed | 03/Mar/2025 |
| INVESTEC BANK PLC. | Series 984 - Issue of SEK 40,000,000 Carnegie Corporate Bond Fund Strategy, Lock-In Notes with Capital at Risk due 2024 - GEM | XS2091113147 | 13/Dec/2019 | Listed | 13/Dec/2024 |
| INVESTEC BANK PLC. | Series 998 - Issue of EUR 47,000,000 Index Linked Upside Notes without Capital at Risk due 2025 - GEM | XS2095489170 | 24/Jan/2020 | Listed | 28/Jan/2025 |
| INVESTEC BANK PLC. | Series 999 - Issue of USD 2,500,000 Fundsmith Equity Fund Linked Notes with Capital at Risk due 2024 - GEM | XS2096454678 | 24/Mar/2020 | Listed | 20/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| INVESTEC LIMITED | Series INLIX01 - Issue of USD 191,253,000 Notes due July 13, 2022 - GEM | XS2502349702 | 13/Jul/2022 | Listed | 13/Jul/2032 |
| IQERA GROUP | €500,000,000 Senior Secured Floating Rate Notes due 2027 - 144A - GEM | XS2580886112 | 27/Feb/2023 | Listed | 15/Feb/2027 |
| IQERA GROUP | €500,000,000 Senior Secured Floating Rate Notes due 2027 - Reg S - GEM | XS2580885908 | 27/Feb/2023 | Listed | 15/Feb/2027 |
| IQVIA INC. | €420 million in aggregate principal amount of 2.875% senior notes due 2025 - GEM | XS1684387456 | 15/May/2019 | Listed | 15/Sep/2025 |
| IRIS SPV PLC | 100/2014 - Tranche 1 EUR 50000000 OAT 2035 Collateral Fixed Income Structured Interest Notes due 2035 - GEM | XS1079436256 | 25/Jun/2014 | Listed | 27/Apr/2035 |
| IRIS SPV PLC | 78/2017 - Tranche 1 USD 20,000,000 Structured Notes due 23 December 2029 - GEM | XS1647634713 | 26/Jul/2017 | Listed | 03/Dec/2029 |
| IRIS SPV PLC | SERIES 101/2014 - EUR 125000000 Multi-Collateral Fixed Income Structured Interest Notes due 2035 - GEM | XS1119793831 | 24/Oct/2014 | Listed | 27/Apr/2035 |
| IRIS SPV PLC | SERIES 102/2014 - EUR 200,000,000 OAT 2035 Collateral Fixed Income Structured Interest Notes due 2035 - GEM | XS1118204061 | 24/Oct/2014 | Listed | 27/Apr/2035 |
| IRIS SPV PLC | Series 104/2016 - EUR 223,200,000 Structured Index Linked Notes due 2027 - GEM | XS1514033957 | 16/Nov/2016 | Listed | 20/Dec/2027 |
| IRIS SPV PLC | SERIES 105/2018 - EUR 100,000,000 Structured Index Linked Notes due 2031 - GEM | XS1929548433 | 22/Jan/2019 | Listed | 09/Jun/2031 |
| IRIS SPV PLC | SERIES 106/2016 - EUR 80000000 OAT 2029 Credit Linked Notes due 2029 - GEM | XS1415010898 | 29/Jun/2016 | Listed | 27/Apr/2029 |
| IRIS SPV PLC | SERIES 111/2021 - USD 500,000,000 Repo Linked Notes due 2026 - GEM | XS2355593315 | 22/Jun/2021 | Listed | 22/Jun/2026 |
| IRIS SPV PLC | SERIES 45/2014 - Tranche 1 JPY 5000000000 Reverse Dual Currency Notes due 2039 - GEM | XS1067153780 | 23/May/2014 | Listed | 28/Mar/2039 |
| IRIS SPV PLC | Series 49-2015 - JPY 500000000 Floating Rate Notes due 2034 - GEM | XS1178096506 | 13/Feb/2015 | Listed | 29/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| IRIS SPV PLC | SERIES 52/2015 - TRANCHE 1 EUR 75500000 OAT 2038 Collateral Fixed Income Structured Interest Notes due 2038 - GEM | XS1215890283 | 27/Apr/2015 | Listed | 27/Oct/2038 |
| IRIS SPV PLC | Series 53/2015 - Tranche 1 EUR 54,000,000 OAT 2038 Collateral Fixed Income Structured Interest Notes due 2038 - GEM | XS1242981485 | 25/Jun/2015 | Listed | 27/Oct/2038 |
| IRIS SPV PLC | Series 55/2015 - EUR 75000000 OAT 2027 Collateral Fixed Income Structured Interest Notes due 2027 - GEM | XS1252219040 | 16/Jul/2015 | Listed | 27/Oct/2027 |
| IRIS SPV PLC | SERIES 56/2015 - EUR 55,500,000 OAT 2038 Collateral Fixed Income Structured Interest Notes due 2038 - GEM | XS1272376465 | 28/Aug/2015 | Listed | 27/Oct/2038 |
| IRIS SPV PLC | Series 58/2015 - USD 10000000 Structured Notes due 2025 - GEM | XS1323981784 | 04/Dec/2015 | Listed | 09/Apr/2025 |
| IRIS SPV PLC | SERIES 59/2016 - USD 10,000,000 Structured Notes due 2030 - GEM | XS1362386713 | 01/Mar/2016 | Listed | 08/Oct/2030 |
| IRIS SPV PLC | Series 60/2016 - TRANCHE 1 EUR 87000000 OAT 2038 Collateral Fixed Income Structured Interest Notes due 2045 - GEM | XS1395010983 | 04/May/2016 | Listed | 25/May/2045 |
| IRIS SPV PLC | SERIES 61/2016 - USD 10000000 Structured Notes due 2025 - GEM | XS1399290714 | 04/May/2016 | Listed | 08/Oct/2025 |
| IRIS SPV PLC | Series 63/2016 - USD 10,000,000 Structured Notes due 2026 - GEM | XS1402176116 | 12/May/2016 | Listed | 21/Jul/2026 |
| IRIS SPV PLC | SERIES 67/2016 - USD 10000000 Structured Notes due 2026 - GEM | XS1432353354 | 24/Jun/2016 | Listed | 29/Apr/2026 |
| IRIS SPV PLC | SERIES 68/2016 - TRANCHE 1 USD 20,000,000 Structured Notes due 2026 - GEM | XS1437959007 | 11/Jul/2016 | Listed | 29/Apr/2026 |
| IRIS SPV PLC | SERIES 70/2016 - Tranche 1 USD 20,000,000 Structured Notes due 2026 - GEM | XS1440701438 | 19/Jul/2016 | Listed | 29/Apr/2026 |
| IRIS SPV PLC | Series 77/2017 - EUR 50,000,000 OAT 2031 Collateral Fixed Income Notes due 2031 - GEM | XS1574158322 | 22/Mar/2017 | Listed | 28/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| IRIS SPV PLC | Series 79/2018 - Series 79/2018 - EUR 41,000,000 OAT 2031 Collateral Fixed Income Structured Interest Notes due 2031 - GEM | XS1756111693 | 09/Feb/2018 | Listed | 30/May/2031 |
| IRIS SPV PLC | SERIES 80/2018 - Tranche 1 USD 20,000,000 Structured Notes due 2028 - GEM | XS1764139728 | 12/Feb/2018 | Listed | 28/Sep/2028 |
| IRIS SPV PLC | Series 81 - 2018 - JPY 1,000,000,000 Fixed Rate Notes due 2027 - GEM | XS1764677206 | 15/Feb/2018 | Listed | 26/Feb/2027 |
| IRIS SPV PLC | Series 84/2018 - USD 20,000,000 Structured Notes Notes due 2028 - GEM | XS1797215974 | 09/Apr/2018 | Listed | 08/Feb/2028 |
| IRIS SPV PLC | Series 89/2018 - Series 89/2018 USD 10,000,000 Structured Notes due 2028 - GEM | XS1923679051 | 21/Dec/2018 | Listed | 27/Oct/2028 |
| IRIS SPV PLC | SERIES 93/2019 - USD 20,000,000 Structured Notes due 2028 - GEM | XS1999889055 | 28/May/2019 | Listed | 11/Sep/2028 |
| IRIS SPV PLC | Series 95/2019 - USD 20,000,000 Structured Notes due 2029 - GEM | XS2035982540 | 19/Aug/2019 | Listed | 06/Feb/2029 |
| IRIS SPV PLC | SERIES 96/2020 - SERIES 96/2020, USD 20,000,000 Structured Notes due 2028 - GEM | XS2113577204 | 25/Mar/2020 | Listed | 05/Oct/2028 |
| IRON MOUNTAIN (UK) PLC | £400,000,000 3.875% GBP Senior Notes due 2025 - GEM | XS1713495759 | 14/Feb/2018 | Listed | 15/Nov/2025 |
| IRON MOUNTAIN (UK) PLC | £400,000,000 3.875% GBP Senior Notes due 2025 (Rule 144A) - GEM | XS1713498779 | 14/Feb/2018 | Listed | 15/Nov/2025 |
| ISCHUS SYNTHETIC ABS CDO 2006-2 LTD | 36000000 Preferred Shares - GEM - GEM | KYG497472004 | 22/Aug/2007 | Listed | 12/Oct/2045 |
| ISLANDSBANKI HF. | SEK750,000,000 Floating Rate Perpetual Temporary Write Down Securities - GEM | XS2390396427 | 28/Sep/2021 | Listed | |
| ISTITUTO PER IL CREDITO SPORTIVO | Issue of €300,000,000 5.25% Senior Preferred Social Notes due 31 October 2025 - GEM | XS2541422395 | 31/Oct/2022 | Listed | 31/Oct/2025 |
| IVY HILL MIDDLE MARKET CREDIT FUND IX-R, LLC | U.S.$20,250,000 Class D-RR Deferrable Mezzanine Floating Rate Notes Due 2034 - GEM | USU46851AG32 | 07/Mar/2022 | Listed | 23/Apr/2034 |
| IVY HILL MIDDLE MARKET CREDIT FUND IX-R, LLC | U.S.$20,250,000 Class D-RR Deferrable Mezzanine Floating Rate Notes Due 2034 - Rule 144A - GEM | US46604EAN22 | 07/Mar/2022 | Listed | 23/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| IVY HILL MIDDLE MARKET CREDIT FUND IX-R, LLC | U.S.$209,250,000 Class A-1T-RR Senior Floating Rate Notes Due 2034 - GEM | USU46851AC28 | 07/Mar/2022 | Listed | 23/Apr/2034 |
| IVY HILL MIDDLE MARKET CREDIT FUND IX-R, LLC | U.S.$209,250,000 Class A-1T-RR Senior Floating Rate Notes Due 2034 - Rule 144A - GEM | US46604EAE23 | 07/Mar/2022 | Listed | 23/Apr/2034 |
| IVY HILL MIDDLE MARKET CREDIT FUND IX-R, LLC | U.S.$30,000,000 Class A-2-RR Senior Fixed Rate Notes Due 2034 - GEM | USU46851AD01 | 07/Mar/2022 | Listed | 23/Apr/2034 |
| IVY HILL MIDDLE MARKET CREDIT FUND IX-R, LLC | U.S.$30,000,000 Class A-2-RR Senior Fixed Rate Notes Due 2034 - Rule 144A - GEM | US46604EAG70 | 07/Mar/2022 | Listed | 23/Apr/2034 |
| IVY HILL MIDDLE MARKET CREDIT FUND IX-R, LLC | U.S.$33,750,000 Class C-RR Deferrable Mezzanine Floating Rate Notes Due 2034 - GEM | USU46851AF58 | 07/Mar/2022 | Listed | 23/Apr/2034 |
| IVY HILL MIDDLE MARKET CREDIT FUND IX-R, LLC | U.S.$33,750,000 Class C-RR Deferrable Mezzanine Floating Rate Notes Due 2034 - Rule 144A - GEM | US46604EAL65 | 07/Mar/2022 | Listed | 23/Apr/2034 |
| IVY HILL MIDDLE MARKET CREDIT FUND IX-R, LLC | U.S.$58,500,000 Class B-RR Senior Floating Rate Notes Due 2034 - GEM | USU46851AE83 | 07/Mar/2022 | Listed | 23/Apr/2034 |
| IVY HILL MIDDLE MARKET CREDIT FUND IX-R, LLC | U.S.$58,500,000 Class B-RR Senior Floating Rate Notes Due 2034 - Rule 144A - GEM | US46604EAJ10 | 07/Mar/2022 | Listed | 23/Apr/2034 |
| IVY HILL MIDDLE MARKET CREDIT FUND XII, LTD. | USD 159800000 CLASS A-1A SENIOR FLOATING RATE NOTES DUE 2029 - GEM | USG4988CAA20 | 09/Jun/2017 | Listed | 20/Jul/2029 |
| IVY HILL MIDDLE MARKET CREDIT FUND XII, LTD. | USD 22800000 CLASS C DEFERRABLE MEZZANINE FLOATING RATE NOTES DUE 2029 - GEM | USG4988CAE42 | 09/Jun/2017 | Listed | 20/Jul/2029 |
| IVY HILL MIDDLE MARKET CREDIT FUND XII, LTD. | USD 29700000 CLASS D DEFERRABLE MEZZANINE FLOATING RATE NOTES DUE 2029 - GEM | USG4988EAA85 | 09/Jun/2017 | Listed | 20/Jul/2029 |
| IVY HILL MIDDLE MARKET CREDIT FUND XII, LTD. | USD 30400000 CLASS B DEFERRABLE MEZZANINE FLOATING RATE NOTES DUE 2029 - GEM | USG4988CAD68 | 09/Jun/2017 | Listed | 20/Jul/2029 |
| IVY HILL MIDDLE MARKET CREDIT FUND XII, LTD. | USD 49300000 CLASS A-2 SENIOR FLOATING RATE NOTES DUE 2029 - GEM | USG4988CAC85 | 09/Jun/2017 | Listed | 20/Jul/2029 |
| IVY HILL MIDDLE MARKET CREDIT FUND XII, LTD. | USD 53000000 CLASS A-1B SENIOR FLOATING RATE NOTES DUE 2029 - GEM | USG4988CAB03 | 09/Jun/2017 | Listed | 20/Jul/2029 |
| IVY HILL MIDDLE MARKET CREDIT FUND XXI, LTD | U.S.$243,120,000 Class A Senior Floating Rate Notes Due 2035 (IAI) - GEM | US46604RAB96 | 23/Aug/2023 | Listed | 18/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| IVY HILL MIDDLE MARKET CREDIT FUND XXI, LTD | U.S.$243,120,000 Class A Senior Floating Rate Notes Due 2035 (Rule 144A) - GEM | US46604RAA14 | 23/Aug/2023 | Listed | 18/Jul/2035 |
| IVY HILL MIDDLE MARKET CREDIT FUND XXI, LTD | U.S.$243,120,000 Class A Senior Floating Rate Notes Due 2035 (Reg S) - GEM | USG4989QAA07 | 23/Aug/2023 | Listed | 18/Jul/2035 |
| IVY HILL MIDDLE MARKET CREDIT FUND XXII, LTD | U.S.$231,000,000 Class A Senior Floating Rate Notes Due 2036 (IAI) - GEM | US46604KAB44 | 14/Mar/2024 | Listed | 20/Apr/2036 |
| IVY HILL MIDDLE MARKET CREDIT FUND XXII, LTD | U.S.$231,000,000 Class A Senior Floating Rate Notes Due 2036 (Reg S) - GEM | USG4988LAA29 | 14/Mar/2024 | Listed | 20/Apr/2036 |
| IVY HILL MIDDLE MARKET CREDIT FUND XXII, LTD | U.S.$231,000,000 Class A Senior Floating Rate Notes Due 2036 (Rule 144A) - GEM | US46604KAA60 | 14/Mar/2024 | Listed | 20/Apr/2036 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 15,000 Call Warrants linked to the Solactive Multi Anlage Stabil Index due October 2025 - GEM | NL0014070260 | 30/Oct/2024 | Listed | 07/Oct/2025 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 2014-21641 - Range Accrual Callable Note Linked to the Credit of Citigroup Inc, due December 2025 - GEM | XS1237717969 | 20/Apr/2016 | Listed | 20/Dec/2025 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 2016-7392 - USD 10,000,000 Credit Linked Steepener Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate, the 3-Month USD LIBOR and the credit of Hutchison Whampoa Ltd, due December 2028 - GEM | XS1451081795 | 28/Mar/2019 | Listed | 10/Dec/2028 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 2016-7453 - U.S. $10,000,000 Credit Linked Steepener Note linked to the USD 2-Year CMS Rate, USD 30-Year CMS Rate, 3-Month USD LIBOR and the credit of Singapore Telecommunications Ltd, due January 2029 - GEM | XS1451076878 | 28/Mar/2019 | Listed | 30/Jan/2029 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 2016-7841 - U.S. $20,000,000 Credit Linked Interest Rate Range Accrual Note due June 2029 - GEM | XS1451027665 | 19/Jul/2019 | Listed | 14/Jun/2029 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 2016-7941 - U.S. $10,000,000 Credit Linked Steepener Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate, the 3-Month USD LIBOR and the credit of The Goldman Sachs Group, Inc., due July 2029 - GEM | XS1451026188 | 01/Aug/2019 | Listed | 16/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 2016-8068 - U.S. $20,000,000 Credit Linked Range Accrual Note due September 2029 - GEM | XS1451010695 | 10/Mar/2020 | Listed | 04/Sep/2029 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 2016-8543 - U.S. $20,000,000 Credit Linked Range Accrual Note due January 2030 - GEM | XS1450957946 | 10/Mar/2020 | Listed | 17/Jan/2030 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 2018-7818 - U.S. $20,000,000 Credit Linked Interest Rate Range Accrual Note due June 2029. - GEM | XS1451037896 | 19/Jul/2019 | Listed | 06/Jun/2029 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 65,000 Call Warrants linked to the Solactive Multi Anlage Stabil Index due March 2025 - GEM | NL0014070005 | 12/Mar/2024 | Listed | 07/Mar/2025 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 70,000 Call Warrants linked to the Solactive Multi Anlage Stabil Index due August 2025 - GEM | NL0014070203 | 08/Aug/2024 | Listed | 07/Aug/2025 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 70,000 Call Warrants linked to the Solactive Multi Anlage Stabil Index due May 2025 - GEM | NL0014070088 | 23/May/2024 | Listed | 08/May/2025 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | 90,000 Call Warrants linked to the Solactive Multi Anlage Stabil Index, due February 2025 - GEM | NL0014069957 | 28/Feb/2024 | Listed | 07/Feb/2025 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Issue of 20,000 Call Warrants linked to the Solactive Multi Anlage Stabil Index due April 2025 - GEM | NL0014070039 | 24/Apr/2024 | Listed | 07/Apr/2025 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Issue of 40,000 Call Warrants linked to the Solactive Multi Anlage Stabil Index due 2023 - GEM | NL0014067787 | 07/Mar/2022 | Listed | |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Issue of 70,000 Call Warrants linked to the Solactive Multi Anlage Stabil Index due November 2025 - GEM | NL0014070294 | 11/Nov/2024 | Listed | 07/Nov/2025 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2013-14286 - Issue of USD10000000 Callable CMS Spread Steepener Notes due Janaury 2029 - GEM | XS0977347391 | 15/Apr/2014 | Listed | 07/Jan/2029 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016 - 6924 - HKD 200,000,000 Credit Linked Note linked to the 3-Month HKD HIBOR and the credit of Credit Suisse Group AG, due January 2028 - GEM | XS1451139627 | 14/Mar/2018 | Listed | 03/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016 - 6926 - U.S.$ 20,000,000 Credit Linked Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate, the 3-Month USD LIBOR and the credit of Commerzbank AG, due February 2028 - GEM | XS1451136524 | 12/Mar/2018 | Listed | 27/Feb/2028 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016 - 6928 - USD 20,000,000 Index Linked and Credit Linked Notes linked to the J.P. Morgan Meridian Index and the credit of Standard Chartered PLC, due February 2028 - GEM | XS1451131723 | 13/Mar/2018 | Listed | 27/Feb/2028 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-6340 - USD 10,000,000 Credit Linked Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate and the credit of the Goldman Sachs Group Inc., due April 2027 - GEM | XS1451197583 | 19/Jun/2017 | Listed | 12/Apr/2027 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-6364 - U.S.$ 10,000,000 Credit Linked Note linked to the 3-Month USD LIBOR, the USD 2-Year CMS Rate, the USD 10-Year CMS Rate, the USD 30-Year CMS Rate and the credit of BNP Paribas S.A., due May 2030 - GEM | XS1451195967 | 29/May/2017 | Listed | 11/May/2030 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-6458 - USD 20,000,000 10 Year USD Index Linked and Credit Linked Notes linked to the J.P. Morgan Income and Momentum Index and the credit of Goldman Sachs Group., Inc due June 2027 - GEM | XS1451196007 | 08/Nov/2017 | Listed | 21/Jun/2027 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-6625 - USD 20,000,000 Credit Linked Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate, the 3-Month USD LIBOR and the credit of Goldman Sachs Group, Inc., due October 2027 - GEM | XS1451169020 | 18/Jan/2018 | Listed | 23/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-6652 - USD 20,000,000 Credit Linked Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate, the 3-Month USD LIBOR and the credit of Credit Suisse Group AG, due November 2027 - GEM | XS1451166190 | 23/Jan/2018 | Listed | 06/Nov/2027 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-6684 - U.S.$ 20,000,000 Credit Linked Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate, the 3-Month USD LIBOR and the credit of the Republic of Korea, due November 2027 - GEM | XS1451163338 | 24/Jan/2018 | Listed | 16/Nov/2027 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-6749 - USD 10,000,000 Credit Linked Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate and the credit of Deutsche Bank AG, due November 2027 - GEM | XS1451156472 | 06/Feb/2018 | Listed | 30/Nov/2027 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-6941 - USD 20,000,000 Credit Linked Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate, the 3-Month USD LIBOR and the credit of Lloyds Bank plc, due March 2028 - GEM | XS1451134826 | 28/Mar/2018 | Listed | 15/Mar/2028 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-7270 - U.S. $20,000,000 Index Linked and Credit Linked Note linked to the J.P. Morgan Mozaic Weekly Series X Index (USD) and the credit of Lloyds Banking Group plc, due September 2028 - GEM | XS1451096801 | 21/Dec/2018 | Listed | 27/Sep/2028 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-7596 - U.S. $10,000,000 Credit Linked Range Accrual Note linked to the USD 2-Year CMS Rate, USD 30-Year CMS Rate, 3-Month USD LIBOR and the credit of Citigroup Inc, due March 2029 - GEM | XS1451060013 | 20/Jun/2019 | Listed | 19/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-7676 - U.S. $20,000,000 Credit Linked Range Accrual Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate, the 3-Month USD LIBOR and the credit of National Australia Bank Ltd. - GEM | XS1451053828 | 20/Jun/2019 | Listed | 12/Apr/2029 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-8508 - U.S. $20,000,000 Credit Linked Range Accrual Note due December 2029 - GEM | XS1450960064 | 10/Mar/2020 | Listed | 13/Dec/2029 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2016-8553 - U.S. $20,000,000 Credit Linked Range Accrual Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate, the 3-Month USD LIBOR and the credit of The Goldman Sachs Group, Inc., due January 2030 - GEM | XS1450956625 | 10/Mar/2020 | Listed | 22/Jan/2030 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2020-01 - Issue of JPY 340,000,000 Fixed Rate Notes linked to a Reference Bond issued by SoftBank Group Corp. due August 2027 - GEM | XS2127860984 | 16/Mar/2020 | Listed | 02/Aug/2027 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2021-10 - Issue of 5,000 Notes linked to Montlake UCITS Platform ICAV – SHARP UCITS Fund and linked to a Reference Bond issued by BNP Paribas SA - GEM | XS2345991439 | 20/Jul/2021 | Listed | 19/Nov/2027 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | Series 2022-25 - Issue of Series 2022-25 USD 880,000 Floating Rate Notes linked to a Reference Bond issued by Arab Republic of Egypt due June 2025 (the "Securities") - GEM | XS2541614389 | 18/Oct/2022 | Listed | 11/Jun/2025 |
| J.P. MORGAN STRUCTURED PRODUCTS B.V. | U.S.D 10,000,000 Index Linked and Credit Linked Note linked to the J.P. Morgan MOZAIC Index due September 2026 - GEM | XS1448055266 | 19/Oct/2016 | Listed | 09/Sep/2026 |
| JACKSON MILL CLO LTD | USD 32,500,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2027 (Reg S) - GEM | USG50010AG56 | 13/Jun/2018 | Listed | 15/Apr/2027 |
| JACKSON MILL CLO LTD | USD 32,500,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2027 (144A) - GEM | US468367AQ06 | 13/Jun/2018 | Listed | 15/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JAMES HARDIE INTERNATIONAL FINANCE DESIGNATED ACTIVITY COMPANY | EUR 400,000,000 3.625% Senior Notes due 2026 - GEM | XS1888221261 | 07/Feb/2019 | Listed | 01/Oct/2026 |
| JAMES HARDIE INTERNATIONAL FINANCE DESIGNATED ACTIVITY COMPANY | USD 400,000,000 5.000% Senior Notes due 2028 - GEM | US47032FAB58 | 25/Apr/2018 | Listed | 15/Jan/2028 |
| JAMESTOWN CLO II LTD | USD 13,100,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG8229AAC20 | 03/May/2018 | Listed | 22/Apr/2030 |
| JAMESTOWN CLO II LTD | USD 20,300,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG8228YAJ67 | 03/May/2018 | Listed | 22/Apr/2030 |
| JAMESTOWN CLO II LTD | USD 21,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG8228YAH02 | 03/May/2018 | Listed | 22/Apr/2030 |
| JAMESTOWN CLO II LTD | USD 222,700,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - GEM | USG8228YAF46 | 03/May/2018 | Listed | 22/Apr/2030 |
| JAMESTOWN CLO II LTD | USD 41,800,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - GEM | USG8228YAG29 | 03/May/2018 | Listed | 22/Apr/2030 |
| JAMESTOWN CLO V LTD. | USD 19,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG82272AJ75 | 10/May/2017 | Listed | 17/Jan/2027 |
| JAMESTOWN CLO V LTD. | USD 20000000 Class E Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG82271AA83 | 15/Dec/2014 | Listed | 17/Jan/2027 |
| JAMESTOWN CLO V LTD. | USD 21000000 Class D Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG82272AE88 | 15/Dec/2014 | Listed | 17/Jan/2027 |
| JAMESTOWN CLO V LTD. | USD 24,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2027 - GEM | USG82272AH10 | 10/May/2017 | Listed | 17/Jan/2027 |
| JAMESTOWN CLO V LTD. | USD 256,000,000 Class A-R Senior Secured Floating Rate Notes due 2027 - GEM | USG82272AF53 | 10/May/2017 | Listed | 17/Jan/2027 |
| JAMESTOWN CLO V LTD. | USD 28,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2027 - GEM | USG82272AG37 | 10/May/2017 | Listed | 17/Jan/2027 |
| JAMESTOWN CLO V LTD. | USD 35000000 Subordinated Notes due 2027 - GEM | USG82271AC40 | 15/Dec/2014 | Listed | 17/Jan/2027 |
| JAMESTOWN CLO V LTD. | USD 8000000 Class F Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG82271AB66 | 15/Dec/2014 | Listed | 17/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JAMESTOWN CLO VIII LTD. | USD 35,000,000 Subordinated Notes due 2028 - GEM | USG82304AC33 | 03/Feb/2016 | Listed | 15/Jan/2028 |
| JAMESTOWN CLO VI-R LTD. | USD 15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US47047KAC53 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (Regulation S) - GEM | USG8228PAB25 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 24,000,000 Class A-2B Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US47047LAE92 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 24,000,000 Class A-2B Senior Secured Floating Rate Notes due 2030 (Regulation S) - GEM | USG8228MAC76 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 35,625,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US47047KAA97 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 35,625,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (Regulation S) - GEM | USG8228PAA42 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 37,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US47047LAG41 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 37,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 (Regulation S) - GEM | USG8228MAD59 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 48,750,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US47047LAJ89 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 48,750,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 (Regulation S) - GEM | USG8228MAE33 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 480,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US47047LAA70 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 480,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030 (Regulation S) - GEM | USG8228MAA11 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 57,200,000 Subordinated Notes due 2030 (144A) - GEM | US47047KAE10 | 15/Jun/2018 | Listed | 25/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JAMESTOWN CLO VI-R LTD. | USD 57,200,000 Subordinated Notes due 2030 (Regulation S) - GEM | USG8228PAC08 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 58,500,000 Class A-2A Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US47047LAC37 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO VI-R LTD. | USD 58,500,000 Class A-2A Senior Secured Floating Rate Notes due 2030 (Regulation S) - GEM | USG8228MAB93 | 15/Jun/2018 | Listed | 25/Apr/2030 |
| JAMESTOWN CLO X LTD | USD 16,630,000 Class B-1B Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG82319AF41 | 26/Sep/2017 | Listed | 17/Jul/2029 |
| JAMESTOWN CLO X LTD | USD 24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG82318AA70 | 26/Sep/2017 | Listed | 17/Jul/2029 |
| JAMESTOWN CLO X LTD | USD 42,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG82319AE75 | 26/Sep/2017 | Listed | 17/Jul/2029 |
| JAMESTOWN CLO X LTD | USD 47,300,000 Subordinated Notes due 2029 - GEM | USG82318AC37 | 26/Sep/2017 | Listed | 17/Jul/2029 |
| JAMESTOWN CLO X LTD | USD 9,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG82318AB53 | 26/Sep/2017 | Listed | 17/Jul/2029 |
| JAMESTOWN CLO XI LTD. | USD 19,500,000 Class B Senior Secured Floating Rate Notes due 2031 (Regulation S) - GEM | USG8231RAC19 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 19,500,000 Class B Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US47049QAE61 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Regulation S) - GEM | USG82317AA97 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US47049AAA97 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US47049QAG10 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031] (Regulation S) - GEM | USG8231RAD91 | 17/Aug/2018 | Listed | 14/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JAMESTOWN CLO XI LTD. | USD 260,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (Regulation S) - GEM | USG8231RAA52 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 260,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US47049QAA40 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 32,500,000 Subordinated Notes due 2031 (Rule 144A) - GEM | US47049AAE10 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 32,500,000 Subordinated Notes due 2031 (Regulation S) - GEM | USG82317AC53 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 44,000,000 Class A-2A Senior Secured Floating Rate Notes due 2031 (Regulation S) - GEM | USG8231RAB36 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 44,000,000 Class A-2A Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US47049QAC06 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 8,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Regulation S) - GEM | USG82317AB70 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XI LTD. | USD 8,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US47049AAC53 | 17/Aug/2018 | Listed | 14/Jul/2031 |
| JAMESTOWN CLO XII LTD. | U.S.$26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (Regulation S) - GEM | USG8231QAA79 | 04/Apr/2019 | Listed | 20/Apr/2032 |
| JAMESTOWN CLO XII LTD. | U.S.$26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | US47047QAA67 | 04/Apr/2019 | Listed | 20/Apr/2032 |
| JAMESTOWN CLO XII LTD. | U.S.$27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 (Regulation S) - GEM | USG8231JAD75 | 04/Apr/2019 | Listed | 20/Apr/2032 |
| JAMESTOWN CLO XII LTD. | U.S.$27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | US47047JAG94 | 04/Apr/2019 | Listed | 20/Apr/2032 |
| JAMESTOWN CLO XII LTD. | U.S.$42,700,000 Subordinated Notes due 2032 (Regulation S) - GEM | USG8231QAB52 | 04/Apr/2019 | Listed | 20/Apr/2032 |
| JAMESTOWN CLO XII LTD. | U.S.$42,700,000 Subordinated Notes due 2032(Rule 144A) - GEM | US47047QAC24 | 04/Apr/2019 | Listed | 20/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JCF 2025 BONDS PLC | Up to £50,000,000 secured 8% bonds due 15 November 2025 with a minimum investment of £100,000 - GEM | GB00BMHXDJ55 | 14/Dec/2020 | Suspended | 15/Nov/2025 |
| JEFFERIES GMBH | Series 2024-01-01 - Issue of €300,000,000 Floating Rate Guaranteed Secured Notes - GEM | XS2863580473 | 22/Jul/2024 | Listed | 22/Jul/2026 |
| JFIN CLO 2015 LTD. | USD 10,000,000 Class A-1B-R Senior Secured Floating Rate Notes Due 2026 (144A) - GEM | US46617YAM57 | 10/Jan/2018 | Listed | 15/Mar/2026 |
| JFIN CLO 2015-II LTD | USD 39000000 Subordinated Notes due 2026 - GEM | USG5139MAB30 | 12/Nov/2015 | Listed | 19/Oct/2026 |
| JFIN CLO 2017 LTD | U.S.$236,895,821 Class A-1-R Senior Secured Floating Rate Notes due 2029 (144A) - GEM | US03755FAC14 | 12/Apr/2021 | Listed | 24/Apr/2029 |
| JFIN CLO 2017 LTD | U.S.$236,895,821 Class A-1-R Senior Secured Floating Rate Notes due 2029 (Reg S) - GEM | USG0477DAB40 | 12/Apr/2021 | Listed | 24/Apr/2029 |
| JFIN CLO 2017 LTD | USD 13250000 Senior Subordinated Notes due 2029 - GEM | USG5140CAB21 | 06/Mar/2017 | Listed | 24/Apr/2029 |
| JFIN CLO 2017 LTD | USD 23625000 Class D Secured Deferrable Floating Rate Notes due 2029 - GEM | USG5140FAE90 | 06/Mar/2017 | Listed | 24/Apr/2029 |
| JFIN CLO 2017 LTD | USD 23625000 Class E Secured Deferrable Floating Rate Notes due 2029 - GEM | USG5140CAA48 | 06/Mar/2017 | Listed | 24/Apr/2029 |
| JFIN CLO 2017 LTD | USD 26600000 Junior Subordinated Notes due 2029 - GEM | USG5140CAC04 | 06/Mar/2017 | Listed | 24/Apr/2029 |
| JMP CREDIT ADVISORS CLO IV LTD. | Class A-R Senior Secured Floating Rate Notes due 2029 (144A) - GEM | US46647YAL11 | 10/Sep/2019 | Listed | 17/Jul/2029 |
| JMP CREDIT ADVISORS CLO IV LTD. | Class A-R Senior Secured Floating Rate Notes due 2029 (Reg S) - GEM | USG55021AF95 | 10/Sep/2019 | Listed | 17/Jul/2029 |
| JMP CREDIT ADVISORS CLO IV LTD. | USD 10,717,500 Senior Subordinated Notes due 2029 - GEM | USG55023AA64 | 21/Jul/2017 | Listed | 17/Jul/2029 |
| JMP CREDIT ADVISORS CLO IV LTD. | USD 22,500,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG55021AE21 | 21/Jul/2017 | Listed | 17/Jul/2029 |
| JMP CREDIT ADVISORS CLO IV LTD. | USD 24,750,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG55021AD48 | 21/Jul/2017 | Listed | 17/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JMP CREDIT ADVISORS CLO IV LTD. | USD 27,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG55021AC64 | 21/Jul/2017 | Listed | 17/Jul/2029 |
| JMP CREDIT ADVISORS CLO IV LTD. | USD 32,152,500 Junior Subordinated Notes due 2029 - GEM | USG55023AB48 | 21/Jul/2017 | Listed | 17/Jul/2029 |
| JMP CREDIT ADVISORS CLO IV LTD. | USD 54,000,000 Class B Senior Secured Floating Rate Notes due 2029 - GEM | USG55021AB81 | 21/Jul/2017 | Listed | 17/Jul/2029 |
| JOINT STOCK COMPANY BANK OF GEORGIA | US$300,000,000 9.5% Perpetual Subordinated Callable Additional Tier 1 Capital Notes - GEM | XS2801343414 | 16/Apr/2024 | Listed | |
| JOINT STOCK COMPANY SILKNET | U.S.$300,000,000 8.375 per cent. Notes due 2027 - 144A - GEM | US47972FAA93 | 31/Jan/2022 | Listed | 31/Jul/2027 |
| JOINT STOCK COMPANY SILKNET | U.S.$300,000,000 8.375 per cent. Notes due 2027 - RegS - GEM | XS2436858349 | 31/Jan/2022 | Listed | 31/Jan/2027 |
| JP MORGAN CHASE AND CO. | Series 2014-13561 - Issue of USD 20,000,000 Callable Fixed Rate and CMS Spread Note due 20 August 2030 (the "Securities" or the "Notes") - GEM | XS1163271809 | 20/Aug/2015 | Listed | 20/Aug/2030 |
| JP MORGAN CHASE AND CO. | 2014-13212 - Issue of USD 80,000,000 30 Year Callable Zero-Coupon Note, due 29 July 2045 - GEM | XS1163310714 | 29/Jul/2015 | Listed | 29/Jul/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-12154 - Issue of USD 30,000,000 40 Year Callable Zero-Coupon Note, due 17 June 2055 - GEM | XS1163424648 | 17/Jun/2015 | Listed | 17/Jun/2055 |
| JP MORGAN CHASE AND CO. | Series 2013-13322 - Issue of USD 20000000 30 Year USD Callable Zero-Coupon Notes, due February 2044 (the Securities) - GEM | XS0977498921 | 20/Feb/2014 | Listed | 20/Feb/2044 |
| JP MORGAN CHASE AND CO. | Series 2013-13472 - Issue of USD 30000000 30 Year USD Callable Zeri-Coupon Note due February 2044 - GEM | XS0977473189 | 27/Feb/2014 | Listed | 27/Feb/2044 |
| JP MORGAN CHASE AND CO. | Series 2013-14733 - USD 100000000 30 Year USD Callable Zero-Coupon Note due April 2044 (the Securities) - GEM | XS0978711322 | 29/Apr/2014 | Listed | 29/Apr/2044 |
| JP MORGAN CHASE AND CO. | Series 2014 - 23842 - Issue of USD 30000000 40-Year Callable Zero-Coupon Note due 21 June 2056 - GEM | XS1239361162 | 21/Jun/2016 | Listed | 21/Jun/2056 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2014-10028 - Issue of USD 30000000 30 Year USD Callable Zero-Coupon Note, due 24 March 2055 (the Securities or Notes) - GEM | XS1162843830 | 24/Mar/2015 | Listed | 24/Mar/2055 |
| JP MORGAN CHASE AND CO. | Series 2014-10075 - Issue of USD 36000000 30 Year USD Callable Zero-Coupon Note due 24 March 2045 (the Securities or Notes) - GEM | XS1162834920 | 24/Mar/2015 | Listed | 24/Mar/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-11935 - Issue of USD 50,000,000 30 Year Callable Zero-Coupon Note, due 09 June 2045 - GEM | XS1163458620 | 09/Jun/2015 | Listed | 09/Jun/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-12246 - Issue of USD 20,000,000 30 Year Callable Zero-Coupon Note due 23 June 2045 (the Securities or the Notes) - GEM | XS1163402321 | 23/Jun/2015 | Listed | 23/Jun/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-12294 - Issue of AUD 35,000,000 30 Year Callable Zero-Coupon Note due 18 June 2045 - GEM | XS1163397653 | 18/Jun/2015 | Listed | 18/Jun/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-12308 - Issue of USD 30,000,000 30 Year Callable Zero-Coupon Note due 18 June 2045 - GEM | XS1163396259 | 18/Jun/2015 | Listed | 18/Jun/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-13221 - Issue of USD 20,000,000 30 Year Callable Zero-Coupon Note due 29 July 2045 - GEM | XS1163305987 | 29/Jul/2015 | Listed | 29/Jul/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-13225 - Issue of USD 25,000,000 30 Year Callable Zero-Coupon Note, due 29 July 2045 - GEM | XS1163305391 | 29/Jul/2015 | Listed | 29/Jul/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-13278 - Issue USD 25,000,000 30 Year Callable Zero-Coupon Note, due 04 August 2045 (the "Securities" or the "Notes") - GEM | XS1163298083 | 04/Aug/2015 | Listed | 04/Aug/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-13388 - Issue of USD $9,000,000 Fixed Rate and Floating Rate Notes due August 2035 (the “Securities” or the “Notes”) - GEM | XS1163291401 | 03/Aug/2015 | Listed | 03/Aug/2035 |
| JP MORGAN CHASE AND CO. | Series 2014-13545 - Issue of USD 25,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 19 August 2025 the Securities or the Notes - GEM | XS1163273177 | 19/Aug/2015 | Listed | 19/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2014-13560 - Issue of USD 50,000,000 Callable Fixed Rate and CMS Spread Note due 20 August 2030 (the "Securities" or the"Notes") - GEM | XS1163268847 | 20/Aug/2015 | Listed | 20/Aug/2030 |
| JP MORGAN CHASE AND CO. | Series 2014-13568 - Issue of USD 30,000,000 20 Year Callable Zero-Coupon Note due 28 August 2035 - GEM | XS1163270405 | 28/Aug/2015 | Listed | 28/Aug/2035 |
| JP MORGAN CHASE AND CO. | Series 2014-13600 - Issue of USD 17,000,000 15 Year Callable Fixed Rate and CMS Spread Note due August 2030 (the "Securities" or the "Notes") - GEM | XS1163266395 | 21/Aug/2015 | Listed | 21/Aug/2030 |
| JP MORGAN CHASE AND CO. | Series 2014-13604 - Issue of USD 30,000,000 30 Year Callable Zero-Coupon Note, due 24 August 2045 - GEM | XS1163268334 | 24/Aug/2015 | Listed | 24/Aug/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-13671 - Issue of USD 25,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Note due 27 August 2025 (the "Securities" or the "Notes") - GEM | XS1163258533 | 27/Aug/2015 | Listed | 27/Aug/2025 |
| JP MORGAN CHASE AND CO. | Series 2014-20028 - Issue of USD15,000,000 15 Year Callable Libor Range Accrual Note due 18 September 2030 (the "Securities" or the "Notes") - GEM | XS1237902272 | 18/Sep/2015 | Listed | 18/Sep/2030 |
| JP MORGAN CHASE AND CO. | Series 2014-20493 - Issue of USD 30000000 30 Year Callable Zero-Coupon Note, due November 03, 2045 (the "Securities" or the "Notes") - GEM | XS1237845703 | 03/Nov/2015 | Listed | 03/Nov/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-20512 - Issue of USD 100000000 30 Year Callable Zero-Coupon Note, due November 4, 2045 - GEM | XS1237842940 | 04/Nov/2015 | Listed | 04/Nov/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-20685 - Issue of USD 30000000 30 Year Callable Zero-Coupon Note due 16 November 2045 - GEM | XS1237824294 | 16/Nov/2015 | Listed | 16/Nov/2045 |
| JP MORGAN CHASE AND CO. | Series 2014-21594 - Issue of USD 30000000 30 Year Callable Zero-Coupon Note due 2nd February 2046 (the "Securities") - GEM | XS1237725392 | 02/Feb/2016 | Listed | 02/Feb/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2014-21595 - Issue of USD 20000000 40 Year Callable Zero-Coupon Note due 2nd February 2056 (the "Securities") - GEM | XS1237722373 | 02/Feb/2016 | Listed | 02/Feb/2056 |
| JP MORGAN CHASE AND CO. | Series 2014-21612 - Issue of USD 20000000 40 Year Callable Zero-Coupon Note, due 4th February 2056 - GEM | XS1237723348 | 16/Feb/2016 | Listed | 04/Feb/2056 |
| JP MORGAN CHASE AND CO. | Series 2014-21689 - Issue of USD 30,000,000 30 Year Callable Zero-Coupon Note, due 16 February 2046 (the "Securities") - GEM | XS1237713117 | 16/Feb/2016 | Listed | 16/Feb/2046 |
| JP MORGAN CHASE AND CO. | Series 2014-22055 - Issue of USD 80000000 30 Year Callable Zero-Coupon Note due 18th March 2046 - GEM | XS1237674467 | 18/Mar/2016 | Listed | 18/Mar/2046 |
| JP MORGAN CHASE AND CO. | Series 2014-22110 - Issue of USD 1000000 30 Year Callable Zero-Coupon Note due 21st March 2046 - GEM | XS1237669624 | 22/Mar/2016 | Listed | 21/Mar/2046 |
| JP MORGAN CHASE AND CO. | Series 2014-22111 - Issue of USD 40000000 30 Year Callable Zero-Coupon Note, due 21st March 2046 - GEM | XS1237667768 | 22/Mar/2016 | Listed | 21/Mar/2046 |
| JP MORGAN CHASE AND CO. | Series 2014-23190 - Issue of USD 30,000,000 30-Year Callable Zero-Coupon Note, due 25 May 2046 - GEM | XS1239458752 | 25/May/2016 | Listed | 25/May/2046 |
| JP MORGAN CHASE AND CO. | Series 2014-23571 - Issue of USD 100000000 30-Year Callable Fixed Coupon Note, due 13 June 2046 - GEM | XS1239426635 | 14/Jun/2016 | Listed | 13/Jun/2046 |
| JP MORGAN CHASE AND CO. | Series 2014-23779 - Issue of USD 50,000,000 30-Year Callable Fixed Coupon Note, due 17 June 2046 (the "Security" or the "Note") - GEM | XS1239364851 | 17/Jun/2016 | Listed | 17/Jun/2046 |
| JP MORGAN CHASE AND CO. | Series 2014-23841 - Issue of AUD 35000000 30-Year Callable Zero Coupon Note, due 23 June 2046 (the "Security" or the "Note") - GEM | XS1239361246 | 24/Jun/2016 | Listed | 23/Jun/2046 |
| JP MORGAN CHASE AND CO. | Series 2014-610 - Issue of USD 30000000 30 Year USD Callable Zero-Coupon Note due June 2044 - GEM | XS1052080493 | 20/Jun/2014 | Listed | 20/Jun/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2014-9992 - Issue of USD 50000000 30 Year USD Callable Zero-Coupon Note, due 24 March 2045 (the Securities or Notes) - GEM | XS1162843327 | 24/Mar/2015 | Listed | 24/Mar/2045 |
| JP MORGAN CHASE AND CO. | Series 2016- 2532 - Issue of USD 100,000,000 30 Year Callable Zero-Coupon Note, due 22 September 2046 - GEM | XS1447997807 | 22/Sep/2016 | Listed | 22/Sep/2046 |
| JP MORGAN CHASE AND CO. | Series 2016- 3630 - Issue of USD 150,000,000 30 Year Callable Zero-Coupon Note, due 28 October 2046 - GEM | XS1447865566 | 28/Oct/2016 | Listed | 28/Oct/2046 |
| JP MORGAN CHASE AND CO. | Series 2016-10052 - AUD 18,000,000 15-Year Callable Zero Coupon Notes, due 24 January 2037 - GEM | XS1450783268 | 25/Jan/2022 | Listed | 24/Jan/2037 |
| JP MORGAN CHASE AND CO. | Series 2016-10070 - AUD 20,000,000 7-Year Callable Fixed Coupon Notes, due 28 January 2029 - GEM | XS1450781304 | 31/Jan/2022 | Listed | 28/Jan/2029 |
| JP MORGAN CHASE AND CO. | Series 2016-10080 - AUD 10,000,000 8-Year Callable Fixed Coupon Notes, due 28 January 2030 - GEM | XS1450778854 | 31/Jan/2022 | Listed | 28/Jan/2030 |
| JP MORGAN CHASE AND CO. | Series 2016-10088 - ZAR 200,000,000 7-Year Callable Fixed Coupon Notes, due 07 February 2029 - GEM | XS1450774945 | 10/Feb/2022 | Listed | 07/Feb/2029 |
| JP MORGAN CHASE AND CO. | Series 2016-10121 - ZAR 300,000,000 7-Year Callable Fixed Coupon Notes, due 16 February 2029 - GEM | XS1450773202 | 18/Feb/2022 | Listed | 16/Feb/2029 |
| JP MORGAN CHASE AND CO. | Series 2016-10135 - AUD 13,000,000 20-Year Callable Fixed Coupon Notes, due 18 February 2042 - GEM | XS1450771099 | 21/Feb/2022 | Listed | 18/Feb/2042 |
| JP MORGAN CHASE AND CO. | Series 2016-10158 - AUD 22,000,000 7-Year Callable Floating Coupon Notes, due 28 February 2029 - GEM | XS1450769788 | 03/Mar/2022 | Listed | 28/Feb/2029 |
| JP MORGAN CHASE AND CO. | Series 2016-10313 - Issue of EUR 15,000,000 10-Year Callable Zero Coupon Notes, due 3 May 2032 - GEM | XS1450761967 | 05/May/2022 | Listed | 03/May/2032 |
| JP MORGAN CHASE AND CO. | Series 2016-10407 - EUR 8,000,000 10-Year Callable Zero Coupon Notes, due 8 June 2032 - GEM | XS1450746497 | 09/Jun/2022 | Listed | 08/Jun/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2016-10472 - AUD 25,000,000 15-Year Callable Zero Coupon Notes, due 23 June 2037 - GEM | XS1450741001 | 27/Jun/2022 | Listed | 23/Jun/2037 |
| JP MORGAN CHASE AND CO. | Series 2016-10729 - EUR 10,000,000 15-Year Multi Callable Zero Coupon Notes, due 8 September 2037 - GEM | XS1450709610 | 14/Sep/2022 | Listed | 08/Sep/2037 |
| JP MORGAN CHASE AND CO. | Series 2016-1096 - Issue of USD 20000000 40 Year Callable Zero-Coupon Note due 3 August 2056 - GEM | XS1446679729 | 03/Aug/2016 | Listed | 03/Aug/2056 |
| JP MORGAN CHASE AND CO. | Series 2016-10981 - Issue of AUD 20,000,000 15-Year Callable Fixed Coupon Note, due 25 January 2038 - GEM | XS1449850368 | 01/Feb/2023 | Listed | 25/Jan/2038 |
| JP MORGAN CHASE AND CO. | Series 2016-11025 - EUR 10,000,000 15-Year Callable Zero Coupon Notes, due 8 February 2038 - GEM | XS1449843157 | 10/Feb/2023 | Listed | 08/Feb/2038 |
| JP MORGAN CHASE AND CO. | Series 2016-11255 - AUD 30,000,000 12-Year Callable Zero Coupon Notes, due 27 April 2035 - GEM | XS1449816344 | 02/May/2023 | Listed | 27/Apr/2035 |
| JP MORGAN CHASE AND CO. | Series 2016-1343 - Issue of USD 70,000,000 30 Year Callable Zero-Coupon Note, due 15 August 2046 - GEM | XS1446650316 | 16/Aug/2016 | Listed | 15/Aug/2046 |
| JP MORGAN CHASE AND CO. | Series 2016-1567 - Issue of USD 40000000 30 Year Callable Zero-Coupon Note due 23 August 2046 - GEM | XS1446624741 | 24/Aug/2016 | Listed | 23/Aug/2046 |
| JP MORGAN CHASE AND CO. | Series 2016-1849 - Issue of USD 30000000 30 Year Callable Zero-Coupon Note due 30 August 2046 - GEM | XS1448071974 | 30/Aug/2016 | Listed | 30/Aug/2046 |
| JP MORGAN CHASE AND CO. | Series 2016-3545 - Issue of AUD 10,000,000 30-Year Callable Zero Coupon Note, due 28 October 2046 - GEM | XS1447877223 | 28/Oct/2016 | Listed | 28/Oct/2046 |
| JP MORGAN CHASE AND CO. | Series 2016-5583 - Issue of USD 10,000,000 30-Year Callable Zero Coupon Note, due 08th February 2047 (the "Security" or the "Note") - GEM | XS1447631570 | 09/Feb/2017 | Listed | 08/Feb/2047 |
| JP MORGAN CHASE AND CO. | Series 2016-5621 - Issue of USD 10,000,000 30-Year Callable Zero Coupon Note, due 09th February 2047 (the "Security" or the "Note") - GEM | XS1447626653 | 09/Feb/2017 | Listed | 09/Feb/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2016-5821 - Issue of AUD 20,000,000 30-Year Callable Zero Coupon Note, due 21st February 2047 (the "Security" or the "Note20 - GEM | XS1447604338 | 22/Feb/2017 | Listed | 21/Feb/2047 |
| JP MORGAN CHASE AND CO. | Series 2016-5980 - Issue of USD 10,000,000 30 Year Callable Zero CouponNote, due 23rd February 2047 (the "Security" or the "Note") - GEM | XS1451229535 | 23/Feb/2017 | Listed | 23/Feb/2047 |
| JP MORGAN CHASE AND CO. | Series 2016-6146 - Issue of USD 10,000,000 30 Year Callable Zero Coupon Note, due 22nd February 2047 (the "Security" or the "Note") - GEM | XS1451223769 | 22/Feb/2017 | Listed | 22/Feb/2047 |
| JP MORGAN CHASE AND CO. | Series 2016-6290 - Issue of USD 10,000,000 30-Year Callable Zero Coupon Note, due 02nd March 2047 (the 2Security" or the "Note) - GEM | XS1451200635 | 02/Mar/2017 | Listed | 02/Mar/2047 |
| JP MORGAN CHASE AND CO. | Series 2016-6447 - Issue of USD 50,000,000 30-Year Callable Zero Coupon Note, due 22 June 2047 - GEM | XS1451180779 | 23/Jun/2017 | Listed | 22/Jun/2047 |
| JP MORGAN CHASE AND CO. | Series 2016-6589 - Issue of SEK 555,000,000 20-Year Fixed Coupon Note due 20 September 2037 - GEM | XS1451175423 | 30/Jan/2018 | Listed | 20/Sep/2037 |
| JP MORGAN CHASE AND CO. | Series 2016-6677 - Issue of USD 80,000,000 30-Year Callable Zero Coupon Note, due 7 November 2047 - GEM | XS1451164146 | 09/Nov/2017 | Listed | 07/Nov/2047 |
| JP MORGAN CHASE AND CO. | Series 2016-6763 - Issue of USD 50,000,000 30-Year Callable Zero Coupon Note, due 15 December 2047 - GEM | XS1451154857 | 18/Dec/2017 | Listed | 15/Dec/2047 |
| JP MORGAN CHASE AND CO. | Series 2016-6861 - Issue of USD 40,000,000 30-Year Callable Zero Coupon Note due February 2048 - GEM | XS1451145277 | 01/Feb/2018 | Listed | 01/Feb/2048 |
| JP MORGAN CHASE AND CO. | Series 2016-6901 - Issue of EUR 45,000,000 30-Year Callable Fixed Coupon Note, due February 2048 - GEM | XS1451134743 | 17/Aug/2020 | Listed | 07/Feb/2048 |
| JP MORGAN CHASE AND CO. | Series 2016-6935 - Issue of EUR 20,000,000 20-Year Fixed Coupon Note, due March 2038 - GEM | XS1451135633 | 17/Aug/2020 | Listed | 07/Mar/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2016-6975 - Issue of AUD 20,000,000 30-Year Callable Zero Coupon Note, due March 2048 - GEM | XS1451135047 | 17/Aug/2020 | Listed | 21/Mar/2048 |
| JP MORGAN CHASE AND CO. | Series 2016-7026 - Issue of AUD 19,000,000 30-Year Callable Zero Coupon Note, due April 2048 - GEM | XS1451129313 | 17/Aug/2020 | Listed | 26/Apr/2048 |
| JP MORGAN CHASE AND CO. | Series 2016-7054 - Issue of AUD 22,000,000 30-Year Callable Zero Coupon Note, due May 2048 - GEM | XS1451118209 | 17/Aug/2020 | Listed | 15/May/2048 |
| JP MORGAN CHASE AND CO. | Series 2016-7147 - Issue of AUD 38,000,000 30-Year Callable Zero Coupon Note, due 01st August 2048 - GEM | XS1451108234 | 17/Sep/2018 | Listed | 01/Aug/2048 |
| JP MORGAN CHASE AND CO. | Series 2016-7162 - Issue of EUR 17,000,000 30-Year Callable Fixed Coupon Note, due 31st July 2048 - GEM | XS1451107004 | 17/Sep/2018 | Listed | 31/Jul/2048 |
| JP MORGAN CHASE AND CO. | Series 2016-7335 - Issue of AUD 15,000,000 30-Year Callable Zero Coupon Note, due 01 November 2048 - GEM | XS1451088022 | 05/Nov/2018 | Listed | 01/Nov/2048 |
| JP MORGAN CHASE AND CO. | Series 2016-7366 - Issue of SEK 120,000,000 10-Year Fixed Coupon Notes, due 20 November 2028 - GEM | XS1451085515 | 22/Nov/2018 | Listed | 20/Nov/2028 |
| JP MORGAN CHASE AND CO. | Series 2016-7402 - Issue of AUD 20,000,000 20-Year Callable Zero Coupon Note, due 20 December 2038 - GEM | XS1451081878 | 24/Dec/2018 | Listed | 20/Dec/2038 |
| JP MORGAN CHASE AND CO. | Series 2016-7408 - Issue of EUR 12,000,000 10-Year Fixed Coupon Note due 21 December 2028 - GEM | XS1451081282 | 24/Dec/2018 | Listed | 21/Dec/2028 |
| JP MORGAN CHASE AND CO. | Series 2016-7444 - Issue of AUD 20,000,000 30-Year Callable Zero Coupon Note, due 30 January 2049 - GEM | XS1451077413 | 31/Jan/2019 | Listed | 30/Jan/2049 |
| JP MORGAN CHASE AND CO. | Series 2016-7470 - Issue of AUD 13,000,000 15-Year Fixed Coupon Notes, due 31 January 2034 - GEM | XS1451070830 | 31/Jan/2019 | Listed | 31/Jan/2034 |
| JP MORGAN CHASE AND CO. | Series 2016-7471 - Issue of EUR 35,000,000 30-Year Callable Fixed Coupon Note due 30 January 2049 - GEM | XS1451075557 | 31/Jan/2019 | Listed | 30/Jan/2049 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2016-7520 - Issue of AUD 25,000,000 10-Year Callable Fixed Coupon Notes due 22 February 2029 - GEM | XS1451074238 | 22/Feb/2019 | Listed | 22/Feb/2029 |
| JP MORGAN CHASE AND CO. | Series 2016-7521 - Issue of EUR 10,000,000 30-Year Callable Zero Coupon Note, due 01 March 2049 - GEM | XS1451066135 | 05/Mar/2019 | Listed | 01/Mar/2049 |
| JP MORGAN CHASE AND CO. | Series 2016-7526 - Issue of EUR 15,000,000 15-Year Callable Fixed Coupon Note, due 26 February 2034 - GEM | XS1451073859 | 28/Feb/2019 | Listed | 26/Feb/2034 |
| JP MORGAN CHASE AND CO. | Series 2016-7750 - Issue of EUR EUR 40,000,000 21-Year Callable Fixed Coupon Note, due 26 April 2040 - GEM | XS1451046376 | 26/Apr/2019 | Listed | 26/Apr/2040 |
| JP MORGAN CHASE AND CO. | Series 2016-7768 - Issue of AUD 12,000,000 15-Year Zero Coupon Notes, due 1 May 2034 - GEM | XS1451045139 | 01/May/2019 | Listed | 01/May/2034 |
| JP MORGAN CHASE AND CO. | Series 2016-7809 - Issue of EUR 20,000,000 20-Year Callable Fixed Coupon Note due 29 May 2039 - GEM | XS1451038514 | 30/May/2019 | Listed | 29/May/2039 |
| JP MORGAN CHASE AND CO. | Series 2016-7837 - USD 100,000,000 40-Year Callable Zero Coupon Note, due June 2059 - GEM | XS1451035924 | 20/Jun/2019 | Listed | 19/Jun/2059 |
| JP MORGAN CHASE AND CO. | Series 2016-8050 - EUR 15,000,000 20-Year Callable Fixed Coupon Note, due August 2039 - GEM | XS1451012550 | 26/Aug/2019 | Listed | 22/Aug/2039 |
| JP MORGAN CHASE AND CO. | Series 2016-8062 - AUD 13,000,000 10-Year Callable Zero Coupon Notes, due August 2029 - GEM | XS1451011230 | 29/Aug/2019 | Listed | 27/Aug/2029 |
| JP MORGAN CHASE AND CO. | Series 2016-8063 - USD 20,000,000 30-Year Callable Zero Coupon Note, due August 2049 - GEM | XS1451006404 | 03/Sep/2019 | Listed | 30/Aug/2049 |
| JP MORGAN CHASE AND CO. | Series 2016-8066 - AUD 40,000,000 30-Year Callable Zero Coupon Note, due September 2049 - GEM | XS1451006156 | 04/Sep/2019 | Listed | 04/Sep/2049 |
| JP MORGAN CHASE AND CO. | Series 2016-8094 - AUD 24,000,000 30-Year Callable Zero Coupon Note, due September 2049 - GEM | XS1451009259 | 10/Sep/2019 | Listed | 09/Sep/2049 |
| JP MORGAN CHASE AND CO. | Series 2016-8100 - AUD 14,000,000 15-Year Callable Fixed Coupon Note, due September 2034 - GEM | XS1451008525 | 12/Sep/2019 | Listed | 11/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2016-8103 - AUD 12,000,000 15-Year Callable Zero Coupon Notes, due September 2034 - GEM | XS1451008285 | 18/Sep/2019 | Listed | 17/Sep/2034 |
| JP MORGAN CHASE AND CO. | Series 2016-8115 - USD 10,000,000 40-Year Callable Zero Coupon Notes, due September 2059 - GEM | XS1451006826 | 22/Oct/2019 | Listed | 20/Sep/2059 |
| JP MORGAN CHASE AND CO. | Series 2016-8121 - USD 35,000,000 40-Year Callable Zero Coupon Notes, due September 2059 - GEM | XS1451006230 | 22/Oct/2019 | Listed | 23/Sep/2059 |
| JP MORGAN CHASE AND CO. | Series 2016-8123 - USD 60,000,000 40-Year Callable Zero Coupon Notes, due September 2059 - GEM | XS1451000209 | 22/Oct/2019 | Listed | 23/Sep/2059 |
| JP MORGAN CHASE AND CO. | Series 2016-8130 - AUD 14,000,000 15-Year Callable Fixed Coupon Note, due September 2034 - GEM | XS1451005422 | 25/Sep/2019 | Listed | 23/Sep/2034 |
| JP MORGAN CHASE AND CO. | Series 2016-8151 - USD 50,000,000 40-Year Callable Zero Coupon Note, due October 2059 - GEM | XS1451003211 | 16/Oct/2019 | Listed | 16/Oct/2059 |
| JP MORGAN CHASE AND CO. | Series 2016-8257 - Issue of AUD 12,000,000 10-Year Callable Zero Coupon Notes, due 25 October 2029 - GEM | XS1450990640 | 01/Nov/2019 | Listed | 25/Oct/2029 |
| JP MORGAN CHASE AND CO. | Series 2016-8260 - USD 50,000,000 40-Year Callable Zero Coupon Note, due 30 October 2059 - GEM | XS1450990483 | 31/Oct/2019 | Listed | 30/Oct/2059 |
| JP MORGAN CHASE AND CO. | Series 2016-8261 - AUD 14,000,000 15-Year Callable Fixed Coupon Note, due 28 October 2034 - GEM | XS1450983603 | 30/Oct/2019 | Listed | 28/Oct/2034 |
| JP MORGAN CHASE AND CO. | Series 2016-8262 - USD 50,000,000 30-Year Callable Zero Coupon Note, due 30 October 2049 - GEM | XS1450989048 | 31/Oct/2019 | Listed | 30/Oct/2049 |
| JP MORGAN CHASE AND CO. | Series 2016-8268 - Issue of USD 50,000,000 40-Year Callable Zero Coupon Note, due 30 October 2059 - GEM | XS1450988313 | 31/Oct/2019 | Listed | 30/Oct/2059 |
| JP MORGAN CHASE AND CO. | Series 2016-8270 - AUD 16,000,000 30-Year Callable Zero Coupon Note, due 24 October 2049 - GEM | XS1450982894 | 25/Oct/2019 | Listed | 20/Oct/2049 |
| JP MORGAN CHASE AND CO. | Series 2016-8271 - EUR 8,000,000 15-Year Callable Fixed Coupon Note, due 29 October 2034 - GEM | XS1450988073 | 31/Oct/2019 | Listed | 29/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2016-8285 - USD 40,000,000 40-Year Callable Zero Coupon Note, due November 2059 - GEM | XS1450981730 | 04/Nov/2019 | Listed | 01/Nov/2059 |
| JP MORGAN CHASE AND CO. | Series 2016-8296 - USD 25,000,000 40-Year Callable Zero Coupon Note, due 12 November 2059 - GEM | XS1450986614 | 13/Nov/2019 | Listed | 12/Nov/2059 |
| JP MORGAN CHASE AND CO. | Series 2016-8325 - AUD 30,000,000 30-Year Callable Zero Coupon Note, due 11 November 2049 - GEM | XS1450983272 | 12/Nov/2019 | Listed | 11/Nov/2049 |
| JP MORGAN CHASE AND CO. | Series 2016-8340 - USD 30,000,000 40-Year Callable Zero Coupon Note, due 14 November 2059 - GEM | XS1450982035 | 18/Nov/2019 | Listed | 14/Nov/2059 |
| JP MORGAN CHASE AND CO. | Series 2016-8356 - USD 20,000,000 15-Year Callable Fixed Coupon Note, due 20 November 2034 - GEM | XS1450976573 | 21/Nov/2019 | Listed | 20/Nov/2034 |
| JP MORGAN CHASE AND CO. | Series 2016-8357 - AUD 25,000,000 15-Year Callable Fixed Coupon Note, due 20 November 2034 - GEM | XS1450975336 | 21/Nov/2019 | Listed | 20/Nov/2034 |
| JP MORGAN CHASE AND CO. | Series 2016-8572 - Issue of USD 30,000,000 40-Year Callable Zero Coupon Note, due 12 February 2060 - GEM | XS1450953101 | 13/Feb/2020 | Listed | 12/Feb/2060 |
| JP MORGAN CHASE AND CO. | Series 2016-8575 - Issue of AUD 38,000,000 10-Year Callable Zero Coupon Note, due 22 January 2030 - GEM | XS1450952806 | 23/Jan/2020 | Listed | 22/Jan/2030 |
| JP MORGAN CHASE AND CO. | Series 2016-8584 - Issue of AUD 50,000,000 15-Year Callable Fixed Coupon Note, due 23 January 2035 - GEM | XS1450951741 | 24/Jan/2020 | Listed | 23/Jan/2035 |
| JP MORGAN CHASE AND CO. | Series 2016-8609 - Issue of AUD 14,000,000 15-Year Callable Fixed Coupon Note, due 31 January 2035 - GEM | XS1450949257 | 03/Feb/2020 | Listed | 31/Jan/2035 |
| JP MORGAN CHASE AND CO. | Series 2016-8659 - Issue of USD 50,000,000 40-Year Callable Zero Coupon Note, due 19 February 2060 - GEM | XS1450943136 | 20/Feb/2020 | Listed | 19/Feb/2060 |
| JP MORGAN CHASE AND CO. | Series 2016-8666 - USD 20,000,000 10-Year Callable Fixed Coupon Note, due 19 February 2030 - GEM | XS1450942914 | 20/Feb/2020 | Listed | 19/Feb/2030 |
| JP MORGAN CHASE AND CO. | Series 2016-8684 - AUD 85,000,000 30-Year Callable Zero Coupon Note, due 13 February 2050 - GEM | XS1450941270 | 14/Feb/2020 | Listed | 13/Feb/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2016-8688 - Issue of EUR 20,000,000 15-Year Callable Fixed Coupon Note, due 14 February 2035 - GEM | XS1450942328 | 14/Feb/2020 | Listed | 14/Feb/2035 |
| JP MORGAN CHASE AND CO. | Series 2016-8717 - Issue of EUR 9,500,000 15-Year Callable Zero Coupon Note, due 21 February 2035 - GEM | XS1450938482 | 21/Feb/2020 | Listed | 21/Feb/2035 |
| JP MORGAN CHASE AND CO. | Series 2016-8732 - Issue of AUD 27,000,000 30-Year Callable Zero Coupon Note, due 26 February 2050 - GEM | XS1450934812 | 27/Feb/2020 | Listed | 26/Feb/2050 |
| JP MORGAN CHASE AND CO. | Series 2016-8733 - Issue of EUR 30,000,000 15-Year Callable Fixed Coupon Note, due 26 February 2035 - GEM | XS1450934655 | 28/Feb/2020 | Listed | 26/Feb/2035 |
| JP MORGAN CHASE AND CO. | Series 2016-8753 - Issue of EUR 50,000,000 40-Year Callable Zero Coupon Notes, due 10 March 2060 - GEM | XS1450934499 | 10/Mar/2020 | Listed | 10/Mar/2060 |
| JP MORGAN CHASE AND CO. | Series 2016-8760 - Issue of AUD 29,000,000 30-Year Callable Zero Coupon Notes, due 4 March 2050 - GEM | XS1450931636 | 04/Mar/2020 | Listed | 04/Mar/2050 |
| JP MORGAN CHASE AND CO. | Series 2016-8770 - USD 80,000,000 40-Year Callable Zero Coupon Notes, due 12 March 2060 - GEM | XS1450931719 | 12/Mar/2020 | Listed | 12/Mar/2060 |
| JP MORGAN CHASE AND CO. | Series 2016-8790 - Issue of AUD 40,000,000 15-Year Callable Zero Coupon Notes, due 10 March 2035 - GEM | XS1450929069 | 10/Mar/2020 | Listed | 10/Mar/2035 |
| JP MORGAN CHASE AND CO. | Series 2016-8794 - Issue of EUR 33,000,000 30-Year Callable Zero Coupon Notes, due 10 March 2050 - GEM | XS1450928764 | 11/Mar/2020 | Listed | 10/Mar/2050 |
| JP MORGAN CHASE AND CO. | Series 2016-8890 - Issue of USD 60,000,000 40-Year Callable Zero Coupon Notes, due 30 April 2060 - GEM | XS1450910630 | 01/May/2020 | Listed | 30/Apr/2060 |
| JP MORGAN CHASE AND CO. | Series 2016-8898 - Issue of AUD 60,000,000 15-Year Fixed Coupon Note, due 7 May 2035 - GEM | XS1450915191 | 07/May/2020 | Listed | 07/May/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2016-8906 - Issue of USD 50,000,000 40-Year Callable Zero Coupon Notes, due 7 May 2060 - GEM | XS1450909202 | 07/May/2020 | Listed | 07/May/2060 |
| JP MORGAN CHASE AND CO. | Series 2016-8925 - Issue of USD 40,000,000 40-Year Callable Zero Coupon Notes, due 15 May 2060 - GEM | XS1450908493 | 15/May/2020 | Listed | 15/May/2060 |
| JP MORGAN CHASE AND CO. | Series 2016-8928 - Issue of USD 50,000,000 40-Year Callable Zero Coupon Notes, due 18 May 2060 - GEM | XS1450920357 | 18/May/2020 | Listed | 18/May/2060 |
| JP MORGAN CHASE AND CO. | Series 2016-8935 - Issue of USD 30,000,000 40-Year Callable Zero Coupon Notes, due 21 May 2060 - GEM | XS1450908907 | 21/May/2020 | Listed | 21/May/2060 |
| JP MORGAN CHASE AND CO. | Series 2016-8992 - Issue of USD 50,000,000 40-Year Callable Zero Coupon Notes, due 19 June 2060 - GEM | XS1450905630 | 19/Jun/2020 | Listed | 19/Jun/2060 |
| JP MORGAN CHASE AND CO. | Series 2016-9012 - Issue of AUD 50,000,000 15-Year Callable Zero Coupon Notes, due 17 June 2035 - GEM | XS1450912685 | 17/Jun/2020 | Listed | 17/Jun/2035 |
| JP MORGAN CHASE AND CO. | Series 2016-9014 - Issue of AUD 60,000,000 30-Year Callable Zero Coupon Notes, due 17 June 2050 (the "Securities" or the "Notes") - GEM | XS1450912412 | 17/Jun/2020 | Listed | 17/Jun/2050 |
| JP MORGAN CHASE AND CO. | Series 2016-9080 - USD 50,000,000 30-Year Fixed to Floating Coupon Note, due 29 July 2050 - GEM | XS1450894685 | 30/Jul/2020 | Listed | 29/Jul/2050 |
| JP MORGAN CHASE AND CO. | Series 2016-9097 - Issue of AUD 140,000,000 30-Year Callable Zero Coupon Notes, due 10 August 2050 - GEM | XS1450892713 | 11/Aug/2020 | Listed | 10/Aug/2050 |
| JP MORGAN CHASE AND CO. | Series 2016-9169 - Issue of AUD 55,000,000 15-Year Callable Fixed Coupon Note, due 1 September 2035 - GEM | XS1450891079 | 03/Sep/2020 | Listed | 01/Sep/2035 |
| JP MORGAN CHASE AND CO. | Series 2016-9173 - USD 50,000,000 30-Year Fixed to Floating Coupon Note, due 9 September 2050 - GEM | XS1450890345 | 11/Sep/2020 | Listed | 09/Sep/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2016-9267 - Issue of USD 40,000,000 15-Year Callable Fixed Coupon Note, due 22 October 2035 - GEM | XS1450878647 | 23/Oct/2020 | Listed | 22/Oct/2035 |
| JP MORGAN CHASE AND CO. | Series 2016-9277 - Issue of USD 40,000,000 15-Year Callable Fixed Coupon Note, due 28 October 2035 - GEM | XS1450869901 | 29/Oct/2020 | Listed | 28/Oct/2035 |
| JP MORGAN CHASE AND CO. | Series 2016-9444 - USD 120,000,000 40-Year Callable Zero Coupon Notes, due 4 February 2061 - GEM | XS1450858961 | 08/Feb/2021 | Listed | 04/Feb/2061 |
| JP MORGAN CHASE AND CO. | Series 2016-9461 - USD 40,000,000 15-Year Callable Fixed Coupon Note, due 2 February 2036 - GEM | XS1450854549 | 03/Feb/2021 | Listed | 02/Feb/2036 |
| JP MORGAN CHASE AND CO. | Series 2016-9496 - AUD 35,000,000 15-Year Callable Zero Coupon Notes, due 24 February 2046 - GEM | XS1450851529 | 26/Feb/2021 | Listed | 24/Feb/2046 |
| JP MORGAN CHASE AND CO. | Series 2016-9597 - AUD 12,000,000 15-Year Callable Zero Coupon Notes, due 26 April 2036 - GEM | XS1450835324 | 04/May/2021 | Listed | 26/Apr/2036 |
| JP MORGAN CHASE AND CO. | Series 2016-9605 - AUD 33,000,000 15-Year Callable Zero Coupon Notes, due 28 April 2036 - GEM | XS1450835084 | 04/May/2021 | Listed | 28/Apr/2036 |
| JP MORGAN CHASE AND CO. | Series 2016-9606 - USD 50,000,000 40-Year Callable Zero Coupon Notes, due 29 April 2061 - GEM | XS1450840753 | 04/May/2021 | Listed | 29/Apr/2061 |
| JP MORGAN CHASE AND CO. | Series 2016-9607 - AUD 27,000,000 20-Year Callable Zero Coupon Notes, due 29 April 2041 - GEM | XS1450834780 | 04/May/2021 | Listed | 29/Apr/2041 |
| JP MORGAN CHASE AND CO. | Series 2016-9608 - USD 30,000,000 30-Year Callable Zero Coupon Notes, due 29 April 2051 - GEM | XS1450840241 | 04/May/2021 | Listed | 29/Apr/2051 |
| JP MORGAN CHASE AND CO. | Series 2016-9612 - AUD 23,000,000 20-Year Callable Zero Coupon Notes, due 4 May 2041 - GEM | XS1450833543 | 06/May/2021 | Listed | 04/May/2041 |
| JP MORGAN CHASE AND CO. | Series 2016-9622 - AUD 12,000,000 15-Year Callable Zero Coupon Notes, due 13 May 2036 - GEM | XS1450837536 | 17/May/2021 | Listed | 13/May/2036 |
| JP MORGAN CHASE AND CO. | Series 2016-9634 - USD 10,000,000 30-Year Callable Zero Coupon Note, due May 2051 - GEM | XS1450834194 | 21/May/2021 | Listed | 20/May/2051 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JP MORGAN CHASE AND CO. | Series 2016-9639 - AUD 20,000,000 15-Year Callable Zero Coupon Note, due May 2036 - GEM | XS1450829517 | 24/May/2021 | Listed | 21/May/2036 |
| JP MORGAN CHASE AND CO. | Series 2016-9743 - AUD 70,000,000 25-Year Callable Zero Coupon Notes, due 28 July 2046 - GEM | XS1450829434 | 02/Aug/2021 | Listed | 28/Jul/2046 |
| JP MORGAN CHASE AND CO. | Series 2016-9778 - AUD 70,000,000 25-Year Callable Zero Coupon Notes, due 18 August 2046 - GEM | XS1450823825 | 30/Aug/2021 | Listed | 18/Aug/2046 |
| JP MORGAN CHASE AND CO. | Series 2016-9786 - USD 10,000,000 30-Year Callable Zero Coupon Notes, due 13 August 2051 - GEM | XS1450817181 | 17/Aug/2021 | Listed | 13/Aug/2051 |
| JP MORGAN CHASE AND CO. | Series 2016-9813 - USD 40,000,000 40-Year Callable Zero Coupon Notes, due 1 September 2061 - GEM | XS1450817264 | 03/Sep/2021 | Listed | 01/Sep/2061 |
| JP MORGAN CHASE AND CO. | Series 2016-9830 - USD 80,000,000 40-Year Callable Zero Coupon Notes, due 16 September 2061 - GEM | XS1450801698 | 20/Sep/2021 | Listed | 16/Sep/2061 |
| JP MORGAN CHASE AND CO. | Series 2016-9833 - USD 10,000,000 30-Year Callable Zero Coupon Notes, due 15 September 2051 - GEM | XS1450801342 | 16/Sep/2021 | Listed | 15/Sep/2051 |
| JP MORGAN CHASE AND CO. | Series 2016-9834 - USD 10,000,000 30-Year Callable Zero Coupon Notes, due 16 September 2051 - GEM | XS1450809329 | 20/Sep/2021 | Listed | 16/Sep/2051 |
| JP MORGAN CHASE AND CO. | Series 2016-9897 - AUD 70,000,000 20-Year Callable Zero Coupon Notes, due 3 November 2041 - GEM | XS1450794893 | 08/Nov/2021 | Listed | 03/Nov/2041 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | 2016-2968 - USD 100000000 Index Linked and Credit Linked Note linked to the S&P 500® Index, the USD 10-Year CMS Rate and the credit of the Republic of Korea, due September 2031 - GEM | XS1447940013 | 10/Jan/2017 | Listed | 30/Sep/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | 2016-3264 - USD 100000000 Index Linked and Credit Linked Note linked to the EURO STOXX 50® Index, the USD 5-Year CMS Rate, the USD 30-Year CMS, Rate and the credit of the Republic of Korea, due October 2031 - GEM | XS1447909950 | 04/Jan/2017 | Listed | 21/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | 2016-5979 - USD 10000000 Credit Linked Note linked to the U.S.Consumer Price Index, the 3 Month USD LIBOR the USD 5-Year CMS Rate the USD 30-Year CMS Rate and the credit of the Republic of Korea due February 2032 - GEM | XS1451237637 | 21/Mar/2017 | Listed | 17/Feb/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | 2016-6327 - USD 30000000 Credit Linked Note linked to the US Consumer Price Index the 3 Month USD LIBOR the USD 5Year CMS Rate the USD 30-Year CMS Rate +the credit of Republic of Korea due March 2032 - GEM | XS1451200809 | 18/May/2017 | Listed | 28/Mar/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | 2016-6530 - Issue of USD 40,000,000 20-Year Fixed Coupon Note, due 30 August 2037 - GEM | XS1451187196 | 31/Aug/2017 | Listed | 30/Aug/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | 2016-6534 - Issue of USD 30,000,000 20-Year Zero Coupon Note, due 05 September 2037 - GEM | XS1451174020 | 07/Sep/2017 | Listed | 05/Sep/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | 2016-6554 - Issue of USD 35,000,000 10Y USD Callable Fixed Coupon Note, due 31 August 2027 - GEM | XS1451182809 | 04/Sep/2017 | Listed | 31/Aug/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | 2016-6555 - Issue of USD 20,000,000 20-Year Fixed Coupon Note, due 31 August 2037 - GEM | XS1451172834 | 31/Aug/2017 | Listed | 31/Aug/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | 2016-6981 - Issue of AUD 12,000,000 8-Year Floating Rate Note linked to the AUD-BBR-BBSW with a Designated Maturity of 3 months, due March 2026 - GEM | XS1451134313 | 08/May/2018 | Listed | 29/Mar/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Sereis 2016-2370 - Issue of USD 70,000,000 15 Year Callable Zero-Coupon Note, due 13 September 2031 - GEM | XS1448016524 | 13/Sep/2016 | Listed | 13/Sep/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-11083 - Issue USD 50000000 Callable Fixed Coupon Note due 07 May 2030 the Securities or the Notes due - GEM | XS1163100230 | 07/May/2015 | Listed | 07/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-11425 - Issue of USD $40,000,000 Callable CMS and USD3M LIBOR and CMS Spread Dual Range Accrual Notes due May 2025 (the "Securities" or the "Notes") due May 20th, 2025 - GEM | XS1163510214 | 20/May/2015 | Listed | 20/May/2025 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-20141 - Issue of USD 20000000 15 Year Callable Zero-Coupon Note, due 23 September 2030 - GEM | XS1237883894 | 23/Sep/2015 | Listed | 23/Sep/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-20718 - Issue of USD 10000000 15 Year Callable Libor Range Accrual Note due November 17 2030 (the "Securities") - GEM | XS1237815383 | 17/Nov/2015 | Listed | 17/Nov/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-20719 - Issue of USD 10000000 Callable CMS Spread Range Accrual Notes due November 17, 2030 (the "Securities") - GEM | XS1237822595 | 17/Nov/2015 | Listed | 17/Nov/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-20922 - Issue of USD 25000000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 01st December 2025 - GEM | XS1237810079 | 01/Dec/2015 | Listed | 01/Dec/2025 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-21739 - Issue of U.S.$10,000,000 Callable CMS Spread Range Accrual Notes due19 February 2031 (the "Securities") - GEM | XS1237693921 | 22/Feb/2016 | Listed | 19/Feb/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-22095 - Issue of U.S.$20,000,000 Callable CMS Spread Range Accrual Note due 18 March 2031 (the "Securities") - GEM | XS1237668659 | 18/Mar/2016 | Listed | 18/Mar/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-22129 - Issue of USD 20000000 Callable CMS Spread Range Accrual Note due 22nd March 2031 (the "Securities") - GEM | XS1237666521 | 22/Mar/2016 | Listed | 22/Mar/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-22706 - Issue of USD 30,000,000 15 Year Callable Zero-Coupon Note, due 27 April 2031 - GEM | XS1239580985 | 27/Apr/2016 | Listed | 27/Apr/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-22717 - Issue of USD 10,000,000 15 Year Callable CMS Spread and USD 3M Libor Dual Range Accrual Note due 28 April 2031 (the "Securities) - GEM | XS1239577171 | 28/Apr/2016 | Listed | 28/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-22762 - Issue of USD 50,000,000 15 Year Callable Zero-Coupon Note, due 28 April 2031 - GEM | XS1239573691 | 28/Apr/2016 | Listed | 28/Apr/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-22766 - Issue of USD 50,000,000 15 Year Callable Zero-Coupon Note, due 4 May 2031 - GEM | XS1239578575 | 04/May/2016 | Listed | 04/May/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-22792 - Issue of USD 20000000 15 Year Callable Zero-Coupon Note due 06th May 2031 - GEM | XS1239570838 | 10/May/2016 | Listed | 06/May/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-23402 - Issue of USD 20000000 Callable CMS Spread Range Accrual Notes due 31 May 2031 - GEM | XS1239443994 | 31/May/2016 | Listed | 31/May/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-24295 - Issue of USD 20000000 Callable CMS Spread Range Accrual Notes due 30 June 2031 - GEM | XS1240093242 | 30/Jun/2016 | Listed | 30/Jun/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-4202 - Issue of USD 10,000,000 20 Year USD Callable Zero Coupon Note, due October 31 2034 - GEM | XS1052721971 | 31/Oct/2014 | Listed | 31/Oct/2034 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-5910 - Issue of U.S.$ 3,000,000 10-Year USD CMS Rate-linked Notes, due November 2024 (the "Securities") - GEM | XS1061499411 | 28/Nov/2014 | Listed | 28/Nov/2024 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-8996 - Issue of USD 10000000 Callable CMS and CMS Spread Dual Range Accrual Notes due February 2025 (the Securities or the Notes) - GEM | XS1162564287 | 17/Feb/2015 | Listed | 17/Feb/2025 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-9005 - USD 10,000,000 Callable Dual Range Accrual Credit-Linked Notes linked to the Credit of Bank of China Ltd due February 2025 - GEM | XS1162546896 | 31/Mar/2015 | Listed | 17/Feb/2025 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-9069 - USD 10,000,000 Callable Dual Range Accrual Credit-Linked Note linked to the Credit of Bank of America Corporation due February 2025 - GEM | XS1162551383 | 31/Mar/2015 | Listed | 24/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2014-9689 - Issue of USD 10000000 Callable CMS and CMS Spread Dual Range Accrual Notes due 17 March 2025 (the Securities or the Notes) - GEM | XS1162879511 | 17/Mar/2015 | Listed | 17/Mar/2025 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016 - 6486 - Issue of USD 100,000,000 10-Year Callable CMS and CMS Spread Dual Range Accrual Notes, due 9 th August 2027 - GEM | XS1451177049 | 11/Aug/2017 | Listed | 09/Aug/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10002 - USD 20,000,000 30-Year Callable Zero Coupon Notes, due 23 December 2051 - GEM | XS1450802316 | 23/Dec/2021 | Listed | 23/Dec/2051 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10119 - AUD 25,000,000 7-Year Callable Fixed Coupon Notes, due 22 February 2029 - GEM | XS1450787681 | 23/Feb/2022 | Listed | 22/Feb/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10192 - AUD 20,000,000 10-Year Callable Zero Coupon Notes, due 10 March 2032 - GEM | XS1450777450 | 11/Mar/2022 | Listed | 10/Mar/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10197 - Issue of AUD 20,000,000 7-Year Callable Fixed Coupon Notes, due 10 March 2029 - GEM | XS1450777294 | 11/Mar/2022 | Listed | 10/Mar/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10205 - AUD 30,000,000 7-Year Callable Fixed Coupon Notes, due 22 March 2029 - GEM | XS1450762189 | 23/Mar/2022 | Listed | 22/Mar/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10295 - AUD 50,000,000 15-Year Callable Zero Coupon Notes, due 28 April 2037 - GEM | XS1450757775 | 28/Apr/2022 | Listed | 28/Apr/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10316 - Issue of AUD 1,000,000 5-Year Callable Fixed Coupon Notes, due 10 May 2027 - GEM | XS1450751810 | 10/May/2022 | Listed | 10/May/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10424 - AUD 28,000,000 20-Year Callable Zero Coupon Notes, due 17 June 2042 - GEM | XS1450745093 | 20/Jun/2022 | Listed | 17/Jun/2042 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10485 - USD 50,000,000 5-Year Callable Fixed Coupon Notes, due 23 June 2027 - GEM | XS1450736423 | 27/Jun/2022 | Listed | 23/Jun/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10737 - USD 42,000,000 5-Year Callable Fixed Coupon Notes, due 15 September 2027 - GEM | XS1450709024 | 22/Sep/2022 | Listed | 15/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-10738 - Issue of USD 50,000,000 20-Year Callable Zero Coupon Notes, due 22 September 2042 - GEM | XS1450707911 | 11/Oct/2022 | Listed | 22/Sep/2042 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11538 - Issue of AUD 80,000,000 3-Year Fixed Coupon Notes, due 1 August 2026 - GEM | XS1449780300 | 03/Aug/2023 | Listed | 01/Aug/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11586 - USD 50,000,000 20-Year Callable Zero Coupon Notes, due 29 August 2043 - GEM | XS1449775722 | 29/Feb/2024 | Listed | 29/Aug/2043 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11940 - Issue of CNH 100,000,000 3-Year Callable Fixed Coupon Notes, due 1 February 2027 - GEM | XS1449689212 | 06/Feb/2024 | Listed | 01/Feb/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11941 - Issue of USD 10,000,000 15-Year Callable Fixed Coupon Notes, due 30 January 2039 ( - GEM | XS1449688594 | 26/Feb/2024 | Listed | 30/Jan/2039 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11942 - Issue of USD 1,000,000 2-Year Callable Fixed Coupon Notes, due 30 January 2025 - GEM | XS1449692430 | 26/Feb/2024 | Listed | 30/Jan/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11943 - Issue of USD 10,000,000 10-Year Callable Fixed Coupon Notes, due 30 January 2034 - GEM | XS1449688917 | 21/Feb/2024 | Listed | 30/Jan/2034 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11951 - Issue of USD 15,000,000 7-Year Callable Fixed Coupon Notes, due 31 January 2031 - GEM | XS1449691382 | 15/Mar/2024 | Listed | 31/Jan/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11959 - Issue of USD 15,000,000 7-Year Callable Fixed Coupon Notes, due 1 February 2031 (the "Securities" or the "Notes") - GEM | XS1449686622 | 12/Feb/2024 | Listed | 01/Feb/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11962 - USD 175,000,000 4 Year Floating Coupon Notes, due 22 February 2028 - GEM | XS1449686465 | 05/Mar/2024 | Listed | 22/Feb/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11967 - Issue of USD 100,000,000 5-Year Callable Fixed Coupon Notes, due 31 January 2029 (Series 2016-11967) - GEM | XS1449686549 | 12/Feb/2024 | Listed | 31/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11968 - Issue of USD 100,000,000 5-Year Callable Fixed Coupon Notes, due 31 January 2029 - GEM | XS1449686036 | 12/Feb/2024 | Listed | 31/Jan/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11969 - USD 100,000,000 2-Year Callable Floating Coupon Notes, due 6 February 2026 - GEM | XS1449689303 | 14/Mar/2024 | Listed | 06/Feb/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11971 - Issue of CNH 175,000,000 3-Year Callable Fixed Coupon Notes, due 5 February 2027 - GEM | XS1449685814 | 21/Feb/2024 | Listed | 05/Feb/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-11988 - AUD 70,000,000 5-Year Callable Fixed Coupon Notes, due 06 February 2029 - GEM | XS1449682985 | 27/Feb/2024 | Listed | 06/Feb/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-12003 - Issue of USD 50,000,000 20-Year Callable Zero Coupon Notes, due 22 February 2044 - GEM | XS1449681235 | 23/Feb/2024 | Listed | 22/Feb/2044 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-12007 - USD 25,000,000 2-Year Callable Fixed Coupon Notes, due 7 February 2026 - GEM | XS1449683017 | 14/Mar/2024 | Listed | 07/Feb/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-12022 - Issue of USD 75,000,000 2-Year Callable Fixed Coupon Notes, due 15 February 2026 - GEM | XS1449681318 | 26/Feb/2024 | Listed | 15/Feb/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-12035 - Issue of USD 15,000,000 15-Year Callable Zero Coupon Notes, due 27 February 2039 - GEM | XS1449681409 | 28/Feb/2024 | Listed | 27/Feb/2039 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-12043 - Issue of USD 10,000,000 10-Year Callable Fixed Coupon Notes, due 1 March 2034 - GEM | XS1449679171 | 01/Mar/2024 | Listed | 01/Mar/2034 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-12200 - USD 50,000,000 5-Year Callable Fixed Coupon Notes, due 29 April 2029 - GEM | XS1449662797 | 09/Jul/2024 | Listed | 29/Apr/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-12238 - USD 45,000,000 20-Year Callable Zero Coupon Notes, due 17 May 2044 - GEM | XS1449660239 | 02/Jul/2024 | Listed | 17/May/2044 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-12345 - USD 5,000,000 7-Year Callable Fixed Coupon Notes, due 18 June 203 - GEM | XS1449638904 | 09/Jul/2024 | Listed | 18/Jun/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-12544 - USD 15,000,000 15-Year Callable Zero Coupon Notes, due 30 August 2039 - GEM | XS1449625240 | 04/Sep/2024 | Listed | 30/Aug/2039 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-12573 - USD 15,000,000 15-Year Callable Zero Coupon Notes, due 18 September 2039 (the "Securities" or the "Notes") - GEM | XS1449622064 | 19/Sep/2024 | Listed | 18/Sep/2039 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-1552 - Issue of USD 30,000,000 20 Year Callable Zero-Coupon Note, due 16 August 2036 - GEM | XS1446639699 | 16/Aug/2016 | Listed | 16/Aug/2036 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-1558 - Issue of USD 30000000 15 Year Callable CMS and CMS Spread Dual Range Accrual Note due 17 August 2031 (the "Securities) - GEM | XS1446627843 | 17/Aug/2016 | Listed | 17/Aug/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-1608 - Issue of U.S.$50,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 24 August 2026 (the "Securities") - GEM | XS1446620244 | 24/Aug/2016 | Listed | 24/Aug/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-1824 - Issue of USD 40000000 15 Year Callable Zero-Coupon Note due 14 July 2031 - GEM | XS1446600212 | 14/Jul/2016 | Listed | 14/Jul/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-1939 - U.S. $50,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due September 2026 (the "Securities") - GEM | XS1448067519 | 02/Sep/2016 | Listed | 02/Sep/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-2150 - Issue of USD 50000000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 09 September 2026 - GEM | XS1448037520 | 09/Sep/2016 | Listed | 09/Sep/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-2278 - Issue of U.S.$30,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due September 2026 (the "Securities") - GEM | XS1448021953 | 14/Sep/2016 | Listed | 14/Sep/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-2333 - Issue of USD 30,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 19 September 2026 (the "Securities") - GEM | XS1448014156 | 19/Sep/2016 | Listed | 19/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-2824 - Issue of USD 30,000,000 15 Year Callable Zero-Coupon Note, due 27 September 2031 - GEM | XS1447963064 | 27/Sep/2016 | Listed | 27/Sep/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-2919 - U.S.$ 200,000,000 Index Linked and Credit Linked Note linked to the J.P. Morgan MOZAIC Index (USD), the S&P 500® Index, the USD 2 -Year CMS Rate, the USD 10 -Year CMS Rate and the credit of the Republic - GEM | XS1447953420 | 09/Jan/2017 | Listed | 29/Sep/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-2969 - Issue of U.S.$50,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 07th October 2026 - GEM | XS1447935955 | 07/Oct/2016 | Listed | 07/Oct/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-3012 - Issue of USD 40,000,000 30 Year Callable Zero-Coupon Note, due 05 October 2046 - GEM | XS1447942902 | 07/Oct/2016 | Listed | 05/Oct/2046 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-3229 - Issue of USD 20,000,000 15 Year Callable Zero-Coupon Note, due 19 October 2031 - GEM | XS1447911774 | 19/Oct/2016 | Listed | 19/Oct/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-3243 - U.S. $30,000,000 15 Year Callable CMS and CMS Spread Dual Range Accrual Note due October 2031(the "Securities) - GEM | XS1447915684 | 21/Oct/2016 | Listed | 21/Oct/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-3245 - Issue of USD 30,000,000 15 Year Callable Zero-Coupon Note due 14October 2031 - GEM | XS1447911428 | 14/Oct/2016 | Listed | 14/Oct/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-3567 - Issue of USD 20,000,000 20 Year Callable Zero-Coupon Note, due 1 November 2036 - GEM | XS1447874048 | 01/Nov/2016 | Listed | 01/Nov/2036 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-3906 - Issue of USD 30,000,000 15 Year Callable CMS and CMS Spread Dual Range Accrual Note due 16th November 2031 - GEM | XS1447836971 | 16/Nov/2016 | Listed | 16/Nov/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-4004 - Issue of USD 20,000,000 20 Year Callable Zero-Coupon Note, due 25th November 2036 - GEM | XS1447830933 | 25/Nov/2016 | Listed | 25/Nov/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-4014 - Issue of USD 30,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 25th November 2026 - GEM | XS1447821270 | 25/Nov/2016 | Listed | 25/Nov/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-4072 - U.S. $20,000,000 15 Year Callable CMS and CMS Spread Dual Range Accrual Note due November 2031 (the "Securities) - GEM | XS1447815546 | 23/Nov/2016 | Listed | 23/Nov/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-4203 - Issue of USD 10,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 02nd December 2026 - GEM | XS1447811982 | 02/Dec/2016 | Listed | 02/Dec/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-4251 - Issue of USD 10,000,000 10 Year Callable Fixed Rate and CMS Spread Accrual Note due 06th December 2026 (the "Securities") - GEM | XS1447796142 | 06/Dec/2016 | Listed | 06/Dec/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-5020 - USD 20000000 Index Linked and Credit Linked Note linked to the S&P 500® Index, the USD 30-Year CMS Rate and the USD 2-Year CMS Rate and the credit of Standard Chartered Bank, due January 2032 - GEM | XS1447692440 | 16/May/2017 | Listed | 26/Jan/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-5167 - Issue of USD 25,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 25th January 2027 (the "Securities") - GEM | XS1447670479 | 25/Jan/2017 | Listed | 25/Jan/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-5250 - Issue of USD 20,000,000 20-Year Callable Zero Coupon Note, due 24th January 2037 (the "Security" or the "Note") - GEM | XS1447678027 | 24/Jan/2017 | Listed | 24/Jan/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-5362 - Issue of USD 20,000,000 10 Year Callable Fixed Coupon Note, due 26th January 2027 (the "Security" or the "Note") - GEM | XS1447656056 | 26/Jan/2017 | Listed | 26/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-5365 - U.S. $10,000,000 Credit Linked Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate and the credit of BNP Paribas S.A., due April 2030 - GEM | XS1447658938 | 16/May/2017 | Listed | 23/Apr/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-5429 - Issue of USD 20,000,000 30-Year Callable Zero Coupon Note, due 25th January 2047 (the "Security" or the "Note") - GEM | XS1447648467 | 25/Jan/2017 | Listed | 25/Jan/2047 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-5475 - Issue of USD 25,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 09th February 2027 (the "Securities") - GEM | XS1447643310 | 09/Feb/2017 | Listed | 09/Feb/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-5582 - Issue of USD 20,000,000 20-Year Callable USD 30-Year CMS and 2-Year CMS Spread and USD 3-Month LIBOR Dual Range Accrual Notes due 07th February 2037 (the "Securities") - GEM | XS1447631810 | 07/Feb/2017 | Listed | 07/Feb/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-5620 - USD2000000000 Index Linked + Credit Linked Note linked to JP Morgan MOZAIC Index USD S&P500 Index, the USD 2-Year CMS Rate the USD 10-Year CMS Rate + the credit of the Republic of Korea due Feb 2032 - GEM | XS1447626737 | 16/May/2017 | Listed | 08/Feb/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6034 - Issue of AUD 10,000,000 10 Year Callable Fixed Coupon Note, due 23rd February 2027 (the "Security" or the "Note") - GEM | XS1451225384 | 23/Feb/2017 | Listed | 23/Feb/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6070 - Issue of USD 25,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 06th March 2027 (the "Securities") - GEM | XS1451222878 | 06/Mar/2017 | Listed | 06/Mar/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6182 - Issue of USD 25,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 08th March 2027 (the "Securities") - GEM | XS1451220401 | 08/Mar/2017 | Listed | 08/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6226 - Issue of USD 25,000,000 10 Year Callable CMS and CMS Spread Dual Range Accrual Notes due 09th March 2027 (the "Securities") - GEM | XS1451221045 | 09/Mar/2017 | Listed | 09/Mar/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6294 - Issue of AUD 4,000,000 10-Year Callable Fixed Coupon Note, due 10th March 2027 (the "Security" or the "Note") - GEM | XS1451213612 | 10/Mar/2017 | Listed | 10/Mar/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6297 - Issue of U.S.$20,000,000 20-Year Callable USD 30-Year CMS and 2-Year CMS Spread and USD 3-Month LIBOR Dual Range Accrual Note due 14 March 2037 - GEM | XS1451213372 | 14/Mar/2017 | Listed | 14/Mar/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6316 - USD 150,000,000 Credit Linked Note linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate, the USD 3M Libor and the credit of the Republic of Korea, due March 2032 - GEM | XS1451198557 | 18/May/2017 | Listed | 28/Mar/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6318 - USD 20,000,000 Credit Linked Note linked to the credit of the Republic of Korea and the USD 3M LIBOR, due March 2032 - GEM | XS1451201872 | 18/May/2017 | Listed | 23/Mar/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6326 - Issue of A$20,000,000 10-Year Callable Fixed Coupon Note, due 30 March 2027 - GEM | XS1451210196 | 30/Mar/2017 | Listed | 30/Mar/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6332 - Issue of A$20,000,000 10-Year Callable Fixed Coupon Note, due 06 April 2027 - GEM | XS1451209347 | 06/Apr/2017 | Listed | 06/Apr/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6333 - Issue of USD 50,000,000 30-Year Callable Zero Coupon Note, due 31st March 2047 - GEM | XS1451200122 | 31/Mar/2017 | Listed | 31/Mar/2047 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6336 - Issue of SEK 350,000,000 20-Year Fixed Coupon Note, due 30th March 2037 - GEM | XS1451199878 | 31/Mar/2017 | Listed | 30/Mar/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6394 - Issue of U.S.$20,000,000 15-Year Callable USD 10-Year CMS and 2-Year CMS Spread Range Accrual Note due 24 May 2032 - GEM | XS1451193244 | 24/May/2017 | Listed | 24/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6403 - Issue of SEK 350,000,000 30-Year Fixed Coupon Note, due 26 May 2047 - GEM | XS1451192519 | 26/May/2017 | Listed | 26/May/2047 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6408 - Issue of USD 40,000,000 15-Year Callable USD 30 Year CMS and 2 Year CMS Spread and USD 10 Year CMS Rate Dual Range Accrual Note due June 2032 (the "Securities" or "Note") Due 05th June 2032 - GEM | XS1451184920 | 06/Jun/2017 | Listed | 05/Jun/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6454 - Issue of U.S.$70,000,000 20-Year Callable USD 30 Year CMS Rate and 5 Year CMS Rate Spread and USD 10 Year CMS Rate Linked Dual Range Accrual Note due 30 June 2037 - GEM | XS1451188756 | 30/Jun/2017 | Listed | 30/Jun/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6463 - USD 200,000,000 Index Linked and Credit Linked Note linked to the J.P. Morgan Customized Fund Index-K, various USD CMS Rates and the credit of Republic of Korea, due July 2032 - GEM | XS1451188087 | 09/Nov/2017 | Listed | 20/Jul/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6464 - Issue of USD 30,000,000 20-Year Fixed Coupon Note, due 14 July 2037 - GEM | XS1451195454 | 20/Jul/2017 | Listed | 14/Jul/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6473 - Issue of SEK 150,000,000 15-Year Fixed Coupon Note, due 27 July 2032 - GEM | XS1451194648 | 27/Jul/2017 | Listed | 27/Jul/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6474 - Issue of SEK 250,000,000 10-Year Fixed Coupon Note, due 27 July 2027 - GEM | XS1451177981 | 27/Jul/2017 | Listed | 27/Jul/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6481 - Issue of USD 20,000,000 20-Year Fixed Coupon Note, due 31 July 2037 - GEM | XS1451186628 | 31/Jul/2017 | Listed | 21/Jul/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6483 - Issue of AUD 10,000,000 10-Year Callable Fixed Coupon Note, due 14 August 2027 - GEM | XS1451177395 | 14/Aug/2017 | Listed | 14/Aug/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6504 - Issue of USD 14,000,000 20-Year Fixed Coupon Note, due 10 August 2037 - GEM | XS1451175779 | 11/Aug/2017 | Listed | 10/Aug/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6538 - Issue of AUD 70,000,000 15-Year Callable Fixed Coupon Note, due 25th August 2032 - GEM | XS1451183526 | 23/Jan/2018 | Listed | 25/Aug/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6542 - Issue of AUD 13,000,000 10-Year Fixed Coupon Note, due 5 September 2027 - GEM | XS1451184177 | 23/Jan/2018 | Listed | 05/Sep/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6587 - Issue of USD 10,000,000 20-Year Callable Fixed Coupon Note, due 19 September 2037 - GEM | XS1451179250 | 20/Sep/2017 | Listed | 19/Sep/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6593 - Issue of USD 30,000,000 20-Year Fixed Coupon Note, due 22 September 2037 - GEM | XS1451178526 | 22/Sep/2017 | Listed | 22/Sep/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6600 - Issue of USD 10,000,000 20-Year Callable Fixed Coupon Note, due 28 September 2037 - GEM | XS1451170622 | 28/Sep/2017 | Listed | 28/Sep/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6609 - Issue of USD 30,000,000 15-Year Callable Average USD CMS Spread Linked Note, due 10 October 2032 - GEM | XS1451170036 | 11/Oct/2017 | Listed | 10/Oct/2032 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6611 - Issue of SEK 80,000,000 20-Year Fixed Coupon Note due 28 September 2037 - GEM | XS1451177122 | 30/Jan/2018 | Listed | 28/Sep/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6634 - Issue of USD 50,000,000 20-Year Callable Range Accrual Note linked to the S&P 500® Index, the EUR/USD FX Rate and the USD 10Y CMS Rate, due 03rd November 2037 - GEM | XS1451168139 | 23/Jan/2018 | Listed | 03/Nov/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6667 - Issue of USD 10,000,000 20-Year Callable Fixed Coupon Note, due 26th October 2037 (the "Security" or the "Note") - GEM | XS1451165036 | 26/Oct/2017 | Listed | 26/Oct/2037 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6690 - USD 100,000,000 CLN linked to the USD 2-Year CMS Rate, the USD 30-Year CMS Rate, the 3-Month USD LIBOR and the credit of the Republic of Korea, due Nov 2032 - GEM | XS1451162793 | 24/Jan/2018 | Listed | 15/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6691 - USD 30,000,000 CLN linked to the USD 2-Year CMS Rate, the USD 5-Year CMS Rate, the USD 10-Year CMS Rate, the USD 30-Year CMS Rate and the credit of Republic of Korea, due Nov 2027 - GEM | XS1451162876 | 24/Jan/2018 | Listed | 09/Nov/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6826 - Issue of USD 25,000,000 10-Year Callable Fixed Coupon Note, due 22nd January 2028 - GEM | XS1451142175 | 22/Jan/2018 | Listed | 22/Jan/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6841 - Issue of USD 10,000,000 10-Year Callable USD CMS Spread Linked Note, due 26th January 2028 - GEM | XS1451140559 | 29/Jan/2018 | Listed | 26/Jan/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6927 - Issue of USD 50,000,000 30-Year Callable Zero Coupon Note, due 07th March 2048 - GEM | XS1451139387 | 08/Mar/2018 | Listed | 07/Mar/2048 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6937 - Issue of USD 5,000,000 10-Year Callable Zero Coupon Notes, due 08th March 2028 - GEM | XS1451130832 | 09/Mar/2018 | Listed | 08/Mar/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6952 - Issue of U.S.$50,000,000 10-Year Callable Dual Range Accrual Notes linked to the USD 10-Year CMS Rate and the USD 2-Year CMS Rate, due 23 March 2028 - GEM | XS1451129156 | 27/Mar/2018 | Listed | 23/Mar/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6954 - Issue of USD 5,000,000 10-Year Callable Zero Coupon Notes due 20 March 2028 - GEM | XS1451137258 | 20/Mar/2018 | Listed | 20/Mar/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6977 - Issue of U.S.$15,000,000 8-Year Floating Rate Note linked to the USD-LIBOR-BBA with a Designated Maturityof 3 months, due March 29 2026 - GEM | XS1451130915 | 04/Apr/2018 | Listed | 29/Mar/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6978 - Issue of USD 5,000,000 10-Year Callable Zero Coupon Notes, due 29 March 2028 - GEM | XS1451134669 | 29/Mar/2018 | Listed | 29/Mar/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6982 - Issue of U.S.$100,000,000 15-Year Callable Range Accrual Note linked to the S&P 500® Index, the USD 30-Year CMS Rate, the USD 10-Year CMS Rate and the USD 5-Year CMS Rate, due 28 March 2033 - GEM | XS1451127457 | 28/Mar/2018 | Listed | 28/Mar/2033 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6988 - Issue of USD 50,000,000 30-Year Callable Zero Coupon Note, due 29 March 2048 - GEM | XS1451127291 | 29/Mar/2018 | Listed | 29/Mar/2048 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-6990 - Issue of USD 10,000,000 7-Year Range Accrual Note linked to the USD 3-Month LIBOR in Advance and the USD 3-Month LIBOR (Reference Index), due 29 March 2025 - GEM | XS1451133349 | 03/Apr/2018 | Listed | 29/Mar/2025 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7017 - USD 20,000,000 10-Year Callable Dual Range Accrual Note linked to the USD 30-Year CMS Rate, USD 2-Year CMS Rate, 3-Month USD LIBOR (IP) & 3-Month USD LIBOR (Reference Index), due 30th April 2028 - GEM | XS1451130329 | 04/May/2018 | Listed | 30/Apr/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7031 - Issue of USD 5,000,000 10-Year Callable Zero Coupon Notes, due 27 April 2028 - GEM | XS1451124785 | 24/May/2018 | Listed | 27/Apr/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7033 - Issue of AUD 12,000,000 8-Year Floating Rate Note linked to the AUD-BBR-BBSW with a Designated Maturity of 3 months, due May 2026 - GEM | XS1451120445 | 13/Jun/2018 | Listed | 02/May/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7034 - Issue of USD 5,000,000 10-Year Callable Zero Coupon Notes, due 7 May 2028 - GEM | XS1451124439 | 08/May/2018 | Listed | 07/May/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7060 - USD 10,000,000 7-Year Floating Rate and FX-Linked Interest Note linked to USD-LIBOR-BBA with a Designated Maturity of 3 months and the AUD/USD FX Rate, due May 2025 - GEM | XS1451122144 | 22/Jul/2022 | Listed | 18/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7070 - Issue of EUR 10,000,000 15-Year Fixed Coupon Notes, due May 2033 - GEM | XS1451124355 | 17/Aug/2020 | Listed | 23/May/2033 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7088 - Issue of EUR 10,000,000 15-Year Fixed Coupon Notes due 15 June 2033 - GEM | XS1451122573 | 01/Aug/2018 | Listed | 15/Jun/2033 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7096 - Issue of USD 20,000,000 10-Year Callable Fixed Coupon Note due 27th June 2028 - GEM | XS1451117490 | 27/Jun/2018 | Listed | 27/Jun/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7107 - Issue of USD 10,000,000 10-Year Callable Fixed Coupon Note due 02nd July 2028 - GEM | XS1451113663 | 02/Jul/2018 | Listed | 02/Jul/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7110 - Issue of USD 5,000,000 7-Year Callable Fixed Coupon Note due 10 July 2025 - GEM | XS1451113408 | 11/Jul/2018 | Listed | 10/Jul/2025 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7124 - USD 10,000,000 Credit Linked Note linked to the credit of The People's Republic of China, due June 2028 - GEM | XS1451118464 | 17/Jan/2019 | Listed | 20/Jun/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7163 - Issue of USD 10,000,000 7-Year Range Accrual Note linked to the USD 3-Month LIBOR and the USD 3-Month LIBOR (Reference Index) due 6 August 2025 - GEM | XS1451112855 | 13/Aug/2018 | Listed | 06/Aug/2025 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7176 - Issue of USD 80,000,000 30-Year Callable Zero Coupon Notes due 8 August 2048 - GEM | XS1451108408 | 13/Aug/2018 | Listed | 08/Aug/2048 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7221 - Issue of EUR 40,000,000 21-Year Callable Fixed Coupon Note due 3 September 2039 - GEM | XS1451100843 | 04/Sep/2018 | Listed | 03/Sep/2039 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7227 - USD 14,000,000 Credit Linked Note linked to the credit of the People's Republic of China, due June 2028 - GEM | XS1451100256 | 08/Nov/2018 | Listed | 20/Jun/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7231 - Issue of USD 10,000,000 7-Year Range Accrual Note linked to the USD 3-Month LIBOR and the USD 3-Month LIBOR (Reference Index), due 04th September 2025 - GEM | XS1451100173 | 17/Sep/2018 | Listed | 04/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7267 - U.S. $10,000,000 Credit Linked Note linked to the credit of The People's Republic of China, due June 2028 - GEM | XS1451097015 | 17/Jan/2019 | Listed | 20/Jun/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7276 - Issue of USD 10,000,000 10-Year Callable Fixed Coupon Notes, due 2 October 2028 - GEM | XS1451096397 | 02/Oct/2018 | Listed | 02/Oct/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7310 - Issue of USD 30,000,000 10-Year Callable Fixed Coupon Notes, due 15 October 2028 - GEM | XS1451099490 | 15/Oct/2018 | Listed | 15/Oct/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7317 - Issue of USD 5,000,000 10-Year Callable Fixed Coupon Notes, due 11th October 2028 - GEM | XS1451089939 | 12/Oct/2018 | Listed | 11/Oct/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7320 - Issue of USD 30,000,000 30-Year Callable Zero Coupon Note, due 19th October 2048 - GEM | XS1451089699 | 19/Oct/2018 | Listed | 19/Oct/2048 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7325 - U.S. $10,000,000 Credit Linked Note linked to the credit of The People's Republic of China, due September 2028 - GEM | XS1451098096 | 17/Jan/2019 | Listed | 20/Sep/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7333 - Issue of USD 20,000,000 10-Year Callable Fixed Coupon Notes, due 26th October 2028 - GEM | XS1451089186 | 26/Oct/2018 | Listed | 26/Oct/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7336 - Issue of USD 10,000,000 7-Year Range Accrual Note linked to the USD 3-Month LIBOR and the USD 3-Month LIBOR (Reference Index), due October 2025 - GEM | XS1451088881 | 01/Nov/2018 | Listed | 29/Oct/2025 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7344 - Issue of USD 10,000,000 10-Year Callable Note linked to the USD 10-Year CMS Rate, the USD 30-Year CMS and 2-Year CMS Spread and 3-Month USD LIBOR, due 2 November 2028 - GEM | XS1451087057 | 02/Nov/2018 | Listed | 02/Nov/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7356 - Issue of USD 30,000,000 10-Year Callable Fixed Coupon Notes, due 27 November 2028 - GEM | XS1451085788 | 30/Nov/2018 | Listed | 27/Nov/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7382 - Issue of EUR 20,000,000 15-Year Callable Fixed Coupon Note, due 29 November 2033 - GEM | XS1451093709 | 30/Nov/2018 | Listed | 29/Nov/2033 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7417 - Issue of USD 10,000,000 10-Year Callable Fixed Coupon Note due 09 January 2029 - GEM | XS1451080391 | 10/Jan/2019 | Listed | 09/Jan/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7451 - Issue of EUR 10,000,000 30-Year Callable Zero Coupon Notes, due 11 February 2049 - GEM | XS1451084039 | 14/Feb/2019 | Listed | 11/Feb/2049 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7597 - Issue of AUD 67,000,000 10-Year Callable Fixed Coupon Note, due 20 March 2029 - GEM | XS1451064940 | 22/Mar/2019 | Listed | 20/Mar/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7803 - Issue of USD 20,000,000 7-Year Floating Rate Note linked to the USD-LIBOR-BBA with a Designated Maturity of 3 months, due 28 May 2026 - GEM | XS1451038944 | 30/May/2019 | Listed | 28/May/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7806 - USD 100,000,000 10-Year Callable Dual Range Accrual Note linked to the USD 30-Year CMS Rate, the USD 10-Year CMS Rate and the USD 2-Year CMS Rate, due May 2029 - GEM | XS1451038787 | 17/Jul/2019 | Listed | 28/May/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7808 - Issue of EUR 20,000,000 35-Year Fixed Coupon Note, due 29 May 2054 - GEM | XS1451040411 | 30/May/2019 | Listed | 29/May/2054 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7838 - USD 70,000,000 30-Year Callable Zero Coupon Note, due June 2049 - GEM | XS1451028044 | 21/Jun/2019 | Listed | 20/Jun/2049 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7844 - Offshore CNY 70,000,000 7-Year Callable Fixed Coupon Note, due June 2026 - GEM | XS1451027319 | 11/Jul/2019 | Listed | 25/Jun/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7848 - Offshore CNY 150,000,000 7-Year Callable Fixed Coupon Note, due June 2026 - GEM | XS1451032822 | 11/Jul/2019 | Listed | 26/Jun/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7856 - EUR 20,000,000 20-Year Fixed Coupon Notes, due June 2039 - GEM | XS1451026261 | 27/Jun/2019 | Listed | 26/Jun/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7951 - AUD 10,000,000 20-Year Fixed Coupon Notes, due July 2039 - GEM | XS1451026857 | 18/Jul/2019 | Listed | 18/Jul/2039 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-7958 - AUD 10,000,000 20-Year Fixed Coupon Notes, due July 2039. - GEM | XS1451016544 | 22/Jul/2019 | Listed | 19/Jul/2039 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8033 - Issue of ZAR 300,000,000 7-Year Fixed Coupon Note, due August 2026 - GEM | XS1451009762 | 17/Apr/2020 | Listed | 12/Aug/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8065 - USD 50,000,000 7-Year Floating Rate Note linked to the USD 3M LIBOR, due August 2026 - GEM | XS1451010935 | 03/Sep/2019 | Listed | 30/Aug/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8105 - USD 35,000,000 7-Year Floating Rate Note linked to the USD 3M LIBOR, due September 2026 - GEM | XS1451001603 | 22/Oct/2019 | Listed | 20/Sep/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8108 - AUD 10,000,000 25-Year Callable Fixed Coupon Notes, due September 2044 - GEM | XS1451001439 | 22/Oct/2019 | Listed | 23/Sep/2044 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8109 - USD 70,000,000 30-Year Callable Zero Coupon Notes, due September 2049 - GEM | XS1451007634 | 22/Oct/2019 | Listed | 20/Sep/2049 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8258 - CNH 140,000,000 7-Year Callable Fixed Coupon Notes, due October 2026 - GEM | XS1450983942 | 11/Dec/2019 | Listed | 23/Oct/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8259 - AUD 15,000,000 30-Year Callable Zero Coupon Note, due October 2049 - GEM | XS1450989477 | 24/Oct/2019 | Listed | 23/Oct/2049 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8263 - AUD 25,000,000 15-Year Callable Fixed Coupon Note, due 25 October 2034 - GEM | XS1450990210 | 30/Oct/2019 | Listed | 25/Oct/2034 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8272 - Issue of USD 20,000,000 7-Year Floating Rate Note linked to the USD 3M LIBOR, due October 2026 - GEM | XS1450989394 | 29/Oct/2019 | Listed | 24/Oct/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8294 - Issue of CNH 70,000,000 7-Year Callable Fixed Coupon Notes, due November 2026 - GEM | XS1450980765 | 17/Apr/2020 | Listed | 05/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8346 - USD 15,000,000 10-Year Callable Fixed Coupon Note, due 22 November 2029 - GEM | XS1450981656 | 25/Nov/2019 | Listed | 22/Nov/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8523 - AUD 12,000,000 10-Year Fixed Coupon Note, due 18 December 2029 - GEM | XS1450958910 | 19/Dec/2019 | Listed | 18/Dec/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8524 - Issue of NZD 12,000,000 10-Year Fixed Coupon Note, due 18 December 2029 - GEM | XS1450960221 | 19/Dec/2019 | Listed | 18/Dec/2029 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8577 - Issue of ZAR 140,000,000 10-Year Callable Fixed Coupon Note, due 31 January 2030 - GEM | XS1450954414 | 17/Apr/2020 | Listed | 31/Jan/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8588 - Issue of USD 25,000,000 10-Year Callable Fixed Coupon Note, due 31 January 2030 - GEM | XS1450951311 | 03/Feb/2020 | Listed | 31/Jan/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8592 - Issue of ZAR 140,000,000 10-Year Callable Fixed Coupon Note, due 30 January 2030 - GEM | XS1450952988 | 17/Apr/2020 | Listed | 30/Jan/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8670 - Issue of ZAR 145,000,000 10-Year Callable Fixed Coupon Note, due 19 February 2030 - GEM | XS1450944613 | 17/Apr/2020 | Listed | 19/Feb/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8712 - Issue of CNH 70,000,000 7 -Year Callable Fixed Coupon Notes, due 20 February 2027 - GEM | XS1450937328 | 10/Mar/2020 | Listed | 20/Feb/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8721 - Issue of ZAR 420,000,000 10-Year Callable Fixed Coupon Note, due 27 February 2030 - GEM | XS1450938300 | 17/Apr/2020 | Listed | 27/Feb/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8734 - Issue of EUR 25,000,000 20-Year Callable Fixed Coupon Note, due 26 February 2040 - GEM | XS1450936353 | 27/Feb/2020 | Listed | 26/Feb/2040 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8735 - CNH 42,000,000 7 -Year Callable Fixed Coupon Notes, due 27 February 2027 - GEM | XS1450937161 | 10/Mar/2020 | Listed | 27/Feb/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8737 - Issue of ZAR 145,000,000 10-Year Callable Zero Coupon Notes, due 3 March 2030 - GEM | XS1450936866 | 17/Apr/2020 | Listed | 03/Mar/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8765 - Issue of ZAR 150,000,000 10-Year Callable Zero Coupon Notes, due 6 March 2030 - GEM | XS1450932014 | 17/Apr/2020 | Listed | 06/Mar/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8792 - ZAR 150,000,000 10-Year Callable Zero Coupon Notes, due 11 March 2030 - GEM | XS1450932360 | 22/Jun/2021 | Listed | 11/Mar/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8836 - Issue of U.S. $100,000,000 5 Year Note linked to the J.P. Morgan Mozaic Jade Index (USD), due March 2025 - GEM | XS1450920431 | 21/Apr/2020 | Listed | 31/Mar/2025 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8924 - Issue of Offshore CNY 208,900,000 USD-Settled Notes linked to People's Republic of China Treasury Bonds, due December 2026 - GEM | XS1450910044 | 27/Oct/2020 | Listed | 05/Dec/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-8979 - Issue of ZAR 170,000,000 10-Year Callable Zero Coupon Notes, due 9 June 2030 - GEM | XS1450906521 | 05/Mar/2021 | Listed | 09/Jun/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9008 - ZAR 165,000,000 10-Year Callable Zero Coupon Notes, due 17 June 2030 - GEM | XS1450898678 | 05/Mar/2021 | Listed | 17/Jun/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9128 - ZAR 170,000,000 7-Year Callable Fixed Coupon Notes, due 17 August 2027 - GEM | XS1450895062 | 05/Mar/2021 | Listed | 17/Aug/2027 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9226 - Issue of USD 17,000,000 15-Year Callable Fixed Coupon Notes, due 16 September 2035 - GEM | XS1450875031 | 17/Sep/2020 | Listed | 16/Sep/2035 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9232 - Issue of Offshore CNY 329,100,000 USD-Settled Notes linked to People's Republic of China Treasury Bonds, due May 2030 - GEM | XS1450882169 | 28/Oct/2020 | Listed | 21/May/2030 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9272 - Issue of ZAR 340,000,000 7-Year Callable Fixed Coupon Notes, due 29 October 2027 - GEM | XS1450877599 | 05/Mar/2021 | Listed | 29/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-936 - Issue of USD 10000000 15 Year Callable CMS Spread and USD 3M Libor Dual Range Accrual Note due 28 July 2031 - GEM | XS1446697200 | 28/Jul/2016 | Listed | 28/Jul/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9507 - CNH 100,000,000 5-Year Callable Fixed Coupon Notes, due 10 March 2026 - GEM | XS1450843930 | 06/Apr/2021 | Listed | 10/Mar/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9525 - CNH 100,000,000 5-Year Callable Fixed Coupon Notes, due 18 March 2026 - GEM | XS1450848814 | 06/Apr/2021 | Listed | 18/Mar/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9537 - CNH 200,000,000 5-Year Callable Fixed Coupon Notes, due 23 March 2026 - GEM | XS1450841561 | 06/Apr/2021 | Listed | 23/Mar/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9539 - U.S. $40,000,000 10-Year Callable Dual Range Accrual Note linked to the USD 30-Year CMS Rate, the USD 10-Year CMS Rate and the USD 2-Year CMS Rate, due March 2031 - GEM | XS1450847501 | 06/Apr/2021 | Listed | 26/Mar/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9541 - CNH 100,000,000 5-Year Callable Fixed Coupon Notes, due 23 March 2026 - GEM | XS1450847253 | 06/Apr/2021 | Listed | 23/Mar/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9545 - SGD 15,000,000 20-Year Callable Zero Coupon Notes, due 23 March 2041 - GEM | XS1450846958 | 26/May/2021 | Listed | 23/Mar/2041 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9546 - CNH 60,000,000 7-Year Callable Zero Coupon Notes, due 23 March 2028 - GEM | XS1450839581 | 06/Apr/2021 | Listed | 23/Mar/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9549 - U.S. $25,000,000 10-Year Callable Dual Range Accrual Note linked to the USD 30-Year CMS Rate, the USD 10-Year CMS Rate and the USD 2-Year CMS Rate, due April 2031 - GEM | XS1450850042 | 06/Apr/2021 | Listed | 01/Apr/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9550 - U.S. $15,000,000 10-Year Callable Dual Range Accrual Note linked to the USD 30-Year CMS Rate, the USD 10-Year CMS Rate and the USD 2-Year CMS Rate, due April 2031 - GEM | XS1450849895 | 06/Apr/2021 | Listed | 01/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9552 - ZAR 140,000,000 15-Year Callable Zero Coupon Notes, due 15 April 2036 - GEM | XS1450846362 | 22/Apr/2021 | Listed | 15/Apr/2036 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9588 - CNH 350,000,000 7-Year Callable Zero Coupon Notes, due 28 April 2028 - GEM | XS1450846446 | 17/May/2021 | Listed | 28/Apr/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9589 - CNH 150,000,000 7-Year Callable Zero Coupon Notes, due 28 April 2028 - GEM | XS1450835837 | 17/May/2021 | Listed | 28/Apr/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9590 - ZAR 140,000,000 15-Year Callable Zero Coupon Notes, due 22 April 2036 - GEM | XS1450835670 | 22/Apr/2021 | Listed | 22/Apr/2036 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9598 - CNH 100,000,000 7-Year Callable Zero Coupon Notes, due 26 April 2028 - GEM | XS1450845042 | 17/May/2021 | Listed | 26/Apr/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9599 - CNH 300,000,000 10-Year Callable Zero Coupon Notes, due 7 May 2031 - GEM | XS1450844748 | 26/May/2021 | Listed | 07/May/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9653 - U.S. $20,000,000 20-Year Callable Dual Range Accrual Note linked to the USD 30-Year CMS Rate, the USD 2-Year CMS Rate, the KRW 10-Year CMS Rate and the KRW 5-Year CMS Rate, due June 2041 - GEM | XS1450831687 | 20/Sep/2021 | Listed | 02/Jun/2041 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9673 - CNH 100,000,000 5-Year Callable Fixed Coupon Notes, due 16 June 2026 - GEM | XS1450826174 | 02/Aug/2021 | Listed | 16/Jun/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9757 - $30,000,000 20-Year Callable Dual Range Accrual Note linked to the USD 30-Year CMS Rate, the USD 2-Year CMS Rate, the KRW 10-Year CMS Rate and the KRW 5-Year CMS Rate, due August 2041 - GEM | XS1450826257 | 09/Aug/2021 | Listed | 03/Aug/2041 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9762 - CNH 110,000,000 7-Year Callable Zero Coupon Notes, due 4 August 2028 - GEM | XS1450819393 | 08/Sep/2021 | Listed | 04/Aug/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9776 - CNH 110,000,000 5-Year Callable Zero Coupon Notes, due 17 August 2026 - GEM | XS1450824393 | 09/Sep/2021 | Listed | 17/Aug/2026 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9795 - ZAR 100,000,000 15-Year Callable Zero Coupon Notes, due 26 August 2036 - GEM | XS1450817009 | 09/Sep/2021 | Listed | 26/Aug/2036 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9826 - CNH 700,000,000 10-Year Callable Zero Coupon Notes, due 14 September 2031 - GEM | XS1450804445 | 20/Jan/2022 | Listed | 14/Sep/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-9907 - AUD 50,000,000 7-Year Fixed Coupon Notes, due 29 October 2028 - GEM | XS1450793143 | 01/Nov/2021 | Listed | 29/Oct/2028 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2016-999 - Issue of USD 30000000 Callable CMS Spread Range Accrual Notes due 27 July 2031 (the “Securities”) - GEM | XS1446694520 | 28/Jul/2016 | Listed | 27/Jul/2031 |
| JPMORGAN CHASE BANK NATIONAL ASSOCIATION | Series 2017-00099 - EUR 45,000,000 Certificates linked to the Disruption Index, due February 2028 - GEM | XS1569765479 | 14/Jul/2020 | Listed | 16/Feb/2028 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10346 - Issue of USD 50,000,000 10-Year Callable Fixed Coupon Notes, due 23 May 2032 - GEM | XS1450749327 | 25/May/2022 | Listed | 23/May/2032 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10355 - USD 10,000,000 15-Year Callable Zero Coupon Notes, due 26 May 2037 - GEM | XS1450748436 | 27/May/2022 | Listed | 26/May/2037 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10558 - AUD 22,000,000 7-Year Callable Fixed Coupon Notes, due 22 July 2029 - GEM | XS1450730145 | 26/Jul/2022 | Listed | 22/Jul/2029 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10563 - USD 10,000,000 15-Year Callable Fixed Coupon Notes, due 22 July 2037 - GEM | XS1450729485 | 26/Jul/2022 | Listed | 22/Jul/2037 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10580 - CNH 24,000,000 3-Year Callable Fixed Coupon Notes, due 4th August 2025 (the "Securities" or the "Notes") - GEM | XS1450728321 | 04/Nov/2022 | Listed | 04/Aug/2025 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10632 - USD 30,000,000 4-Year Floating Coupon Notes, due 18 August 2026 - GEM | XS1450720773 | 18/Aug/2022 | Listed | 18/Aug/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10637 - USD 20,000,000 15-Year Callable Fixed Coupon Notes, due 12 August 2037 - GEM | XS1450720856 | 15/Aug/2022 | Listed | 12/Aug/2037 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10639 - AUD 20,000,000 15-Year Callable Fixed Coupon Notes, due 12 August 2037 - GEM | XS1450720187 | 15/Aug/2022 | Listed | 12/Aug/2037 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10680 - Issue of USD 10,000,000 3-Year Callable Fixed Coupon Notes, due 26 August 2025 - GEM | XS1450714701 | 29/Aug/2022 | Listed | 26/Aug/2025 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10698 - USD 10,000,000 15-Year Callable Zero Coupon Notes, due 30 August 2037 - GEM | XS1450713729 | 05/Sep/2022 | Listed | 30/Aug/2037 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10710 - Issue of USD 10,000,000 15-Year Callable Fixed Coupon Notes, due 8 September 2037 - GEM | XS1450712085 | 12/Sep/2022 | Listed | 08/Sep/2037 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10731 - Issue of USD 23,000,000 5-Year Floating Coupon Notes, due 16 September 2027 - GEM | XS1450709370 | 19/Sep/2022 | Listed | 16/Sep/2027 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10749 - USD 50,000,000 5-Year Floating Coupon Notes, due 21 September 2027 - GEM | XS1450707168 | 22/Sep/2022 | Listed | 21/Sep/2027 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10908 - AUD 20,000,000 15-Year Callable Fixed Coupon Notes, due 16 December 2037 - GEM | XS1449856720 | 20/Dec/2022 | Listed | 16/Dec/2037 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10915 - AUD 14,000,000 15-Year Callable Fixed Coupon Notes, due 19 December 2037 - GEM | XS1449857538 | 20/Dec/2022 | Listed | 19/Dec/2037 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10929 - AUD 14,000,000 15-Year Callable Fixed Coupon Notes, due 22 December 2037 - GEM | XS1449854436 | 23/Dec/2022 | Listed | 22/Dec/2037 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-10980 - Issue of AUD 14,000,000 15-Year Callable Fixed Coupon Notes, due 30 January 2038 - GEM | XS1449849352 | 01/Feb/2023 | Listed | 30/Jan/2038 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-11101 - AUD 10,000,000 15-Year Callable Fixed Coupon Notes, due 3 March 2038 - GEM | XS1449832895 | 02/May/2023 | Listed | 03/Mar/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-8036 - U.S. $50,000,000 10-Year Callable Dual Range Accrual Note linked to the USD 30-Year CMS Rate, the USD 10-Year CMS Rate and the USD 2-Year CMS Rate, due August 2029 (the "Securities" or "Note") - GEM | XS1451009416 | 20/Aug/2019 | Listed | 19/Aug/2029 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2016-8056 - U.S. $50,000,000 10-Year Callable Dual Range Accrual Note linked to the USD 30-Year CMS Rate, the USD 10-Year CMS Rate and the USD 2-Year CMS Rate, due August 2029 - GEM | XS1451011826 | 03/Sep/2019 | Listed | 30/Aug/2029 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2019-13679 - USD 60,000,000 10-Year Callable Dual Range Accrual Note linked to the USD 30-Year CMS Rate, the USD 10-Year CMS Rate and 2019-13679 USD 60,000,000 10-Year Callable Dual Range Accrual Note l - GEM | XS2055124387 | 02/Oct/2019 | Listed | 30/Sep/2029 |
| JPMORGAN CHASE FINANCIAL COMPANY LLC | Series 2022-37440 - Issue of GBP 31,000,000 Notes linked to a basket of hypothetical credit default swaps due July 2030 - GEM | XS2570189469 | 20/Sep/2023 | Listed | 11/Jul/2030 |
| JSC TBC BANK | Perpetual Subordinated Callable Additional Tier 1 Capital Notes - GEM | XS2808539410 | 30/Apr/2024 | Listed | |
| JSC TBC BANK | US$75,000,000 Perpetual Subordinated Callable Additional Tier 1 Capital Notes - GEM | XS2404278777 | 04/Nov/2021 | Listed | |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | XS1533927577 | 02/Mar/2017 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | EUR 231,200,000 Class A Senior Secured Floating Rate Notes due 2031 IM Voting Notes - GEM | XS1533926926 | 02/Mar/2017 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €11,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2332244305 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €11,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2332244727 | 18/May/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2332244990 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2034 Rule 144A - GEM | XS2332244644 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €204,650,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2332241624 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €204,650,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Rule 144A - GEM | XS2332241202 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €204,650,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - IM Non-Voting Notes Reg S - GEM | XS2332240907 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €204,650,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - IM Non-Voting Notes Rule 144A - GEM | XS2332241467 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €204,650,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - IM Voting Notes 144A - GEM | XS2332241384 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €204,650,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - IM Voting Notes Reg S - GEM | XS2332241111 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €22,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2332244560 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €22,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2332244487 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €24,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2332243679 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €24,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Rule 144A - GEM | XS2332243323 | 18/May/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €24,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Non-Voting Notes Reg S - GEM | XS2332243083 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €24,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Non-Voting Notes Rule 144A - GEM | XS2332243596 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €24,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Voting Notes Reg S - GEM | XS2332243166 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €24,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - IM Voting Notes Rule 144A - GEM | XS2332243240 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €26,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2332244057 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €26,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2332244214 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €26,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Non-Voting Notes Reg S - GEM | XS2332243752 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €26,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Non-Voting Notes Rule 144A - GEM | XS2332244131 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €26,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Voting Notes Reg S - GEM | XS2332243836 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €26,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - IM Voting Notes Rule 144A - GEM | XS2332243919 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2332242945 | 18/May/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Rule 144A - GEM | XS2332242788 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - IM Non-Voting Notes Reg S - GEM | XS2332242432 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - IM Non-Voting Notes Rule 144A - GEM | XS2332242861 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - IM Voting Notes Reg S - GEM | XS2332242515 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - IM Voting Notes Rule 144A - GEM | XS2332242606 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €39,100,000 Class B Senior Secured Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2332242358 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €39,100,000 Class B Senior Secured Floating Rate Notes due 2034 - IM Exchangeable Non-Voting Notes Rule 144A - GEM | XS2332242192 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €39,100,000 Class B Senior Secured Floating Rate Notes due 2034 - IM Non-Voting Notes Reg S - GEM | XS2332241541 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €39,100,000 Class B Senior Secured Floating Rate Notes due 2034 - IM Non-Voting Notes Rule 144A - GEM | XS2332242275 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €39,100,000 Class B Senior Secured Floating Rate Notes due 2034 - IM Voting Notes Reg S - GEM | XS2332241897 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €39,100,000 Class B Senior Secured Floating Rate Notes due 2034 - IM Voting Notes Rule 144A - GEM | XS2332241970 | 18/May/2021 | Listed | 15/Jul/2034 |
| JUBILEE CLO 2013-X DESIGNATED ACTIVITY COMPANY | €60,500,000 Subordinated Notes due 2034 - 144A - GEM | XS0943770056 | 18/May/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2014-XI DESIGNATED ACTIVITY COMPANY | EUR42250000 Subordinated Notes due 2027 - GEM | XS1017440279 | 27/Feb/2014 | Listed | 15/Apr/2027 |
| JUBILEE CLO 2014-XII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 - GEM | XS2916439495 | 31/Oct/2024 | Listed | 15/Oct/2038 |
| JUBILEE CLO 2014-XII DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F-R Deferrable Junior Floating Rate Notes due 2038 - GEM | XS2916440238 | 31/Oct/2024 | Listed | 15/Oct/2038 |
| JUBILEE CLO 2014-XII DESIGNATED ACTIVITY COMPANY | €16,000,000 Class E-R Deferrable Junior Floating Rate Notes due 2038 - GEM | XS2916440071 | 31/Oct/2024 | Listed | 15/Oct/2038 |
| JUBILEE CLO 2014-XII DESIGNATED ACTIVITY COMPANY | €2,000,000 Class Z Notes due 2038 - GEM | XS2916440402 | 31/Oct/2024 | Listed | 15/Oct/2038 |
| JUBILEE CLO 2014-XII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2038 - GEM | XS2916439651 | 31/Oct/2024 | Listed | 15/Oct/2038 |
| JUBILEE CLO 2014-XII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2916438927 | 31/Oct/2024 | Listed | 15/Oct/2038 |
| JUBILEE CLO 2014-XII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2038 - GEM | XS2916439818 | 31/Oct/2024 | Listed | 15/Oct/2038 |
| JUBILEE CLO 2014-XII DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2916439149 | 31/Oct/2024 | Listed | 15/Oct/2038 |
| JUBILEE CLO 2014-XII DESIGNATED ACTIVITY COMPANY | €47,800,000 Subordinated Notes due 2038 - GEM | XS1028957972 | 22/Mar/2021 | Listed | 15/Oct/2038 |
| JUBILEE CLO 2014-XII DESIGNATED ACTIVITY COMPANY | €47,800,000 Subordinated Notes due 2038 (Rule 144A) - GEM | XS1028957626 | 22/Mar/2021 | Listed | 15/Oct/2038 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | € 21,500,000 Class E Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1874094201 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | € 28,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Exchangeable Notes - GEM | XS1874093732 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €11,500,000 Class F Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1874094466 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €11,500,000 Class F Deferrable Junior Floating Rate Notes due 2031 - Rule 144A - GEM | XS1874096248 | 22/Mar/2021 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Non-Voting Exchangeable Notes Reg S - GEM | XS2307741707 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Non-Voting Exchangeable Notes Rule 144A - GEM | XS2307741616 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes Reg S - GEM | XS2307741533 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes Rule 144A - GEM | XS2307741459 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Voting Notes Reg S - GEM | XS2307740485 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Voting Notes Rule 144A - GEM | XS2307738828 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €21,500,000 Class E Deferrable Junior Floating Rate Notes due 2013 - Rule 144A - GEM | XS1874096081 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Exchangeable Notes - GEM | XS1874094037 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Exchangeable Notes Rule 144A - GEM | XS1874096164 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Notes - GEM | XS1874094110 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Notes Rule 144A - GEM | XS1874095943 | 22/Mar/2021 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - IM Voting Notes - GEM | XS1874093906 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - IM Voting Notes Rule 144A - GEM | XS1874095786 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Exchangeable Notes Rule 144A - GEM | XS1874095869 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Notes - GEM | XS1874093815 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 - IM Non-Voting Notes Rule 144A - GEM | XS1874095604 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 - IM Voting Notes Rule 144A - GEM | XS1874095430 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031- IM Voting Notes - GEM | XS1874093575 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €31,184,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - Non-Voting Exchangeable Notes Reg S - GEM | XS2308289383 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €31,184,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - Non-Voting Exchangeable Notes Rule 144A - GEM | XS2308288906 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €31,184,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes Reg S - GEM | XS2308289110 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €31,184,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes Rule 144A - GEM | XS2308288732 | 22/Mar/2021 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €31,184,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - Voting Notes Reg S - GEM | XS2307739123 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €31,184,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - Voting Notes Rule 144A - GEM | XS2307740998 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €45,000,000 Subordinate Notes due 2031 - Rule 144A - GEM | XS1449966404 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Non-Voting Exchangeable Notes Reg S - GEM | XS2308288658 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Non-Voting Exchangeable Notes Rule 144A - GEM | XS2308288062 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Non-Voting Notes Reg S - GEM | XS2308288575 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Non-Voting Notes Rule 144A - GEM | XS2308287924 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Voting Notes Reg S - GEM | XS2307740725 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €50,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 - Voting Notes Rule 144A - GEM | XS2307740642 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €6,316,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - Non-Voting Exchangeable Notes Reg S - GEM | XS2308290399 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €6,316,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - Non-Voting Exchangeable Notes Rule 144A - GEM | XS2308289896 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €6,316,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - Non-Voting Notes Reg S - GEM | XS2308290043 | 22/Mar/2021 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €6,316,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - Non-Voting Notes Rule 144A - GEM | XS2308289540 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €6,316,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - Voting Notes Reg S - GEM | XS2307741293 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | €6,316,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - Voting Notes Rule 144A - GEM | XS2307741020 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2016-XVII DESIGNATED ACTIVITY COMPANY | Eur 45,000,000 Subordinated Notes due 2031 (Reg S) - GEM | XS1449964888 | 22/Mar/2021 | Listed | 15/Apr/2031 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2308742555 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2308744684 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Deferrable Junior Floating Rate Notes due 2035 - Reg S - GEM | XS2308744254 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Deferrable Junior Floating Rate Notes due 2035 - Rule 144A - GEM | XS2308746200 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €18,000,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2035 - IM Non Voting Exchangeable Notes Reg S - GEM | XS2308743793 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €18,000,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2035 - IM Non Voting Exchangeable Notes Rule 144A - GEM | XS2308745657 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €18,000,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2035 - IM Non Voting Notes Reg S - GEM | XS2308743876 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €18,000,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2035 - IM Non Voting Notes Rule 144A - GEM | XS2308746036 | 31/Mar/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €18,000,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2035 - IM Voting Notes Reg S - GEM | XS2308743520 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €18,000,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2035 - IM Voting Notes Rule 144A - GEM | XS2308745574 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Deferrable Junior Floating Rate Notes due 2035 - Reg S - GEM | XS2308744338 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Deferrable Junior Floating Rate Notes due 2035 - Rule 144A - GEM | XS2308746119 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2035 - IM Non Voting Notes Reg S - GEM | XS2308742803 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2035 - IM Non Voting Notes Rule 144A - GEM | XS2308745061 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2035 - IM Non Voting Exchangeable Notes Rule 144A - GEM | XS2308744767 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2035 - IM Voting Notes Reg S - GEM | XS2308742639 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2035 - IM Voting Notes Rule 144A - GEM | XS2308744502 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A Senior Secured Floating Rate Notes due 2035- IM Non Voting Exchangeable Notes Reg S - GEM | XS2308742712 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2035 - IM Non Voting Exchangeable Notes Reg S - GEM | XS2308744098 | 31/Mar/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2035 - IM Non Voting Exchangeable Notes Rule 144A - GEM | XS2308745905 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2035 - IM Non Voting Notes Reg S - GEM | XS2308744171 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2035 - IM Voting Notes Reg S - GEM | XS2308743959 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2035- IM Voting Notes Rule 144A - GEM | XS2308745814 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B Senior Secured Floating Rate Notes due 2035 - IM NonVoting Exchangeable Notes Reg S - GEM | XS2308743017 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B Senior Secured Floating Rate Notes due 2035 - IM NonVoting Exchangeable Notes Rule 144A - GEM | XS2308744924 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B Senior Secured Floating Rate Notes due 2035 - IM NonVoting Notes Reg S - GEM | XS2308743108 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B Senior Secured Floating Rate Notes due 2035 - IM NonVoting Notes Rule 144A - GEM | XS2308745491 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B Senior Secured Floating Rate Notes due 2035 - IM Voting Notes Reg S - GEM | XS2308742985 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B Senior Secured Floating Rate Notes due 2035 - IM Voting Notes Rule 144A - GEM | XS2308744841 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €37,200,000 Subordinated Notes due 2035 - Reg S - GEM | XS1897617590 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €37,200,000 Subordinated Notes due 2035 - Rule 144A - GEM | XS1897617327 | 31/Mar/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-2 Deferrable Mezzanine Fixed Rate Notes due 2035 - IM Non Voting Exchangeable Notes Reg S - GEM | XS2309374788 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-2 Deferrable Mezzanine Fixed Rate Notes due 2035 - IM Non Voting Exchangeable Notes Rule 144A - GEM | XS2309375322 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-2 Deferrable Mezzanine Fixed Rate Notes due 2035 - IM Non Voting Notes Reg S - GEM | XS2309374945 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-2 Deferrable Mezzanine Fixed Rate Notes due 2035 - IM Non Voting Notes Rule 144A - GEM | XS2309375751 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-2 Deferrable Mezzanine Fixed Rate Notes due 2035 - IM Voting Notes Reg S - GEM | XS2309373111 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2018-XXI DESIGNATED ACTIVITY COMPANY | €7,000,000 Class C-2 Deferrable Mezzanine Fixed Rate Notes due 2035 - IM Voting Notes Rule 144A - GEM | XS2309375249 | 31/Mar/2021 | Listed | 15/Apr/2035 |
| JUBILEE CLO 2019-XXII DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037 - GEM | XS2874155596 | 20/Aug/2024 | Listed | 20/Aug/2037 |
| JUBILEE CLO 2019-XXII DESIGNATED ACTIVITY COMPANY | €16,500,000 Class F-R Deferrable Junior Floating Rate Notes due 2037 - GEM | XS2874155919 | 20/Aug/2024 | Listed | 20/Aug/2037 |
| JUBILEE CLO 2019-XXII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E-R Deferrable Junior Floating Rate Notes due 2037 - GEM | XS2874155836 | 20/Aug/2024 | Listed | 20/Aug/2037 |
| JUBILEE CLO 2019-XXII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2037 - GEM | XS2874155679 | 20/Aug/2024 | Listed | 20/Aug/2037 |
| JUBILEE CLO 2019-XXII DESIGNATED ACTIVITY COMPANY | €304,250,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2874155166 | 20/Aug/2024 | Listed | 20/Aug/2037 |
| JUBILEE CLO 2019-XXII DESIGNATED ACTIVITY COMPANY | €32,500,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2037 - GEM | XS2874155752 | 20/Aug/2024 | Listed | 20/Aug/2037 |
| JUBILEE CLO 2019-XXII DESIGNATED ACTIVITY COMPANY | €41,100,000 Class B-1-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2874155323 | 20/Aug/2024 | Listed | 20/Aug/2037 |
| JUBILEE CLO 2019-XXII DESIGNATED ACTIVITY COMPANY | €9,150,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2874155240 | 20/Aug/2024 | Listed | 20/Aug/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2019-XXII DESIGNATED ACTIVITY COMPANY | Subordinated Notes - GEM | XS1980850579 | 31/May/2019 | Listed | 20/Nov/2031 |
| JUBILEE CLO 2019-XXII DESIGNATED ACTIVITY COMPANY | Subordinated Notes - GEM | XS1980850652 | 31/May/2019 | Listed | 20/Nov/2031 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €15,400,000 Class F-R Deferrable Junior Floating Rate Notes due 2037 - 144A - GEM | XS2856831735 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €15,400,000 Class F-R Deferrable Junior Floating Rate Notes due 2037 - Reg S - GEM | XS2856831651 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E-R Deferrable Junior Floating Rate Notes due 2037 - 144A - GEM | XS2856831578 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E-R Deferrable Junior Floating Rate Notes due 2037 - Reg S - GEM | XS2856831495 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €28,500,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2037 - 144A - GEM | XS2856831065 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €28,500,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2037 - Reg S - GEM | XS2856830927 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €289,050,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2856830257 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €289,050,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2856830174 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €30,900,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2037 - 144A - GEM | XS2856831222 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €30,900,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2037 - Reg S - GEM | XS2856831149 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €44,400,000 Class B-1-R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2856830687 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €44,400,000 Class B-1-R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2856830505 | 15/Jul/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2856830844 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €7,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2856830760 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €8,700,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2856830414 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | €8,700,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2856830331 | 15/Jul/2024 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | Subordinated Notes - GEM | XS2075331814 | 16/Dec/2019 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2019-XXIII DESIGNATED ACTIVITY COMPANY | Subordinated Notes (Rule 144A) - GEM | XS2075331905 | 16/Dec/2019 | Listed | 15/Jul/2037 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Reg S - GEM | XS2262817112 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Rule 144A - GEM | XS2262817385 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €16,500,000 Class E Deferrable Junior Floating Rate Notes due 2034 - Reg S - GEM | XS2262819241 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €16,500,000 Class E Deferrable Junior Floating Rate Notes due 2034 - Rule 144A - GEM | XS2262819753 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €181,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2262815843 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €181,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2262816064 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €20,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 - Reg S - GEM | XS2262817898 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €20,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 - Rule 144A - GEM | XS2262818359 | 13/Jan/2021 | Listed | 16/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2262816577 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2262816650 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 - Reg S - GEM | XS2262818516 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 - Rule 144A - GEM | XS2262819084 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €24,850,000 Subordinated Notes due 2034 - Reg S - GEM | XS2262819910 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €24,850,000 Subordinated Notes due 2034 - Rule 144A - GEM | XS2262819837 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €8,250,000 Class F Deferrable Junior Floating Rate Notes due 2034 - Reg S - GEM | XS2262819597 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2020-XXIV DESIGNATED ACTIVITY COMPANY | €8,250,000 Class F Deferrable Junior Floating Rate Notes due 2034 - Rule 144A - GEM | XS2262819670 | 13/Jan/2021 | Listed | 16/Jan/2034 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Deferrable Mezzanine Fixed Rate Notes due 2035 - Reg S - GEM | XS2402443498 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Deferrable Mezzanine Fixed Rate Notes due 2035 - Rule 144A - GEM | XS2402444389 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €11,750,000 Class F Deferrable Junior Floating Rate Notes due 2035 - Reg S - GEM | XS2402443738 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €11,750,000 Class F Deferrable Junior Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402444629 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €16,500,000 Class B-2 Senior Secured Fxed Rate Notes due 2035 - Reg S - GEM | XS2402443142 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €16,500,000 Class B-2 Senior Secured Fxed Rate Notes due 2035 - Rule 144A - GEM | XS2402444207 | 08/Dec/2021 | Listed | 15/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €18,000,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2035 - Reg S - GEM | XS2402443225 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €18,000,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402444116 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Deferrable Junior Floating Rate Notes due 2035 - Reg S - GEM | XS2402443654 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Deferrable Junior Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402444462 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €23,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2402443068 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €23,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402444033 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2402442920 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402443811 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2035 - Reg S - GEM | XS2402443571 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402444546 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €34,500,000 Subordinated Notes due 2035 - Reg S - GEM | XS2402443902 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2021-XXV DESIGNATED ACTIVITY COMPANY | €34,500,000 Subordinated Notes due 2035 - Rule 144A - GEM | XS2402444892 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F-R Deferrable Junior Floating Rate Notes due 2038 (Reg S) - GEM | XS2762952179 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F-R Deferrable Junior Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2762952252 | 13/Mar/2024 | Listed | 15/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E-R Deferrable Junior Floating Rate Notes due 2038 (Reg S) - GEM | XS2762951957 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E-R Deferrable Junior Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2762952096 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2762950801 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2762950983 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2038 (Reg S) - GEM | XS2762951791 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2762951874 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2038 (Reg S) - GEM | XS2762951445 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2762951528 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2762951015 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2762951106 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €37,400,000 Subordinated-R Notes due 2038 (Reg S) - GEM | XS2776643301 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €37,400,000 Subordinated-R Notes due 2038 (Rule 144A) - GEM | XS2776643483 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €8,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 (Reg S) - GEM | XS2762951288 | 13/Mar/2024 | Listed | 15/Apr/2038 |
| JUBILEE CLO 2022-XXVI DESIGNATED ACTIVITY COMPANY | €8,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 (Rule 144A) - GEM | XS2762951361 | 13/Mar/2024 | Listed | 15/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2023-XXVII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Deferrable Junior Floating Rate Notes due 2038 - GEM | XS2666004705 | 08/Nov/2023 | Listed | 21/Jan/2038 |
| JUBILEE CLO 2023-XXVII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Deferrable Junior Floating Rate Notes due 2038 - GEM | XS2666004887 | 08/Nov/2023 | Listed | 21/Jan/2038 |
| JUBILEE CLO 2023-XXVII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2038 - GEM | XS2666004457 | 08/Nov/2023 | Listed | 21/Jan/2038 |
| JUBILEE CLO 2023-XXVII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - GEM | XS2666004374 | 08/Nov/2023 | Listed | 21/Jan/2038 |
| JUBILEE CLO 2023-XXVII DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2038 - GEM | XS2666004614 | 08/Nov/2023 | Listed | 21/Jan/2038 |
| JUBILEE CLO 2023-XXVII DESIGNATED ACTIVITY COMPANY | €33,750,000 Subordinated Notes due 2038 - GEM | XS2666004960 | 08/Nov/2023 | Listed | 21/Jan/2038 |
| JUBILEE CLO 2023-XXVII DESIGNATED ACTIVITY COMPANY | €42,000,000 Class B Senior Secured Floating Rate Notes due 2038 - GEM | XS2666004291 | 08/Nov/2023 | Listed | 21/Jan/2038 |
| JUBILEE CLO 2024-XXVIII DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2798878752 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2798878596 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €13,000,000 Class F Deferrable Junior Floating Rate Notes due 2037 - 144A - GEM | XS2798879305 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €13,000,000 Class F Deferrable Junior Floating Rate Notes due 2037 - Reg S - GEM | XS2798879214 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €17,000,000 Class E Deferrable Junior Floating Rate Notes due 2037 - 144A - GEM | XS2798879487 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €17,000,000 Class E Deferrable Junior Floating Rate Notes due 2037 - Reg S - GEM | XS2798879057 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2798878166 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2798878083 | 27/Jun/2024 | Listed | 21/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUBILEE CLO 2024-XXVIII DAC | €25,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2037 - 144A - GEM | XS2798878919 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €25,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2037 - Reg S - GEM | XS2798879131 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €26,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2037 - 144A - GEM | XS2798878836 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €26,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2037 - Reg S - GEM | XS2798878679 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €29,741,000 Subordinated Notes due 2037 - 144A - GEM | XS2798879560 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €29,741,000 Subordinated Notes due 2037 - Reg S - GEM | XS2798879644 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2798878323 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUBILEE CLO 2024-XXVIII DAC | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2798878240 | 27/Jun/2024 | Listed | 21/Jul/2037 |
| JUNIPER RECEIVABLES 2020 -1 DAC | USD 35,096,000 Class R-2 Notes due 16 August 2027 - GEM | US48203M2044 | 05/Mar/2020 | Listed | 16/Aug/2027 |
| JUNIPER RECEIVABLES 2020 -1 DAC | USD 50,504,000 Class R-1 Notes due 16 August 2027 - GEM | USG5211N1140 | 05/Mar/2020 | Listed | 16/Aug/2027 |
| JUNIPER RECEIVABLES 2021 -1 DESIGNATED ACTIVITY COMPANY | USD 32,287,500.00 Class R-2 Notes due 2028 - GEM | US48204E2019 | 26/Mar/2021 | Listed | 15/Sep/2028 |
| JUNIPER RECEIVABLES 2021 -1 DESIGNATED ACTIVITY COMPANY | USD 46,462,500.00 Class R-1 Notes due 2028 - GEM | USG5212F1107 | 26/Mar/2021 | Listed | 15/Sep/2028 |
| JUNIPER RECEIVABLES 2021 -2 DAC | USD34,440,000.00 Class R-2 Notes due 2029 - GEM | US48204VAB09 | 21/Sep/2021 | Listed | 15/Feb/2029 |
| JUNIPER RECEIVABLES 2021 -2 DAC | USD49,560,000.00 Class R-1 Notes due 2029 - GEM | USG5212VAA55 | 21/Sep/2021 | Listed | 15/Feb/2029 |
| JUNIPER RECEIVABLES 2022 -1 DESIGNATED ACTIVITY COMPANY | USD 23,165,000.00 Class R-2 Notes due 2029 (144A) - GEM | US48204X2099 | 21/Mar/2022 | Listed | 15/Aug/2029 |
| JUNIPER RECEIVABLES 2022 -1 DESIGNATED ACTIVITY COMPANY | USD 33,335,000.00 Class R-1 Notes due 2029 (Reg S) - GEM | USG5212K1019 | 21/Mar/2022 | Listed | 15/Aug/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| JUNIPER RECEIVABLES 2022 -2 DESIGNATED ACTIVITY COMPANY | US$ 22,550,000 Class R-2 Notes due 2030 - GEM | US48204Y2072 | 19/Aug/2022 | Listed | 15/Jan/2030 |
| JUNIPER RECEIVABLES 2022 -2 DESIGNATED ACTIVITY COMPANY | US$ 32,450,000 Class R-1 Notes due 2030 - GEM | USG5214F1188 | 19/Aug/2022 | Listed | 15/Jan/2030 |
| KAIROS ACCESS INVESTMENTS DESIGNATED ACTIVITY COMPANY | Issue of Series 2023-01 JPY 3,000,000,000 Callable Fixed Rate Secured Notes due 2042 - GEM | XS2598565583 | 31/May/2023 | Listed | 22/Dec/2042 |
| KAIROS ACCESS INVESTMENTS DESIGNATED ACTIVITY COMPANY | Series 2021-04 - Issue of Series 2021-04 JPY 10,000,000,000 Callable Fixed Rate Secured Notes due 2051 - GEM | XS2386182237 | 28/Sep/2021 | Listed | 20/Jun/2051 |
| KBC GROUP NV | Series 1 - Issue of U.S. $1,000,000,000 Senior Fixed Rate Resettable Notes due 2029 - GEM | BE6340805124 | 19/Jan/2023 | Listed | 19/Jan/2029 |
| KBC GROUP NV | Series 2 - Issue of U.S. $1,000,000,000 Senior Fixed Rate Resettable Notes due 2034 - GEM | BE6346407859 | 21/Sep/2023 | Listed | 21/Sep/2034 |
| KBC GROUP NV | Series 3 - Issue of U.S. $1,250,000,000 Senior Fixed Rate Resettable Notes due 2030 - GEM | USB5341FAD36 | 16/Oct/2024 | Listed | 16/Oct/2030 |
| KERNEL HOLDING S.A. | U.S. 300,000,000 6.75 per cent. Guaranteed Notes due 2027 - GEM | XS2244927823 | 27/Oct/2020 | Listed | 27/Oct/2027 |
| KERRY GROUP FINANCIAL SERVICES UNLIMITED COMPANY | EUR 750,000,000 0.625 per cent. Guaranteed Notes due 2029 - GEM | XS2042667944 | 20/Sep/2019 | Listed | 20/Sep/2029 |
| KERRY GROUP FINANCIAL SERVICES UNLIMITED COMPANY | EUR 750,000,000 0.875 per cent. Sustainability-Linked Notes due 2031 - GEM | XS2414830963 | 01/Dec/2021 | Listed | 01/Dec/2031 |
| KERRY GROUP FINANCIAL SERVICES UNLIMITED COMPANY | EUR 950,000,000 2.375 per cent. Guaranteed Notes due 10 September 2025 - GEM | XS1288849471 | 10/Sep/2015 | Listed | 10/Sep/2025 |
| KERRY GROUP FINANCIAL SERVICES UNLIMITED COMPANY | Series 1 - Issue of EUR 500,000,000 3.375 per cent. Notes due 2033 - GEM | XS2896495814 | 05/Sep/2024 | Listed | 05/Mar/2033 |
| KERRY GROUP FINANCIAL SERVICES UNLIMITED COMPANY | Series 2 - Issue of EUR 500,000,000 3.750 per cent. Notes due 2036 - GEM | XS2896353781 | 05/Sep/2024 | Listed | 05/Sep/2036 |
| KIMBERLY-CLARK DE MÉXICO, S.A.B. DE C.V. | 2.431% Notes due 2031 - GEM | USP60694AF68 | 01/Jul/2020 | Listed | 01/Jul/2031 |
| KIMBERLY-CLARK DE MÉXICO, S.A.B. DE C.V. | USD 250000000 3.250% notes due 2025 - GEM | USP60694AE93 | 12/Mar/2015 | Listed | 12/Mar/2025 |
| KINBANE 2022-RPL 1 DAC | €11,485,000 Class F residential mortgage backed floating rate notes due 25 September 2062 (144A) - GEM | XS2499840275 | 02/Aug/2022 | Listed | 25/Sep/2062 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| KINBANE 2022-RPL 1 DAC | €11,485,000 Class F residential mortgage backed floating rate notes due 25 September 2062 (Reg S) - GEM | XS2499840192 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2022-RPL 1 DAC | €11,485,000 Class RFN residential mortgage backed floating rate notes due 25 September 2062 (144A) - GEM | XS2506153290 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2022-RPL 1 DAC | €11,485,000 Class RFN residential mortgage backed floating rate notes due 25 September 2062 (Reg S) - GEM | XS2506150353 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2022-RPL 1 DAC | €18,664,000 Class D residential mortgage backed floating rate notes due 25 September 2062 (144A) - GEM | XS2499839772 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2022-RPL 1 DAC | €18,664,000 Class D residential mortgage backed floating rate notes due 25 September 2062 (Reg S) - GEM | XS2499839426 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2022-RPL 1 DAC | €18,664,000 Class E residential mortgage backed floating rate notes due 25 September 2062 (144A) - GEM | XS2499839939 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2022-RPL 1 DAC | €18,664,000 Class E residential mortgage backed floating rate notes due 25 September 2062 (Reg S) - GEM | XS2499839855 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2022-RPL 1 DAC | €30,149,000 Class C residential mortgage backed floating rate notes due 25 September 2062 (144A) - GEM | XS2499839343 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2022-RPL 1 DAC | €30,149,000 Class C residential mortgage backed floating rate notes due 25 September 2062 (Reg S) - GEM | XS2499839269 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2022-RPL 1 DAC | €399,126,000 Class A residential mortgage backed floating rate notes due 25 September 2062 (144A) - GEM | XS2499838881 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2022-RPL 1 DAC | €399,126,000 Class A residential mortgage backed floating rate notes due 25 September 2062 (Reg S) - GEM | XS2499838709 | 02/Aug/2022 | Listed | 25/Sep/2062 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| KINBANE 2022-RPL 1 DAC | €40,199,000 Class B residential mortgage backed floating rate notes due 25 September 2062 (144A) - GEM | XS2499839004 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2022-RPL 1 DAC | €40,199,000 Class B residential mortgage backed floating rate notes due 25 September 2062 (Reg S) - GEM | XS2499838964 | 02/Aug/2022 | Listed | 25/Sep/2062 |
| KINBANE 2024-RPL 1 DESIGNATED ACTIVITY COMPANY | €10,580,000 Class C Residential Mortgage Backed Floating Rate Notes due January 2065 - GEM | XS2763608846 | 08/Apr/2024 | Listed | 25/Jan/2065 |
| KINBANE 2024-RPL 1 DESIGNATED ACTIVITY COMPANY | €15,114,000 Class B Residential Mortgage Backed Floating Rate Notes due January 2065 - GEM | XS2763608762 | 08/Apr/2024 | Listed | 25/Jan/2065 |
| KINBANE 2024-RPL 1 DESIGNATED ACTIVITY COMPANY | €199,502,000 Class A Residential Mortgage Backed Floating Rate Notes due January 2065 - GEM | XS2763608689 | 08/Apr/2024 | Listed | 25/Jan/2065 |
| KINBANE 2024-RPL 1 DESIGNATED ACTIVITY COMPANY | €6,801,000 Class D Residential Mortgage Backed Floating Rate Notes due January 2065 - GEM | XS2763608929 | 08/Apr/2024 | Listed | 25/Jan/2065 |
| KINBANE 2024-RPL 1 DESIGNATED ACTIVITY COMPANY | €6,801,000 Class E Residential Mortgage Backed Floating Rate Notes due January 2065 - GEM | XS2763609141 | 08/Apr/2024 | Listed | 25/Jan/2065 |
| KINBANE 2024-RPL 1 DESIGNATED ACTIVITY COMPANY | €9,068,000 Class F Residential Mortgage Backed Floating Rate Notes due January 2065 - GEM | XS2763609497 | 08/Apr/2024 | Listed | 25/Jan/2065 |
| KINGSPAN SECURITIES (IRELAND) DESIGNATED ACTIVITY COMPANY | Series 1 - Issue of EUR 750,000,000 3.500 per cent. Notes due 2031 - GEM | XS2923391861 | 31/Oct/2024 | Listed | 31/Oct/2031 |
| KINNERTON OPPORTUNISTIC CREDITS C DESIGNATED ACTIVITYCOMPANY | DKK 764500000 (aggregate commitment balance) Secured Asset-Backed Notes due 31 December 2024 (Reg S) - GEM | IE00BZ6FCC96 | 10/Dec/2015 | Listed | 31/Dec/2024 |
| KINNERTON RESIDENTIAL DEVELOPMENT II DAC | EUR 117,000,000 (aggregate commitment balance) Secured Asset-Backed Notes due 2026 - GEM | IE00BGSNGY89 | 19/Dec/2018 | Listed | 31/Dec/2026 |
| KKR CLO 10 LTD. | USD 16,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG52773AD37 | 22/Sep/2017 | Listed | 15/Sep/2029 |
| KKR CLO 10 LTD. | USD 24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG52774AK52 | 22/Sep/2017 | Listed | 15/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| KKR CLO 10 LTD. | USD 24,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG52774AL36 | 22/Sep/2017 | Listed | 15/Sep/2029 |
| KKR CLO 10 LTD. | USD 252,000,000 Class A-R Senior Secured Floating Rate Notes due 2029 - GEM | USG52774AH24 | 22/Sep/2017 | Listed | 15/Sep/2029 |
| KKR CLO 10 LTD. | USD 52,000,000 Class B-R Senior Secured Floating Rate Notes due 2029 - GEM | USG52774AJ89 | 22/Sep/2017 | Listed | 15/Sep/2029 |
| KKR CLO 11, LTD. | USD 14,617,300 Class D-1-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG5277RAJ70 | 12/Dec/2017 | Listed | 15/Jan/2031 |
| KKR CLO 11, LTD. | USD 14,617,300 Class D-1-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US48250MAN74 | 12/Dec/2017 | Listed | 15/Jan/2031 |
| KKR CLO 11, LTD. | USD 19,782,700 Class D-2-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG5277RAK44 | 12/Dec/2017 | Listed | 15/Jan/2031 |
| KKR CLO 11, LTD. | USD 19,782,700 Class D-2-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US48250MAP23 | 12/Dec/2017 | Listed | 15/Jan/2031 |
| KKR CLO 11, LTD. | USD 27,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG52775AC02 | 12/Dec/2017 | Listed | 15/Jan/2031 |
| KKR CLO 11, LTD. | USD 27,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US48250KAE10 | 12/Dec/2017 | Listed | 15/Jan/2031 |
| KKR CLO 11, LTD. | USD 30,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG5277RAH15 | 12/Dec/2017 | Listed | 15/Jan/2031 |
| KKR CLO 11, LTD. | USD 30,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US48250MAM91 | 12/Dec/2017 | Listed | 15/Jan/2031 |
| KKR CLO 11, LTD. | USD 357,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG5277RAF58 | 12/Dec/2017 | Listed | 15/Jan/2031 |
| KKR CLO 11, LTD. | USD 357,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US48250MAK36 | 12/Dec/2017 | Listed | 15/Jan/2031 |
| KKR CLO 11, LTD. | USD 57,750,000 Class B-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG5277RAG32 | 12/Dec/2017 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| KKR CLO 11, LTD. | USD 57,750,000 Class B-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US48250MAL19 | 12/Dec/2017 | Listed | 15/Jan/2031 |
| KKR CLO 12 LTD | Class A-R2a Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US48250RBE53 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class A-R2a Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG5277VAP43 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class A-R2b Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US48250RBG02 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class A-R2b Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG5277VAQ26 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class B-R2 Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US48250RBN52 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class B-R2 Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG5277VAT64 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US48250RBJ41 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG5277VAR09 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class D-R2 Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US48250RBL96 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class D-R2 Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG5277VAS81 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class E-R2 Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US48250QAH11 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class E-R2 Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG5277UAD30 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class X Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US48250RBC97 | 12/Oct/2018 | Listed | 15/Oct/2030 |
| KKR CLO 12 LTD | Class X Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG5277VAN94 | 12/Oct/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| KKR CLO 13 LTD. | USD 20,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US48250VAY39 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 20,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG52790AM76 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 21,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US48250XAJ28 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 21,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG52789AE79 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 24,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US48250VBA44 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 24,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG52790AN59 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 256,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US48250VAU17 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 256,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2028 (reg S) - GEM | USG52790AK11 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 35,000,000 Subordinated Notes due 2028 - GEM | USG52789AC14 | 22/Dec/2015 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 47,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US48250VAW72 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 47,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | USG52790AL93 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 7,000,0000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US48250XAL73 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 13 LTD. | USD 7,000,0000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG52789AF45 | 16/Mar/2018 | Listed | 16/Jan/2028 |
| KKR CLO 14 LTD. | Class A-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US48250WAG06 | 28/Aug/2018 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| KKR CLO 14 LTD. | Class A-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG5278NAG19 | 28/Aug/2018 | Listed | 15/Jul/2031 |
| KKR CLO 14 LTD. | Class B-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US48250WAJ45 | 28/Aug/2018 | Listed | 15/Jul/2031 |
| KKR CLO 14 LTD. | Class B-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG5278NAH91 | 28/Aug/2018 | Listed | 15/Jul/2031 |
| KKR CLO 14 LTD. | Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US48250WAL90 | 28/Aug/2018 | Listed | 15/Jul/2031 |
| KKR CLO 14 LTD. | Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG5278NAJ57 | 28/Aug/2018 | Listed | 15/Jul/2031 |
| KKR CLO 14 LTD. | Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US48250WAN56 | 28/Aug/2018 | Listed | 15/Jul/2031 |
| KKR CLO 14 LTD. | Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG5278NAK21 | 28/Aug/2018 | Listed | 15/Jul/2031 |
| KKR CLO 14 LTD. | Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US48251AAD46 | 28/Aug/2018 | Listed | 15/Jul/2031 |
| KKR CLO 14 LTD. | Class E-R Senior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG52786AD57 | 28/Aug/2018 | Listed | 15/Jul/2031 |
| KKR CLO 14 LTD. | USD 50,500,000 Subordinated Notes due 2031 - GEM | USG52786AB91 | 01/Jul/2016 | Listed | 15/Jul/2031 |
| KKR CLO 15 LTD. | USD 40250000 Subordinated Notes due 2028 - GEM | USG5278LAB65 | 21/Sep/2016 | Listed | 18/Oct/2028 |
| KKR CLO 18 LTD | USD 35,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG5279EAD79 | 21/Aug/2017 | Listed | 18/Jul/2030 |
| KKR CLO 18 LTD | USD 35,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG5279CAA74 | 21/Aug/2017 | Listed | 18/Jul/2030 |
| KKR CLO 18 LTD | USD 42,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG5279EAE52 | 21/Aug/2017 | Listed | 18/Jul/2030 |
| KKR CLO 18 LTD | USD 448,000,000 Class A Senior Secured Floating Rate Notes due 2030 - GEM | USG5279EAB14 | 21/Aug/2017 | Listed | 18/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| KKR CLO 18 LTD | USD 84,000,000 Class B Senior Secured Floating Rate Notes due 2030 - GEM | USG5279EAC96 | 21/Aug/2017 | Listed | 18/Jul/2030 |
| KKR CLO 9 LTD | USD 27900000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG52776AC84 | 17/Jul/2017 | Listed | 15/Jul/2030 |
| KKR CLO 9 LTD | USD 33000000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG52777AJ11 | 17/Jul/2017 | Listed | 15/Jul/2030 |
| KKR LENDING PARTNERS III CLO LLC | U.S.$44,200,000 Class A-1 Senior Secured Floating Rate Notes due 2030 - (Rule 144A) - GEM | US48254VAA17 | 17/Sep/2021 | Listed | 20/Oct/2030 |
| KKR LENDING PARTNERS III CLO LLC | U.S.$44,200,000 Class A-1 Senior Secured Floating Rate Notes due 2030 - GEM | USU4949WAA00 | 17/Sep/2021 | Listed | 20/Oct/2030 |
| KKR LENDING PARTNERS III CLO LLC | U.S.$56,600,000 Class D Secured Deferrable Floating Rate Notes due 2030 - (Rule 144A) - GEM | US48254VAL71 | 17/Sep/2021 | Listed | 20/Oct/2030 |
| KKR LENDING PARTNERS III CLO LLC | U.S.$56,600,000 Class D Secured Deferrable Floating Rate Notes due 2030 - GEM | USU4949WAF96 | 17/Sep/2021 | Listed | 20/Oct/2030 |
| KKR LENDING PARTNERS III CLO LLC | U.S.$67,900,000 Class A-2 Senior Secured Floating Rate Notes due 2030 - (Rule 144A) - GEM | US48254VAE39 | 17/Sep/2021 | Listed | 20/Oct/2030 |
| KKR LENDING PARTNERS III CLO LLC | U.S.$67,900,000 Class A-2 Senior Secured Floating Rate Notes due 2030 - GEM | USU4949WAC65 | 17/Sep/2021 | Listed | 20/Oct/2030 |
| KKR LENDING PARTNERS III CLO LLC | U.S.$84,900,000 Class C Secured Deferrable Floating Rate Notes due 2030 - (Rule 144A) - GEM | US48254VAJ26 | 17/Sep/2021 | Listed | 20/Oct/2030 |
| KKR LENDING PARTNERS III CLO LLC | U.S.$84,900,000 Class C Secured Deferrable Floating Rate Notes due 2030 - GEM | USU4949WAE22 | 17/Sep/2021 | Listed | 20/Oct/2030 |
| KKR LENDING PARTNERS III CLO LLC | U.S.$96,100,000 Class B Senior Secured Floating Rate Notes due 2030 - (Rule 144A) - GEM | US48254VAG86 | 17/Sep/2021 | Listed | 20/Oct/2030 |
| KKR LENDING PARTNERS III CLO LLC | U.S.$96,100,000 Class B Senior Secured Floating Rate Notes due 2030 - GEM | USU4949WAD49 | 17/Sep/2021 | Listed | 20/Oct/2030 |
| KONDOR FINANCE PLC | U.S.$347,702,037.38 7.375 per cent. Loan Participation Notes due 2022 - GEM | XS2027393938 | 19/Jul/2019 | Listed | 19/Jul/2025 |
| KONDOR FINANCE PLC | US$583,799,976.58 7.625 per cent. Loan Participation Notes due 2026 (Reg S) - GEM | XS2077601610 | 08/Nov/2019 | Listed | 08/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| KONDOR FINANCE PLC | US$583,799,976.58 7.625 per cent. Loan Participation Notes due 2026 (Rule 144A) - GEM | US50050MAB19 | 08/Nov/2019 | Listed | 08/Nov/2028 |
| KONINKLIJKE AHOLD DELHAIZE N.V. | EUR 400,000,000 Floating Rate Notes due 2026 - GEM | XS2780024977 | 11/Mar/2024 | Listed | 11/Mar/2026 |
| KONINKLIJKE AHOLD DELHAIZE N.V. | EUR 500,000,000 3.375% Green Notes due 2031 - GEM | XS2780025271 | 11/Mar/2024 | Listed | 11/Mar/2031 |
| KONINKLIJKE AHOLD DELHAIZE N.V. | EUR 700,000,000 3.875% Sustainability-Linked Notes due 2036 - GEM | XS2780025511 | 11/Mar/2024 | Listed | 11/Mar/2036 |
| KONINKLIJKE KPN N.V. | €500,000,000 Perpetual Fixed Rate Resettable Capital Securities - GEM | XS2069101868 | 08/Nov/2019 | Listed | |
| KONINKLIJKE KPN N.V. | €500,000,000 Perpetual Fixed Rate Resettable Capital Securities - GEM | XS2824778075 | 18/Jun/2024 | Listed | |
| KONINKLIJKE KPN N.V. | Issue of €500,000,000 Perpetual Fixed Rate Resettable Capital Securities - GEM | XS2486270858 | 21/Sep/2022 | Listed | |
| KORIAN | £200,000,000 Undated Non-Call 3 YearsDeeply Subordinated Fixed Rate Resettable Notes - GEM | FR0014003YZ5 | 15/Jun/2021 | Listed | |
| KORIAN | Euro 300,000,000 2.250 per cent. Social Notes due 15 October 2028 - GEM | FR00140060J6 | 15/Oct/2021 | Listed | 15/Oct/2028 |
| KRAFT HEINZ FOODS COMPANY | EUR 1,250,000,000 2.250% Senior Notes due 2028 - GEM | XS1405784015 | 26/May/2016 | Listed | 25/May/2028 |
| KRAFT HEINZ FOODS COMPANY | STG400000000 4.125% Senior Notes due 2027 - GEM | XS1253559865 | 30/Jul/2015 | Listed | 01/Jul/2027 |
| KT AT ONE COMPANY LIMITED | Issue of U.S.$50,000,000 Tier 1 Capital Certificates - GEM | XS2227803819 | 28/Sep/2020 | Listed | |
| KVK CLO 2013-1 LTD | USD 17,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2028 - 144A - GEM | US48274GAD43 | 10/Jan/2018 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 17,500,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG8988YAC15 | 10/Jan/2018 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 26,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2028 - 144A - GEM | US482739AJ80 | 10/Jan/2018 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 26,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG89888AJ35 | 10/Jan/2018 | Listed | 14/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| KVK CLO 2013-1 LTD | USD 29,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2028 - 144A - GEM | US482739AH25 | 10/Jan/2018 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 29,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG89888AH78 | 10/Jan/2018 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 295,000,000 Class A-R Senior Secured Floating Rate Notes due 2028 - 144A - GEM | US482739AF68 | 10/Jan/2018 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 295,000,000 Class A-R Senior Secured Floating Rate Notes due 2028 - GEM | USG89888AF13 | 10/Jan/2018 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 50,700,000 Class B-R Senior Secured Floating Rate Notes due 2028 - 144A - GEM | US482739AG42 | 10/Jan/2018 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 50,700,000 Class B-R Senior Secured Floating Rate Notes due 2028 - GEM | USG89888AG95 | 10/Jan/2018 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 6,120,000 Class B Subordinated Notes due 2028 - 144A - GEM | US48274GAE26 | 10/Jan/2018 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 6,120,000 Class B Subordinated Notes due 2028 - GEM | USG8988YAD97 | 10/Jan/2018 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 63450000 Subordinated Notes due 2028 - GEM | USG8988YAB32 | 28/Feb/2013 | Listed | 14/Jan/2028 |
| KVK CLO 2013-1 LTD | USD 66,790,000 Class A Subordinated Notes due 2028 - 144A - GEM | US48274GAB86 | 28/Feb/2013 | Listed | 14/Jan/2028 |
| KVK CLO 2018-1 LTD. | USD 387,000,000 Class A Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US48273LAB80 | 29/May/2018 | Listed | 20/May/2029 |
| KVK CLO 2018-1 LTD. | USD 387,000,000 Class A Senior Secured Floating Rate Notes due 2029 - RegS - GEM | USG9000LAB39 | 29/May/2018 | Listed | 20/May/2029 |
| KVK CLO 2018-1 LTD. | USD 47,400,000 Class 1 Subordinated Notes due 2029 - 144A - GEM | US48274UAE10 | 29/May/2018 | Listed | 20/May/2029 |
| KVK CLO 2018-1 LTD. | USD 47,400,000 Class 1 Subordinated Notes due 2029 - RegS. - GEM | USG90005AC61 | 29/May/2018 | Listed | 20/May/2029 |
| KVK CLO 2018-1 LTD. | USD 6,250,000 Class X Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US48273LAA08 | 29/May/2018 | Listed | 20/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| KVK CLO 2018-1 LTD. | USD 6,250,000 Class X Senior Secured Floating Rate Notes due 2029 - RegS - GEM | USG9000LAA55 | 29/May/2018 | Listed | 20/May/2029 |
| KVK CLO 2018-1 LTD. | USD 67,500,000 Class B Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US48273LAC63 | 29/May/2018 | Listed | 20/May/2029 |
| KVK CLO 2018-1 LTD. | USD 67,500,000 Class B Senior Secured Floating Rate Notes due 2029 - RegS - GEM | USG9000LAC12 | 29/May/2018 | Listed | 20/May/2029 |
| KVK CLO 2018-1 LTD. | USD 7,225,000 Class 2 Subordinated Notes due 2029 - 144A - GEM | US48273NAD03 | 29/May/2018 | Listed | 20/May/2029 |
| KVK CLO 2018-1 LTD. | USD 7,225,000 Class 2 Subordinated Notes due 2029 - RegS - GEM | USG9000NAD50 | 29/May/2018 | Listed | 20/May/2029 |
| LA FINANCIÈRE ATALIAN S.A.S. | €836,390,831 8.5% Senior Secured PIK Notes due 2028 - GEM | XS2783772531 | 16/May/2024 | Listed | 30/Jun/2028 |
| LA FINANCIÈRE ATALIAN S.A.S. | €836,390,831 8.5% Senior Secured PIK Notes due 2028. - GEM | XS2783772374 | 16/May/2024 | Listed | 30/Jun/2028 |
| LABRADOR AVIATION FINANCE LIMITED | USD 106000000 5.682% Series 2016 B-1 Fixed Rate Notes - GEM | USG53350AB38 | 15/Dec/2016 | Listed | 15/Jan/2042 |
| LABRADOR AVIATION FINANCE LIMITED | USD 603000000 4.300% Series 2016 A-1 Fixed Rate Notes - GEM | USG53350AA54 | 15/Dec/2016 | Listed | 15/Jan/2042 |
| LAGADO ASSETS IE V DESIGNATED ACTIVITY COMPANY | Series 1 - EUR 26,250,000 SERIES 1 BONDS DUE 30 JUNE 2073 - GEM | IE000FXQMBC4 | 24/Jul/2023 | Listed | 30/Jun/2073 |
| LAST MILE LOGISTICS CMBS 2023-1 UK DAC | £144,515,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2033 (Reg S) - GEM | XS2643302974 | 04/Aug/2023 | Listed | 17/Aug/2033 |
| LAST MILE LOGISTICS CMBS 2023-1 UK DAC | £144,515,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2643303949 | 04/Aug/2023 | Listed | 17/Aug/2033 |
| LAST MILE LOGISTICS CMBS 2023-1 UK DAC | £32,490,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2033 (Reg S) - GEM | XS2643303436 | 04/Aug/2023 | Listed | 17/Aug/2033 |
| LAST MILE LOGISTICS CMBS 2023-1 UK DAC | £32,490,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2643304160 | 04/Aug/2023 | Listed | 17/Aug/2033 |
| LAST MILE LOGISTICS CMBS 2023-1 UK DAC | £38,855,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2033 (Reg S) - GEM | XS2643303600 | 04/Aug/2023 | Listed | 17/Aug/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LAST MILE LOGISTICS CMBS 2023-1 UK DAC | £38,855,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2643304590 | 04/Aug/2023 | Listed | 17/Aug/2033 |
| LAST MILE LOGISTICS CMBS 2023-1 UK DAC | £47,025,500 Class B Commercial Mortgage Backed Floating Rate Notes due 2033 (Reg S) - GEM | XS2643303279 | 04/Aug/2023 | Listed | 17/Aug/2033 |
| LAST MILE LOGISTICS CMBS 2023-1 UK DAC | £47,025,500 Class B Commercial Mortgage Backed Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2643304087 | 04/Aug/2023 | Listed | 17/Aug/2033 |
| LAST MILE LOGISTICS PAN EURO FINANCE DESIGNATED ACTIVITY COMPANY | €13,372,000 Class F Commercial Mortgage Backed Floating Rate Notes due 2033 - GEM | XS2356565825 | 16/Jul/2021 | Listed | 17/Aug/2026 |
| LAST MILE LOGISTICS PAN EURO FINANCE DESIGNATED ACTIVITY COMPANY | €200,000 Class X1 Commercial Mortgage Backed Notes due 2033 - GEM | XS2356566393 | 16/Jul/2021 | Listed | 17/Aug/2026 |
| LAST MILE LOGISTICS PAN EURO FINANCE DESIGNATED ACTIVITY COMPANY | €200,000 Class X2 Commercial Mortgage Backed Notes due 2033 - GEM | XS2356566716 | 16/Jul/2021 | Listed | 17/Aug/2026 |
| LAST MILE LOGISTICS PAN EURO FINANCE DESIGNATED ACTIVITY COMPANY | €240,400,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2033 - GEM | XS2356451810 | 16/Jul/2021 | Listed | 17/Aug/2026 |
| LAST MILE LOGISTICS PAN EURO FINANCE DESIGNATED ACTIVITY COMPANY | €44,830,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2033 - GEM | XS2356454327 | 16/Jul/2021 | Listed | 17/Aug/2026 |
| LAST MILE LOGISTICS PAN EURO FINANCE DESIGNATED ACTIVITY COMPANY | €46,040,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2033 - GEM | XS2356454913 | 16/Jul/2021 | Listed | 17/Aug/2026 |
| LAST MILE LOGISTICS PAN EURO FINANCE DESIGNATED ACTIVITY COMPANY | €67,850,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2033 - GEM | XS2356539077 | 16/Jul/2021 | Listed | 17/Aug/2026 |
| LAST MILE LOGISTICS PAN EURO FINANCE DESIGNATED ACTIVITY COMPANY | €83,610,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2033 - GEM | XS2356565585 | 16/Jul/2021 | Listed | 17/Aug/2026 |
| LAST MILE SECURITIES - PE 2021 DESIGNATED ACTIVITY COMPANY | €160,300,000 Class A1 Commercial Mortgage Backed Notes due 2031 - GEM | XS2320420792 | 08/Apr/2021 | Listed | 19/May/2031 |
| LAST MILE SECURITIES - PE 2021 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class F Commercial Mortgage Backed Notes due 2031 - GEM | XS2320420958 | 08/Apr/2021 | Listed | 19/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LAST MILE SECURITIES - PE 2021 DESIGNATED ACTIVITY COMPANY | €28,100,000 Class A2 Commercial Mortgage Backed Notes due 2031 - GEM | XS2320421501 | 08/Apr/2021 | Listed | 19/May/2031 |
| LAST MILE SECURITIES - PE 2021 DESIGNATED ACTIVITY COMPANY | €30,900,000 Class B Commercial Mortgage Backed Notes due 2031 - GEM | XS2320420529 | 08/Apr/2021 | Listed | 19/May/2031 |
| LAST MILE SECURITIES - PE 2021 DESIGNATED ACTIVITY COMPANY | €38,700,000 Class C Commercial Mortgage Backed Notes due 2031 - GEM | XS2320420875 | 08/Apr/2021 | Listed | 19/May/2031 |
| LAST MILE SECURITIES - PE 2021 DESIGNATED ACTIVITY COMPANY | €43,000,000 Class D Commercial Mortgage Backed Notes due 2031 - GEM | XS2320421683 | 08/Apr/2021 | Listed | 19/May/2031 |
| LAST MILE SECURITIES - PE 2021 DESIGNATED ACTIVITY COMPANY | €44,400,000 Class E Commercial Mortgage Backed Notes due 2031 - GEM | XS2320421766 | 08/Apr/2021 | Listed | 19/May/2031 |
| LAURELIN 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 44,400,000 IAI Subordinated Notes - GEM | IE00BZ76T088 | 20/Apr/2021 | Listed | 20/Oct/2031 |
| LAURELIN 2016-1 DESIGNATED ACTIVITY COMPANY | EUR 44,400,000 Subordinated Notes due 2031 - GEM | XS1432497789 | 20/Apr/2021 | Listed | 20/Oct/2031 |
| LCM 32 INCOME NOTE ISSUER LTD. | U.S.$29,600,000 Income Notes due 2034 - GEM | USG5418BAA10 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 INCOME NOTE ISSUER LTD. | U.S.$29,600,000 Income Notes due 2034 (144A) - GEM | US50204BAA26 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$15,000,000 Class A-2 Senior Floating Rate Notes due 2034 - GEM | USG5418AAB10 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$15,000,000 Class A-2 Senior Floating Rate Notes due 2034 (144A) - GEM | US50204AAC09 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$17,500,000 Class E Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | USG5417BAA29 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$17,500,000 Class E Deferrable Mezzanine Floating Rate Notes due 2034 (144A) - GEM | US50202BAA44 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$29,900,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | USG5418AAE58 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$29,900,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 (144A) - GEM | US50204AAJ51 | 03/Jun/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LCM 32 LTD. | U.S.$30,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | USG5418AAD75 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$30,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 (144A) - GEM | US50204AAG13 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$304,400,000 Class A-1 Senior Floating Rate Notes due 2034 - GEM | USG5418AAA37 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$304,400,000 Class A-1 Senior Floating Rate Notes due 2034 (144A) - GEM | US50204AAA43 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$53,000,000 Class I Subordinated Notes due 2034 - GEM | USG5417BAB02 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$53,000,000 Class I Subordinated Notes due 2034 (144A) - GEM | US50202BAC00 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$59,800,000 Class B Senior Floating Rate Notes due 2034 - GEM | USG5418AAC92 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 32 LTD. | U.S.$59,800,000 Class B Senior Floating Rate Notes due 2034 (144A) - GEM | US50204AAE64 | 03/Jun/2021 | Listed | 20/Jul/2034 |
| LCM 33 LTD. | U.S.$20,000,000 Class E Deferrable Mezzanine Floating Rate Notes due 2034 - (Rule 144A) - GEM | US50202FAA57 | 30/Aug/2021 | Listed | 20/Jul/2034 |
| LCM 33 LTD. | U.S.$20,000,000 Class E Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | USG53384AA47 | 30/Aug/2021 | Listed | 20/Jul/2034 |
| LCM 33 LTD. | U.S.$32,500,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 - (Rule 144A) - GEM | US50202CAG96 | 30/Aug/2021 | Listed | 20/Jul/2034 |
| LCM 33 LTD. | U.S.$32,500,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | USG53385AD50 | 30/Aug/2021 | Listed | 20/Jul/2034 |
| LCM 34 INCOME NOTE ISSUER LTD. | U.S.$8,696,000 Income Notes due 2034 - Rule 144A - GEM | US50203EAA73 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 INCOME NOTE ISSUER LTD. | U.S.$8,696,000 Income Notes due 2034 - GEM | USG54104AA51 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$10,000,000 Class II Subordinated Notes due 2034 - Rule 144A - GEM | US50203DAE13 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$10,000,000 Class II Subordinated Notes due 2034 - GEM | USG54106AC65 | 04/Oct/2021 | Listed | 20/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LCM 34 LTD. | U.S.$20,000,000 Class A-2 Senior Floating Rate Notes due 2034 - Rule 144A - GEM | US50203CAC73 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$20,000,000 Class A-2 Senior Floating Rate Notes due 2034 - GEM | USG5410LAB56 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$20,000,000 Class E Deferrable Mezzanine Floating Rate Notes due 2034 - Rule 144A - GEM | US50203DAA90 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$20,000,000 Class E Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | USG54106AA00 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$27,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 - Rule 144A - GEM | US50203CAG87 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$27,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | USG5410LAD13 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$300,000,000 Class A-1 Senior Floating Rate Notes due 2034 - GEM | USG5410LAA73 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$300,000,000 Class A-1 Senior Floating Rate Notes due 2034 - Rule 144A - GEM | US50203CAA18 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$32,500,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 - Rule 144A - GEM | US50203CAJ27 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$32,500,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | USG5410LAE95 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$49,750,000 Class I Subordinated Notes due 2034 - Rule 144A - GEM | US50203DAC56 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$49,750,000 Class I Subordinated Notes due 2034 - GEM | USG54106AB82 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$60,000,000 Class B Senior Floating Rate Notes due 2034 - Rule 144A - GEM | US50203CAE30 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 34 LTD. | U.S.$60,000,000 Class B Senior Floating Rate Notes due 2034 - GEM | USG5410LAC30 | 04/Oct/2021 | Listed | 20/Oct/2034 |
| LCM 35 INCOME NOTE ISSUER LTD. | U.S. $4,000,000 Income Notes due 2034 - GEM | USG54113AA68 | 10/Dec/2021 | Listed | 15/Oct/2034 |

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|---|---|---|---|---|---|
| LCM 35 INCOME NOTE ISSUER LTD. | U.S. $4,000,000 Income Notes due 2034 - Rule 144A - GEM | US50203QAA04 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$20,000,000 Class E Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | USG54115AA17 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$20,000,000 Class E Deferrable Mezzanine Floating Rate Notes due 2034 - Rule 144A - GEM | US50203NAA72 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$25,000,000 Class A-2 Senior Floating Rate Notes due 2034 - GEM | USG5411CAB49 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$25,000,000 Class A-2 Senior Floating Rate Notes due 2034 - Rule 144A - GEM | US50202QAC78 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$30,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | USG5411CAD05 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$30,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2034 - Rule 144A - GEM | US50202QAG82 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$30,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 - GEM | USG5411CAE87 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$30,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2034 - Rule 144A - GEM | US50202QAJ22 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$300,000,000 Class A-1 Senior Floating Rate Notes due 2034 - GEM | USG5411CAA65 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$300,000,000 Class A-1 Senior Floating Rate Notes due 2034 - Rule 144A - GEM | US50202QAA13 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$50,250,000 Class I Subordinated Notes due 2034 - GEM | USG54115AB99 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$50,250,000 Class I Subordinated Notes due 2034 - Rule 144A - GEM | US50203NAC39 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$55,000,000 Class B Senior Floating Rate Notes due 2034 - GEM | USG5411CAC22 | 10/Dec/2021 | Listed | 15/Oct/2034 |
| LCM 35 LTD. | U.S.$55,000,000 Class B Senior Floating Rate Notes due 2034 - Rule 144A - GEM | US50202QAE35 | 10/Dec/2021 | Listed | 15/Oct/2034 |

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|---|---|---|---|---|---|
| LEADENHALL I.F. FINANCE DESIGNATED ACTIVITY COMPANY | Series 2022-1 - Up to USD 1,000,000,000 Profit Participating Note - GEM | IE000UKBYUN4 | 12/Oct/2022 | Listed | 07/Oct/2052 |
| LEADENHALL LIFE II DESIGNATED ACTIVITY COMPANY | Series 2017-1 USD 1,000,000,000 Profit Participating Note - GEM | IE00BZ0XRP72 | 25/Jan/2019 | Listed | 31/Dec/2047 |
| LEADENHALL LIFE IV DAC | Series 2021-1 - Up to USD 1,000,000,000 Profit Particpating Note - GEM | IE000454CQB9 | 04/Oct/2021 | Listed | 20/Aug/2051 |
| LEARGAS A DAC | USD 500,000,000 NOTE DUE 7 MARCH 2031 - GEM | IE00BFWMPS17 | 09/May/2018 | Listed | 07/Mar/2031 |
| LEASYS S.P.A. | Issue of €750,000,000 4.375 per cent. Notes due 7 December 2024 - GEM | XS2563348361 | 07/Dec/2022 | Listed | 07/Dec/2024 |
| LIBERTY LIVING FINANCE PLC | GBP 300,000,000 2.625 per cent. Guaranteed Bonds due 2024 - GEM | XS1721762596 | 28/Nov/2017 | Listed | 28/Nov/2024 |
| LIBERTY LIVING FINANCE PLC | GBP 300,000,000 3.375 per cent. Guaranteed Bonds due 2029 - GEM | XS1721762679 | 28/Nov/2017 | Listed | 28/Nov/2029 |
| LIBERTY MUTUAL GROUP INC. | €500,000,000 4.625% Senior Notes due 2030 - GEM | XS2561647368 | 02/Dec/2022 | Listed | 02/Dec/2030 |
| LIBERTY MUTUAL GROUP INC. | EUR 750000000 2.75% Senior Notes due 2026 - GEM | XS1403499848 | 04/May/2016 | Listed | 04/May/2026 |
| LIBRETTO CAPITAL PLC | SERIES 2018-02 - EUR 13,000,000 Floating Rate Credit Linked Secured Notes due 2027 - GEM | XS1833150052 | 29/Jun/2018 | Listed | 20/Mar/2027 |
| LIBRETTO CAPITAL PLC | Series 2018-03 - USD 10,000,000 Variable Rate Credit Linked Secured Notes due 2028 - GEM | XS1863991375 | 04/Sep/2018 | Listed | 22/Sep/2028 |
| LIBRETTO CAPITAL PLC | Series 2018-04 - USD 10,000,000 Variable Rate Credit Linked Secured Notes due September 2028 - GEM | XS1877937265 | 26/Sep/2018 | Listed | 22/Sep/2028 |
| LIBRETTO CAPITAL PLC | SERIES 2018-05 USD 10,000,000 Variable Rate Credit Linked Secured Notes due 2028 - GEM | XS1890079731 | 24/Oct/2018 | Listed | 25/Sep/2028 |
| LIFETRI GROEP B.V. | EUR 80,000,000 Fixed to Fixed Rate Subordinated Notes due 2032 - GEM | XS2409168783 | 01/Dec/2021 | Listed | 01/Jun/2032 |
| LIMAK ÇIMENTO SANAYI VE TICARET A.Ş | U.S.$575,000,000 9.750 per cent. Senior Notes due 2029 - GEM | XS2862382541 | 25/Jul/2024 | Listed | 25/Jul/2029 |
| LIQUID TELECOMMUNICATIONS FINANCING PLC | US$620 million 5½% Senior Secured Notes due 2026 - 144A - GEM | US536333AB32 | 04/Mar/2021 | Listed | 04/Mar/2026 |
| LIQUID TELECOMMUNICATIONS FINANCING PLC | US$620 million 5½% Senior Secured Notes due 2026 - RegS - GEM | XS2278474924 | 04/Mar/2021 | Listed | 04/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LKQ EUROPEAN HOLDINGS B.V. | EUR 250,000,000 4.125% Senior Notes due 2028 - GEM | XS1799641045 | 15/May/2018 | Listed | 01/Apr/2028 |
| LLOYDS BANKING GROUP PLC | $1,000,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Subordinated Contingent Convertible Securities - GEM | US53944YBB83 | 24/Oct/2024 | Listed | |
| LLOYDS BANKING GROUP PLC | $1,250,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Subordinated Contingent Convertible Securities - GEM | US53944YAV56 | 14/Mar/2023 | Listed | |
| LLOYDS BANKING GROUP PLC | $1,500,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Subordinated Contingent Convertible Securities - GEM | US539439AU36 | 26/Oct/2018 | Listed | |
| LLOYDS BANKING GROUP PLC | $500,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Subordinated Contingent Convertible Securities - GEM | US53944YAJ29 | 03/Sep/2019 | Listed | |
| LLOYDS BANKING GROUP PLC | £500,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Subordinated Contingent Convertible Securities - GEM | XS2080995405 | 12/Mar/2020 | Listed | |
| LLOYDS BANKING GROUP PLC | £750,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Subordinated Contingent Convertible Securities - GEM | XS2575900977 | 18/Jan/2023 | Listed | |
| LLOYDS BANKING GROUP PLC | £750,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Subordinated Contingent Convertible Securities - GEM | XS2529511722 | 08/Sep/2022 | Listed | |
| LLOYDS BANKING GROUP PLC | ¥115,100,000,000 1.247 per cent. Senior Unsecured Fixed Rate Bonds due 2028 - GEM | JP582667AN51 | 03/Aug/2022 | Listed | 26/May/2028 |
| LLOYDS BANKING GROUP PLC | ¥31,300,000,000 0.968 per cent. Senior Unsecured Fixed Rate Bonds due 2028 - GEM | JP582667BJ56 | 02/Oct/2018 | Listed | 30/May/2028 |
| LLOYDS BANKING GROUP PLC | ¥33,900,000,000 1.307 per cent. Senior Unsecured Fixed Rate Bonds due 2030 - GEM | JP582667AQ66 | 30/Jul/2024 | Listed | 04/Jun/2030 |
| LLOYDS BANKING GROUP PLC | ¥5,800,000,000 1.182 per cent. Senior Unsecured Fixed Rate Bonds due 2033 - GEM | JP582667CJ55 | 02/Oct/2018 | Listed | 30/May/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LLOYDS BANKING GROUP PLC | ¥50,300,000,000 1.377 per cent. Senior Unsecured Fixed Rate Bonds due 2027 - GEM | JP582667APC0 | 08/Mar/2024 | Listed | 01/Dec/2027 |
| LLOYDS BANKING GROUP PLC | ¥62,000,000,000 1.352 per cent. Senior Unsecured Fixed Rate Bonds due 2029 - GEM | JP582667AP59 | 03/Jul/2023 | Listed | 25/May/2029 |
| LLOYDS BANKING GROUP PLC | EUR 750,000,000 6.375 per cent. Fixed Rate Reset Additional Tier 1 Perpetual Subordinated Contingent Convertible Securities Callable 2020 - GEM | XS1043545059 | 09/Apr/2014 | Listed | |
| LLOYDS BANKING GROUP PLC | GBP 750,009,000 7.875 per cent. Fixed Rate Reset Additional Tier 1 Perpetual Subordinated - GEM | XS1043552261 | 09/Apr/2014 | Listed | |
| LLOYDS BANKING GROUP PLC | JPY 19,100,000,000 1.047 per cent. Senior Unsecured Fixed Rate Bonds due 2026 - GEM | JP582667BGC7 | 07/Apr/2017 | Listed | 15/Dec/2026 |
| LLOYDS BANKING GROUP PLC | JPY 7,700,000,000 0.723 per cent. Senior Unsecured Fixed Rate Bonds due 2027 - GEM | JP582667BHC5 | 12/Apr/2018 | Listed | 14/Dec/2027 |
| LOGICLANE I CLO DAC | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2434371303 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2434371212 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2434371139 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2434371055 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €22,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2434369828 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €22,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2434369588 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2434367962 | 18/Mar/2022 | Listed | 15/Mar/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LOGICLANE I CLO DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2434367616 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €28,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2434370677 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €28,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2434370248 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €37,500,000 Subordinated Notes due 2035 - 144A - GEM | XS2434371568 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €37,500,000 Subordinated Notes due 2035 - Reg S - GEM | XS2434371485 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €42,000,000 Class B Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2434368697 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICLANE I CLO DAC | €42,000,000 Class B Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2434368267 | 18/Mar/2022 | Listed | 15/Mar/2035 |
| LOGICOR 2019-1 UK PLC | £900,000,000 Fixed Rate 1.875 per cent. Notes due 2031 - GEM | XS2066013611 | 23/Oct/2019 | Listed | 17/Nov/2031 |
| LOGICOR FINANCING S.À R.L. | Series 10 - Issuance of €500,000,000 1.500% Guaranteed Notes due 13 July 2026 - GEM | XS2200175839 | 13/Jul/2020 | Listed | 13/Jul/2026 |
| LOGICOR FINANCING S.À R.L. | Series 11 - Issuance of €650,000,000 0.875% Guaranteed Notes due 14 January 2031 - GEM | XS2286012849 | 14/Jan/2021 | Listed | 14/Jan/2031 |
| LOGICOR FINANCING S.À R.L. | Series 12 - Issuance of €216,015,000 0.625% Guaranteed Notes due 17 November 2025 - GEM | XS2431318711 | 17/Jan/2022 | Listed | 17/Nov/2025 |
| LOGICOR FINANCING S.À R.L. | Series 13 - Issue of €500,000,000 1.625% Guaranteed Notes due 17 January 2030 - GEM | XS2431318802 | 17/Jan/2022 | Listed | 17/Jan/2030 |
| LOGICOR FINANCING S.À R.L. | Series 14 - Issue of €500,000,000 2.000% Guaranteed Green Notes due 17 January 2034 - GEM | XS2431319107 | 17/Jan/2022 | Listed | 17/Jan/2034 |
| LOGICOR FINANCING S.À R.L. | Series 15 - Issuance of €650,000,000 4.625% Guaranteed Notes due 25 July 2028 - GEM | XS2753547673 | 25/Jan/2024 | Listed | 25/Jul/2028 |
| LOGICOR FINANCING S.À R.L. | Series 16 - €500,000,000 4.250% Guaranteed Notes due 18 July 2029 - GEM | XS2860968085 | 18/Jul/2024 | Listed | 18/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LOGICOR FINANCING S.À R.L. | Series 2 - Issuance of EUR 298,020,000 2.250% Guaranteed Notes due 13 May 2025 - GEM | XS1909057306 | 13/Nov/2018 | Listed | 13/May/2025 |
| LOGICOR FINANCING S.À R.L. | Series 3 - Issue of EUR 600,000,000 3.250% Guaranteed Notes due 13 November 2028 - GEM | XS1909057645 | 13/Nov/2018 | Listed | 13/Nov/2028 |
| LOGICOR FINANCING S.À R.L. | Series 6 - Issuance of €1,000,000,000 1.625% Guaranteed Notes due 15 July 2027 - GEM | XS2027364327 | 15/Jul/2019 | Listed | 15/Jul/2027 |
| LOGICOR FINANCING S.À R.L. | Series 7 - Issue of GBP 150,000,000 2.500% Guaranteed Notes due 6 March 2028 - GEM | XS2086600041 | 06/Dec/2019 | Listed | 06/Mar/2028 |
| LOGICOR FINANCING S.À R.L. | Series 8 - Issuance of £150,000,000 2.875% Guaranteed Notes due 6 December 2029 - GEM | XS2086600553 | 06/Dec/2019 | Listed | 06/Dec/2029 |
| LOGICOR FINANCING S.À R.L. | Series 9 - Issuance of GBP 300,000,000 2.750% Guaranteed Notes due 15 January 2030 - GEM | XS2102293029 | 15/Jan/2020 | Listed | 15/Jan/2030 |
| LONGFELLOW PLACE CLO, LTD. | USD 15500000 Class F-RR Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG5700QAE73 | 18/Apr/2017 | Listed | 15/Apr/2029 |
| LONGFELLOW PLACE CLO, LTD. | USD 19700000 Class E-RR Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG5700QAD90 | 18/Apr/2017 | Listed | 15/Apr/2029 |
| LONGFELLOW PLACE CLO, LTD. | USD 2000000 Class X Senior Secured Floating Rate Notes due 2029 - GEM | USG5700RAJ44 | 18/Apr/2017 | Listed | 15/Apr/2029 |
| LONGFELLOW PLACE CLO, LTD. | USD 26200000 Class D-RR Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG5700RAN55 | 18/Apr/2017 | Listed | 15/Apr/2029 |
| LREDS III SV LIMITED | GBP £111395053.97 Multi Currency Variable Funding notes due 15 September 2029 - GEM | GB00BDCHQD45 | 15/Sep/2017 | Listed | 15/Sep/2029 |
| LSF11 BOSON INVESTMENTS S.À R.L. | €12,000,000 Class B Asset Backed Floating Rate Notes due 2060 - GEM | XS2409285314 | 09/Dec/2021 | Listed | 25/Nov/2060 |
| LSF11 BOSON INVESTMENTS S.À R.L. | €16,000,000 Class C Asset Backed Floating Rate Notes due 2060 - GEM | XS2409285587 | 09/Dec/2021 | Listed | 25/Nov/2060 |
| LSF11 BOSON INVESTMENTS S.À R.L. | €2,000,000 Class P Asset Backed Notes due 2060 - GEM | XS2409286395 | 09/Dec/2021 | Listed | 25/Nov/2060 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LSF11 BOSON INVESTMENTS S.À R.L. | €20,000,000 Class A2 Asset Backed Floating Rate Notes due 2060 - GEM | XS2418258682 | 09/Dec/2021 | Listed | 25/Nov/2060 |
| LSF11 BOSON INVESTMENTS S.À R.L. | €200,000,000 Class A1 Asset Backed Floating Rate Notes due 2060 - GEM | XS2409284697 | 09/Dec/2021 | Listed | 25/Nov/2060 |
| LSF11 BOSON INVESTMENTS S.À R.L. | €376,800,000 Class D Asset Backed Floating Rate Notes due 2060 - GEM | XS2409285827 | 09/Dec/2021 | Listed | 25/Nov/2060 |
| LUMINIS LIMITED | Series 2019-08 - Single Name Credit Linked Note Secured by SingTel Group Treasury Pte Ltd due 2029. - GEM | XS2080557718 | 13/Dec/2019 | Listed | 30/Aug/2029 |
| LUMINIS LIMITED | Series 2020-12 - Single Name Credit Linked Note Secured By CLP Power Hong Kong Financing Limited due 2031 under the Limited Recourse Securities Programme - GEM | XS2210951385 | 06/Nov/2020 | Listed | 03/Jul/2030 |
| LUMINIS LIMITED | Series 2020-13 - Single Name Credit Linked Note Secured By CLP Power Hong Kong Financing Limited Linked Note due 2030 - GEM | XS2210951542 | 17/Aug/2020 | Listed | 03/Jul/2030 |
| LUMINIS LIMITED | Series 2020-21 - Single Name Credit Linked Note Secured By State Grid Overseas Investment (2016) Limited Linked Note due 2030 - GEM | XS2218719289 | 08/Sep/2020 | Listed | 07/Aug/2030 |
| LUMINIS LIMITED | Series 2020-23 - Single Name Credit Linked Note Secured By Sinopec Group Overseas Development (2018) Limited Linked Note due 2030 - GEM | XS2224514930 | 25/Sep/2020 | Listed | 15/May/2030 |
| LUMINIS LIMITED | Single Name Credit Linked Note Secured by SingTel Group Treasury Pte Ltd due 2029, Series 2019-06 - GEM | XS2078373938 | 26/Nov/2019 | Listed | 30/Aug/2029 |
| LUMINIS SA | Series 2021-02, GBP 55,000,000 Goldman Sachs i-Select III Series 53 Total Return Strategy Swap Pass-Through Notes due 2026 - GEM | XS2385519785 | 26/Jan/2022 | Listed | 22/Dec/2026 |
| LUMINIS SA | Series 2024-06 - GBP 26,000,000 Goldman Sachs i-Select III Series 53 Total Return Strategy Swap Pass-Through Notes due 2029 - GEM | XS2843751814 | 26/Jul/2024 | Listed | 12/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| LUMINOR BANK AS | EUR 200,000,000 Fixed Rate Reset Notes due 14 October 2035 - GEM | XS2907162767 | 14/Oct/2024 | Listed | 14/Oct/2035 |
| LUNA SECURITIES DESIGNATED ACTIVITY COMPANY | €1,003,815,600 Class Z Residential Mortgage Backed Notes due 2080 - GEM | XS2737808076 | 29/Jan/2024 | Listed | 24/Nov/2080 |
| LUNA SECURITIES DESIGNATED ACTIVITY COMPANY | €12,380,392,400 Class A Residential Mortgage Backed Floating Rate Notes due 2080 - GEM | XS2737807854 | 29/Jan/2024 | Listed | 24/Nov/2080 |
| LYB INTERNATIONAL FINANCE B.V. | $1,000,000,000 4.875% Guaranteed Notes due 2044 - GEM | US50247VAC37 | 16/Apr/2014 | Listed | 15/Mar/2044 |
| LYB INTERNATIONAL FINANCE B.V. | USD 750,000,000 5.25% Guaranteed Notes due 2043 - GEM | US50247VAB53 | 21/Oct/2013 | Listed | 15/Jul/2043 |
| LYB INTERNATIONAL FINANCE II B.V. | €500,000,000 0.875% Guaranteed Notes due 2026 - GEM | XS2052310054 | 18/Sep/2019 | Listed | 17/Sep/2026 |
| LYB INTERNATIONAL FINANCE II B.V. | €500,000,000 1.625% Guaranteed Notes due 2031 - GEM | XS2052313827 | 18/Sep/2019 | Listed | 17/Sep/2031 |
| LYB INTERNATIONAL FINANCE II B.V. | USD 1,000,000,000 3.500% guaranteed notes due 2027 - GEM | US50247WAB37 | 23/Mar/2017 | Listed | 02/Mar/2027 |
| LYONDELLBASELL INDUSTRIES N.V. | USD 1000000000 4.625% Senior Notes due 2055 - GEM | US552081AM30 | 02/Apr/2015 | Listed | 26/Feb/2055 |
| MADISON FLINTHOLM SENIOR LOAN FUND I DAC | Up to USD 1,000,000,000 SERIES 1 USD UNSECURED PROFIT PARTICIPATING NOTES - GEM | IE00BD3F8M04 | 08/Sep/2017 | Listed | 31/Dec/2057 |
| MADISON PARK EURO FUNDING IX DAC | €12,100,000 Class F Senior Secured Deferrable Floating Rate PM Voting Notes due 2035 - GEM | XS2346596187 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €12,100,000 Class F Senior Secured Deferrable Floating Rate PM Voting Notes due 2035 (144A) - GEM | XS2346596005 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €24,750,000 Class E Senior Secured Deferrable Floating Rate PM Voting Notes due 2035 (144A) - GEM | XS2346595965 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €24,750,000 Class E Senior Secured Deferrable Floating Rate PM Voting Notes due 2035 (Reg S) - GEM | XS2346595700 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €26,125,000 Class C Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2035 (Reg S) - GEM | XS2346594992 | 30/Jun/2021 | Listed | 15/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING IX DAC | €26,125,000 Class C Senior Secured Deferrable Floating Rate PM Voting Notes due 2035 (144A) - GEM | XS2346594562 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €26,125,000 Class C Senior Secured Deferrable Floating Rate PM Voting Notes due 2035 (Reg S) - GEM | XS2346594307 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €269,500,000 Class A Senior Secured Floating Rate PM Non-Voting Exchangeable Notes due 2035 (Reg S) - GEM | XS2346593598 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €269,500,000 Class A Senior Secured Floating Rate PM Non-Voting Notes due 2035 (Reg S) - GEM | XS2346593168 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €269,500,000 Class A Senior Secured Floating Rate PM Voting Notes due 2035 (144A) - GEM | XS2346593242 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €269,500,000 Class A Senior Secured Floating Rate PM Voting Notes due 2035 (Reg S) - GEM | XS2346593325 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €28,600,000 Class D Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2035 (Reg S) - GEM | XS2346595619 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €28,600,000 Class D Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2035 (Reg S) - GEM | XS2346595536 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €28,600,000 Class D Senior Secured Deferrable Floating Rate PM Voting Notes due 2035 (144A) - GEM | XS2346595379 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €28,600,000 Class D Senior Secured Deferrable Floating Rate PM Voting Notes due 2035 (Reg S) - GEM | XS2346595023 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €48,400,000 Class B Senior Secured Floating Rate PM Non- Voting Exchangeable Notes due 2035 (Reg S) - GEM | XS2346594216 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €48,400,000 Class B Senior Secured Floating Rate PM Non-Voting Notes due 2035 (Reg S) - GEM | XS2346594059 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | €48,400,000 Class B Senior Secured Floating Rate PM Voting Notes due 2035 (144A) - GEM | XS2346593911 | 30/Jun/2021 | Listed | 15/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING IX DAC | €48,400,000 Class B Senior Secured Floating Rate PM Voting Notes due 2035 (Reg S) - GEM | XS2346593838 | 30/Jun/2021 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING IX DAC | EUR 46,500,000 Class M Subordinated Notes due 2035 - GEM | XS1611520054 | 06/Jul/2017 | Listed | 15/Jul/2035 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B2 PM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2031(Reg S) - GEM | XS2339510641 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B2 PM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2031(Rule 144A) - GEM | XS2339510724 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B2 PM Non-Voting Senior Secured Floating Rate Notes due 2031(Reg S) - GEM | XS2339510997 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B2 PM Non-Voting Senior Secured Floating Rate Notes due 2031(Rule 144A) - GEM | XS2339511029 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B2 PM Voting Senior Secured Floating Rate Notes due 2031(Reg S) - GEM | XS2339510484 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B2 PM Voting Senior Secured Floating Rate Notes due 2031(Rule 144A) - GEM | XS2339510567 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class D PM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2031(Reg S) - GEM | XS2339511458 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class D PM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2031(Rule 144A) - GEM | XS2339511532 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class D PM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2031(Reg S) - GEM | XS2339511615 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class D PM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2031(Rule 144A) - GEM | XS2339511706 | 04/Jun/2021 | Listed | 15/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class D PM Voting Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2339511375 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class D PM Voting Senior Secured Deferrable Floating Rate Notes due 2031(Reg S) - GEM | XS2339511292 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €181,300,000 Class A PM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2031(Reg S) - GEM | XS2339510054 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €181,300,000 Class A PM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2031(Rule 144A) - GEM | XS2339510138 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €181,300,000 Class A PM Non-Voting Senior Secured Floating Rate Notes due 2031(Reg S) - GEM | XS2339510211 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €181,300,000 Class A PM Non-Voting Senior Secured Floating Rate Notes due 2031(Rule 144A) - GEM | XS2339510302 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €181,300,000 Class A PM Voting Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | XS2339509809 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING V DESIGNATED ACTIVITY COMPANY | €181,300,000 Class A PM Voting Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | XS2339509981 | 04/Jun/2021 | Listed | 15/May/2031 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | €237,300,000 Class A Senior Secured Floating Rate PM Non-Voting Exchangeable Notes due 2030 (Reg S) - GEM | XS2330521670 | 29/Apr/2021 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | €237,300,000 Class A Senior Secured Floating Rate PM Non-Voting Exchangeable Notes due 2030 (Rule 144A) - GEM | XS2330521837 | 29/Apr/2021 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | €237,300,000 Class A Senior Secured Floating Rate PM Non-Voting Notes due 2030 (Reg S) - GEM | XS2330521910 | 29/Apr/2021 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | €237,300,000 Class A Senior Secured Floating Rate PM Non-Voting Notes due 2030 (Rule 144A) - GEM | XS2330522058 | 29/Apr/2021 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | €237,300,000 Class A Senior Secured Floating Rate PM Voting Notes due 2030 (Reg S) - GEM | XS2330521597 | 29/Apr/2021 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | €237,300,000 Class A Senior Secured Floating Rate PM Voting Notes due 2030 (Rule 144A) - GEM | XS2330521753 | 29/Apr/2021 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 10,000,000 Class B-2 PM Non-Voting Exchangeable Notes (144a) - GEM | XS1655107396 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 10,000,000 Class B-2 PM Non-Voting Exchangeable Notes (Reg S) - GEM | XS1655109681 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 10,000,000 Class B-2 PM Voting Notes (Reg 144a) - GEM | XS1655107123 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 10,000,000 Class B-2 PM Voting Notes (Reg S) - GEM | XS1655109509 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 10,000,000 Class B-2PM Non-Voting Notes (144a) - GEM | XS1655107479 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 10,000,000 Class B-2PM Non-Voting Notes (Reg S) - GEM | XS1655109418 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 12,800,000 Class F PM Non-Voting Exchangeable Notes (Reg S) - GEM | XS1655110937 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 12,800,000 Class F PM Non-Voting Exchangeable Notes (144a) - GEM | XS1655108790 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 12,800,000 Class F PM Non-Voting Notes (Reg S) - GEM | XS1655110770 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 12,800,000 Class F PM Non-Voting Notes (Reg 144a) - GEM | XS1655108527 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 12,800,000 Class F PM Voting Notes (Reg S) - GEM | XS1655110853 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 12,800,000 Class F PM Voting Notes (Reg 144a) - GEM | XS1655108360 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 22,400,000 Class D PM Non-Voting Exchangeable Notes (144a) - GEM | XS1655108014 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 22,400,000 Class D PM Non-Voting Exchangeable Notes (Reg S) - GEM | XS1655110267 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 22,400,000 Class D PM Non-Voting Notes (144a) - GEM | XS1655107982 | 30/Aug/2017 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 22,400,000 Class D PM Non-Voting Notes (Reg S) - GEM | XS1655110002 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 22,400,000 Class D PM Voting Notes (Reg 144a) - GEM | XS1655107800 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 22,400,000 Class D PM Voting Notes (Reg S) - GEM | XS1655110184 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 25,400,000 Class C PM Non-Voting Exchangeable Notes (Reg S) - GEM | XS1655109921 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 25,400,000 Class C PM Non-Voting Exchangeable Notes(144a) - GEM | XS1655107719 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 25,400,000 Class C PM Non-Voting Notes (Reg 144a) - GEM | XS1655107636 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 25,400,000 Class C PM Non-Voting Notes (Reg S) - GEM | XS1655109764 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 25,400,000 Class C PM Voting Notes (Reg 144a) - GEM | XS1655107552 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 25,400,000 Class C PM Voting Notes (Reg S) - GEM | XS1655109848 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 29,400,000 Class E PM Non-Voting Exchangeable (Reg S) - GEM | XS1655110697 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 29,400,000 Class E PM Non-Voting Exchangeable (144a) - GEM | XS1655108444 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 29,400,000 Class E PM Non-Voting Notes (Reg S) - GEM | XS1655110341 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 29,400,000 Class E PM Non-Voting Notes (Reg 144a) - GEM | XS1655108287 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 29,400,000 Class E PM Voting Notes (144a) - GEM | XS1655108105 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 29,400,000 Class E PM Voting Notes (Reg S) - GEM | XS1655110424 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 34,800,000 Class B-1 PM Non-Voting Exchangeable Notes (144a) - GEM | XS1655106828 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 34,800,000 Class B-1 PM Non-Voting Exchangeable Notes (Reg S) - GEM | XS1655109335 | 30/Aug/2017 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 34,800,000 Class B-1 PM Non-Voting Notes (Reg 144a) - GEM | XS1655107040 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 34,800,000 Class B-1 PM Non-Voting Notes (Reg S) - GEM | XS1655109178 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 34,800,000 Class B-1 PM Voting Notes (144a) - GEM | XS1655106745 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | Eur 34,800,000 Class B-1 PM Voting Notes (Reg S) - GEM | XS1655109251 | 30/Aug/2017 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VI DESIGNATED ACTIVITY COMPANY | EUR 45,400,000 Class M Subordinated Notes - GEM | XS1234957139 | 30/Jun/2015 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS1823157885 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes- 144A - GEM | XS1823158263 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Notes - Reg S - GEM | XS1823157703 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Notes- 144A - GEM | XS1823158180 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Voting Notes - 144A - GEM | XS1823157968 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Voting Notes - Reg S - GEM | XS1823157612 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS1822372303 | 25/May/2018 | Listed | 25/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes- 144A - GEM | XS1822372568 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Notes - Reg S - GEM | XS1822372485 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Notes- 144A - GEM | XS1822372642 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - PM Voting Notes - 144A - GEM | XS1822372055 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 13,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - PM Voting Notes - Reg S - GEM | XS1822371750 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 14,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS1822369853 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 14,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes- 144A - GEM | XS1822370273 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 14,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Notes - Reg S - GEM | XS1822369937 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 14,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Notes- 144A - GEM | XS1822370356 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 14,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - PM Voting Notes - 144A - GEM | XS1822369697 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 14,500,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - PM Voting Notes - Reg S - GEM | XS1822369267 | 25/May/2018 | Listed | 25/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS1823155087 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes- 144A - GEM | XS1823155673 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Notes - Reg S - GEM | XS1823154940 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Notes- 144A - GEM | XS1823155756 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031 - PM Voting Notes - 144A - GEM | XS1823155913 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured Floating Rate Notes due 2031 - PM Voting Notes - Reg S - GEM | XS1823154601 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-3 Senior Secured Fixed Rate Notes due 2031 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS1823156721 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-3 Senior Secured Fixed Rate Notes due 2031 - PM Non-Voting Exchangeable Notes- 144A - GEM | XS1823157539 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-3 Senior Secured Fixed Rate Notes due 2031 - PM Non-Voting Notes - Reg S - GEM | XS1823156648 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-3 Senior Secured Fixed Rate Notes due 2031 - PM Non-Voting Notes- 144A - GEM | XS1823157299 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-3 Senior Secured Fixed Rate Notes due 2031 - PM Voting Notes - 144A - GEM | XS1823156994 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-3 Senior Secured Fixed Rate Notes due 2031 - PM Voting Notes - Reg S - GEM | XS1823156135 | 25/May/2018 | Listed | 25/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS1822370513 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes- 144A - GEM | XS1822370869 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Notes - Reg S - GEM | XS1822370604 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Notes- 144A - GEM | XS1822370943 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Voting Notes - 144A - GEM | XS1822370190 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 20,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2031 - PM Voting Notes - Reg S - GEM | XS1822369770 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 25,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS1822371164 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 25,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes- 144A - GEM | XS1822371594 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 25,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Notes - Reg S - GEM | XS1822371248 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 25,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Notes- 144A - GEM | XS1822371677 | 25/May/2018 | Listed | 25/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 25,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - PM Voting Notes - 144A - GEM | XS1822370786 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 25,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - PM Voting Notes - Reg S - GEM | XS1822370430 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS1822371834 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes- 144A - GEM | XS1822372139 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Notes - Reg S - GEM | XS1822371917 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - PM Non-Voting Notes- 144A - GEM | XS1822372212 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - PM Voting Notes - 144A - GEM | XS1822371321 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - PM Voting Notes - Reg S - GEM | XS1822371081 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 272,000,000 Class A Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS1822369002 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 272,000,000 Class A Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Exchangeable Notes- 144A - GEM | XS1822369341 | 25/May/2018 | Listed | 25/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 272,000,000 Class A Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Notes - Reg S - GEM | XS1822368962 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 272,000,000 Class A Senior Secured Floating Rate Notes due 2031 - PM Non-Voting Notes- 144A - GEM | XS1822369424 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 272,000,000 Class A Senior Secured Floating Rate Notes due 2031 - PM Voting Notes - 144A - GEM | XS1822369184 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 272,000,000 Class A Senior Secured Floating Rate Notes due 2031 - PM Voting Notes - Reg S - GEM | XS1822368889 | 25/May/2018 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VII DESIGNATED ACTIVITY COMPANY | EUR 53,650,000 Class M Subordinated Notes due 2031 (RegS) - GEM | XS1391561294 | 19/May/2016 | Listed | 25/May/2031 |
| MADISON PARK EURO FUNDING VIII DAC | €11,500,000 Class F Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2079892159 | 10/Dec/2019 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €11500000 Class F Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2032 - GEM | XS2080264612 | 10/Dec/2019 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €11500000 Class F Senior Secured Deferrable Floating Rate PM Voting Notes due 2032 - GEM | XS2079892076 | 10/Dec/2019 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €11500000 Class F Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2032 - GEM | XS2080264703 | 10/Dec/2019 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €23000000 Class E Senior Secured Deferrable Floating Rate PM Voting Notes due 2032 - GEM | XS2079891854 | 10/Dec/2019 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €23000000 Class E Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2032 - GEM | XS2080264455 | 10/Dec/2019 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €23000000 Class E Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2032 - GEM | XS2080264539 | 10/Dec/2019 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €23000000 Class E Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2079891938 | 10/Dec/2019 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING VIII DAC | €27,600,000 Class C-R Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2032(144 A) - GEM | XS2434835810 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €27,600,000 Class C-R Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2032(Reg S) - GEM | XS2434835737 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €27,600,000 Class C-R Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2032(144 A) - GEM | XS2434834508 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €27,600,000 Class C-R Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2032(Reg S) - GEM | XS2434834334 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €27,600,000 Class C-R Senior Secured Deferrable Floating Rate PM Voting Notes due 2032(144 A) - GEM | XS2434834417 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €27,600,000 Class C-R Senior Secured Deferrable Floating Rate PM Voting Notes due 2032(Reg S) - GEM | XS2434834250 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €287,500,000 Class A-R Senior Secured Floating Rate PM Non-Voting Exchangeable Notes due 2032(144 A) - GEM | XS2434833526 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €287,500,000 Class A-R Senior Secured Floating Rate PM Non-Voting Exchangeable Notes due 2032(Reg S) - GEM | XS2434833369 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €287,500,000 Class A-R Senior Secured Floating Rate PM Non-Voting Notes due 2032(144 A) - GEM | XS2434833799 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €287,500,000 Class A-R Senior Secured Floating Rate PM Non-Voting Notes due 2032(Reg S) - GEM | XS2434833286 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €287,500,000 Class A-R Senior Secured Floating Rate PM Voting Notes due 2032(144 A) - GEM | XS2434833443 | 03/Feb/2022 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING VIII DAC | €287,500,000 Class A-R Senior Secured Floating Rate PM Voting Notes due 2032(Reg S) - GEM | XS2434833104 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2032(144 A) - GEM | XS2434834920 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2032(Reg S) - GEM | XS2434834763 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2032(144 A) - GEM | XS2434836032 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2032(Reg S) - GEM | XS2434835901 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate PM Voting Notes due 2032(144 A) - GEM | XS2434834847 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €29,900,000 Class D-R Senior Secured Deferrable Floating Rate PM Voting Notes due 2032(Reg S) - GEM | XS2434834680 | 03/Feb/2022 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €48300000 Class B Senior Secured Floating PM Voting Notes due 2032 - GEM | XS2079889015 | 10/Dec/2019 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €48300000 Class B Senior Secured Floating PM Non-Voting Exchangeable Notes due 2032 - GEM | XS2079889106 | 10/Dec/2019 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €48300000 Class B Senior Secured Floating PM Non-Voting Notes due 2032 - GEM | XS2079889288 | 10/Dec/2019 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | €48300000 Class B Senior Secured Floating PM Non-Voting Notes due 2032 (rule 144A) - GEM | XS2079889361 | 10/Dec/2019 | Listed | 15/Apr/2032 |
| MADISON PARK EURO FUNDING VIII DAC | EUR 54100000 Class M Subordinated Notes due 2032 - GEM | XS1517178619 | 29/Dec/2016 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class C-2 PM Non-Voting Exchangeable Notes (Reg s) - GEM | XS1726288340 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class C-2 PM Non-Voting Exchangeable Notes (Rule 144a) - GEM | XS1726289074 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class C-2 PM Non-Voting Notes (Reg s) - GEM | XS1726288266 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class C-2 PM Non-Voting Notes (Rule 144a) - GEM | XS1726289587 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class C-2 PM Voting Notes (Reg s) - GEM | XS1726288001 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 10,530,000 Class C-2 PM Voting Notes (Rule 144a) - GEM | XS1726289314 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 12,150,000 Class F PM Non-Voting Exchangable Notes (Reg s) - GEM | XS1725837253 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 12,150,000 Class F PM Non-Voting Exchangeable Notes (Rule 144a) - GEM | XS1725840802 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 12,150,000 Class F PM Non-Voting Notes (Reg s) - GEM | XS1725828187 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 12,150,000 Class F PM Non-Voting Notes (Rule 144a) - GEM | XS1725840125 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 12,150,000 Class F PM Voting Notes (144a) - GEM | XS1725839465 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 12,150,000 Class F PM Voting Notes (Reg s) - GEM | XS1725828005 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 16,030,000 Class D-1 PM Non-Voting Exchangeable Notes (Reg s) - GEM | XS1725826991 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 16,030,000 Class D-1 PM Non-Voting Exchangeable Notes (Rule 144a) - GEM | XS1725827379 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 16,030,000 Class D-1 PM Non-Voting Notes (Reg s) - GEM | XS1725826645 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 16,030,000 Class D-1 PM Non-Voting Notes (Rule 144a) - GEM | XS1725827023 | 17/Jan/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 16,030,000 Class D-1 PM Voting Notes (Reg s) - GEM | XS1725826306 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 16,030,000 Class D-1 PM Voting Notes (Rule 144a) - GEM | XS1725826728 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 17,820,000 Class C-1 PM Non-Voting Exchangeable Notes (Reg s) - GEM | XS1725826215 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 17,820,000 Class C-1 PM Non-Voting Exchangeable Notes (Rule 144a) - GEM | XS1725826561 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 17,820,000 Class C-1 PM Non-Voting Note (Rule 144a) - GEM | XS1725826488 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 17,820,000 Class C-1 PM Non-Voting Notes (Reg s) - GEM | XS1725825910 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 17,820,000 Class C-1 PM Voting Notes (Reg s) - GEM | XS1725825753 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 17,820,000 Class C-1 PM Voting Notes (Rule 144a) - GEM | XS1725826058 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class A-2 PM Non-Voting Exchangeable Notes (Reg s) - GEM | XS1725824863 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class A-2 PM Non-Voting Exchangeable Notes (Rule 144a) - GEM | XS1725825084 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class A-2 PM Non-Voting Notes (Reg s) - GEM | XS1725823899 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class A-2 PM Non-Voting Notes (Rule 144a) - GEM | XS1725824194 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class A-2 PM Voting Notes (Reg s) - GEM | XS1725823626 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 Class A-2 PM Voting Notes (Rule 144a) - GEM | XS1725823972 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 PM Non-Voting Exchangeable Notes (Reg s) - GEM | XS1725825241 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 PM Non-Voting Exchangeable Notes (Rule 144a) - GEM | XS1725825670 | 17/Jan/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 PM Non-Voting Notes (Reg s) - GEM | XS1725824517 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 PM Non-Voting Notes (Rule 144a) - GEM | XS1725824780 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 PM Voting Notes (Reg s) - GEM | XS1725824350 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class B-1 PM Voting Notes (Rule 144a) - GEM | XS1725824608 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 24,750,000 Class E PM Non-Voting Exchangable Notes (Rule 144a) - GEM | XS1725827882 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 24,750,000 Class E PM Non-Voting Exchangeable Notes (Reg s) - GEM | XS1725827619 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 24,750,000 Class E PM Non-Voting Notes (Reg s) - GEM | XS1725827452 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 24,750,000 Class E PM Non-Voting Notes (Rule 144a) - GEM | XS1725827700 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 24,750,000 Class E PM Voting Notes (Reg s) - GEM | XS1725827296 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 24,750,000 Class E PM Voting Notes (Rule 144a) - GEM | XS1725827536 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 253,500,000 Class A-1 PM Non-Voting Exchangeable Notes (Reg s) - GEM | XS1725824277 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 253,500,000 Class A-1 PM Non-Voting Exchangeable Notes (Rule 144a) - GEM | XS1725824434 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 253,500,000 Class A-1 PM Non-Voting Notes (Reg s) - GEM | XS1725823386 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 253,500,000 Class A-1 PM Non-Voting Notes (Rule 144a) - GEM | XS1725823543 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 253,500,000 Class A-1 PM Voting Notes (Reg s) - GEM | XS1725823204 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 253,500,000 Class A-1 PM Voting Notes (Rule 144a) - GEM | XS1725823469 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class B-2 PM Non-Voting Exchangeable Notes (Reg s) - GEM | XS1725825837 | 17/Jan/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class B-2 PM Non-Voting Exchangeable Notes (Rule 144a) - GEM | XS1725826132 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class B-2 PM Non-Voting Notes (Reg s) - GEM | XS1725825167 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class B-2 PM Non-Voting Notes (Rule 144a) - GEM | XS1725825597 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class B-2 PM Voting Notes (Reg s) - GEM | XS1725824947 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class B-2 PM Voting Notes (Rule 144a) - GEM | XS1725825324 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 49,550,000 Class M Subordinated Notes (Reg s) - GEM | XS1725842410 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 49,550,000 Class M Subordinated Notes (Rule 144a) - GEM | XS1725843145 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 7,370,000 Class D-2 PM Non-Voting Exchangeable Notes (Rule 144a) - GEM | XS1726291302 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 7,370,000 Class D-2 PM Non-Voting Exchangeable Notes (Reg s) - GEM | XS1726290163 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 7,370,000 Class D-2 PM Non-Voting Notes (Reg s) - GEM | XS1726289827 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 7,370,000 Class D-2 PM Non-Voting Notes (Rule 144a) - GEM | XS1726291211 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 7,370,000 Class D-2 PM Voting Notes (Reg s) - GEM | XS1726289744 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING X DESIGNATED ACTIVITY COMPANY | EUR 7,370,000 Class D-2 PM Voting Notes (Rule 144a) - GEM | XS1726290320 | 17/Jan/2018 | Listed | 15/Oct/2030 |
| MADISON PARK EURO FUNDING XI DAC | EUR 10,000,000 Class B-1 Senior Secured Floating Rate PM Voting Notes due 2031 - GEM | XS1833624379 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 10,000,000 Class B-1 Senior Secured Floating Rate PM Non-Voting Exchangeable Notes due 2031 - GEM | XS1833624536 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 10,000,000 Class B-1 Senior Secured Floating Rate PM Non-Voting Notes due 2031 - GEM | XS1833624452 | 12/Jul/2018 | Listed | 15/Feb/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XI DAC | EUR 13,600,000 Class A-2 Senior Secured Floating Rate PM Voting Notes due 2031 - GEM | XS1833623561 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 13,600,000 Class A-2 Senior Secured Floating Rate PM Non-Voting Exchangeable Notes due 2031 - GEM | XS1833623728 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 13,600,000 Class A-2 Senior Secured Floating Rate PM Non-Voting Notes due 2031 - GEM | XS1833623645 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 14,700,000 Class F Senior Secured Deferrable Floating PM Non-Voting Exchangeable Notes due 2031 - GEM | XS1833627711 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 14,700,000 Class F Senior Secured Deferrable Floating Rate PM Voting Notes due 2031 - GEM | XS1833627471 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 14700000 Class F Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2031 - GEM | XS1833627984 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 27,800,000 Class D Senior Secured Deferrable Floating Rate PM Voting Notes due 2031 - GEM | XS1833626150 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 27,800,000 Class D Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2031 - GEM | XS1833626234 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 27,800,000 Class D Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2031 - GEM | XS1833626663 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 309,700,000 Class A-1 Senior Secured Floating Rate PM Voting Notes due 2031 - GEM | XS1833622910 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 309,700,000 Class A-1 Senior Secured Floating Rate PM Non-Voting Exchangeable Notes due 2031 - GEM | XS1833623132 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 309,700,000 Class A-1 Senior Secured Floating Rate PM Non-Voting Notes due 2031 - GEM | XS1833623058 | 12/Jul/2018 | Listed | 15/Feb/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XI DAC | EUR 35,200,000 Class E Senior Secured Deferrable Floating Rate PM Voting Notes due 2031 - GEM | XS1833626747 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 35,200,000 Class E Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notesdue 2031 - GEM | XS1833627042 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 35,200,000 Class E Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2031 - GEM | XS1833627398 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 36,200,000 Class C Senior Secured Deferrable Floating Rate PM Voting Notes due 2031 - GEM | XS1833625426 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 36,200,000 Class C Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2031 - GEM | XS1833626077 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 36,200,000 Class C Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2031 - GEM | XS1833625699 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 40,000,000 Class B-2 Senior Secured Fixed Rate PM Voting Notes due 2031 - GEM | XS1833624965 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 40,000,000 Class B-2 Senior Secured Fixed Rate PM Non-Voting Exchangeable Notes due 2031 - GEM | XS1833625004 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 40,000,000 Class B-2 Senior Secured Fixed Rate PM Non-Voting Notes due 2031 - GEM | XS1833625186 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XI DAC | EUR 47,000,000 Class M Subordinated Notes due 2031 - GEM | XS1833628107 | 12/Jul/2018 | Listed | 15/Feb/2031 |
| MADISON PARK EURO FUNDING XII DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2031 - GEM | XS1861231667 | 27/Sep/2018 | Listed | 15/Oct/2031 |
| MADISON PARK EURO FUNDING XII DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2031 - GEM | XS1861232046 | 27/Sep/2018 | Listed | 15/Oct/2031 |
| MADISON PARK EURO FUNDING XII DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2031 - GEM | XS1861232475 | 27/Sep/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1861232558 | 27/Sep/2018 | Listed | 15/Oct/2031 |
| MADISON PARK EURO FUNDING XII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1861232806 | 27/Sep/2018 | Listed | 15/Oct/2031 |
| MADISON PARK EURO FUNDING XII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1861233101 | 27/Sep/2018 | Listed | 15/Oct/2031 |
| MADISON PARK EURO FUNDING XII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS1861233366 | 27/Sep/2018 | Listed | 15/Oct/2031 |
| MADISON PARK EURO FUNDING XII DESIGNATED ACTIVITY COMPANY | Class M Subordinated Notes due 2031 - GEM | XS1861233523 | 27/Sep/2018 | Listed | 15/Oct/2031 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | €307,500,000 Class A Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2328023085 | 15/Apr/2021 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | €307,500,000 Class A Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS2328023168 | 15/Apr/2021 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032(Reg S) - GEM | XS2328023754 | 15/Apr/2021 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032(Rule 144A) - GEM | XS2328023838 | 15/Apr/2021 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | €32,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032(Reg S) - GEM | XS2328023911 | 15/Apr/2021 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | €32,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032(Rule 144A) - GEM | XS2328024059 | 15/Apr/2021 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032(Reg S) - GEM | XS2328023242 | 15/Apr/2021 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B-1 Senior Secured Floating Rate Notes due 2032(Rule 144A) - GEM | XS2328023325 | 15/Apr/2021 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032(Reg S) - GEM | XS2328023598 | 15/Apr/2021 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2032(Rule 144A) - GEM | XS2328023671 | 15/Apr/2021 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class E PM Non-Voting Exchangeable Notes (144 A) - GEM | XS1943606142 | 20/Mar/2019 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class E PM Non-Voting Exchangeable Notes (Reg S) - GEM | XS1943605847 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class E PM Non-Voting Notes (144 A) - GEM | XS1943606225 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class E PM Non-Voting Notes (Reg S) - GEM | XS1943605920 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class E PM Voting Notes (144 A) - GEM | XS1943606068 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class E PM Voting Notes (Reg S) - GEM | XS1943605763 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class F PM Non-Voting Exchangeable Notes (144 A) - GEM | XS1943606811 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class F PM Non-Voting Exchangeable Notes (Reg S) - GEM | XS1943606571 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class F PM Non-Voting Notes (144 A) - GEM | XS1943606902 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class F PM Non-Voting Notes (Reg S) - GEM | XS1943606654 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class F PM Voting Notes (144 A) - GEM | XS1943606738 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class F PM Voting Notes (Reg S) - GEM | XS1943606498 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class M Subordinated Notes - GEM | XS1943607033 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class M Subordinated Notes (144 A) - GEM | XS1943607207 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class X Notes (144A) - GEM | XS1943602828 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIII DESIGNATED ACTIVITY COMPANY | Class X Notes (Reg S) - GEM | XS1943602745 | 20/Mar/2019 | Listed | 15/Jan/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €15,400,000 Class F-R Senior Secured Deferrable Floating Rate PM Non-VotingNotes due 2032 (Reg S) - GEM | XS2424524614 | 21/Dec/2021 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €15,400,000 Class F-R Senior Secured Deferrable Floating RatePM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2424524705 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €15,400,000 Class F-R Senior Secured Deferrable Floating Rate PM VotingNotes due 2032 (Reg S) - GEM | XS2418762840 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €15,400,000 Class F-R Senior Secured Deferrable Floating Rate PM VotingNotes due 2032 (Rule 144A) - GEM | XS2418763574 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €25,750,000 Class E-R Senior Secured Deferrable Floating RatePM Non-Voting Notes due 2032 (Reg S) - GEM | XS2424524531 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €25,750,000 Class E-R Senior Secured Deferrable Floating RatePM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2424524887 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €25,750,000 Class E-R Senior Secured Deferrable Floating RatePM Voting Notes due 2032 (Reg S) - GEM | XS2418763814 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €25,750,000 Class E-R Senior Secured Deferrable Floating RatePM Voting Notes due 2032 (Rule 144A) - GEM | XS2418764119 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €31,000,000 Class D-R Senior Secured Deferrable Floating RatePM Non-Voting Notes due 2032 (Reg S) - GEM | XS2424524374 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €31,000,000 Class D-R Senior Secured Deferrable Floating RatePM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2424524457 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €31,000,000 Class D-R Senior Secured Deferrable Floating RatePM Voting Notes due 2032 (Reg S) - GEM | XS2418762766 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €31,000,000 Class D-R Senior Secured Deferrable Floating RatePM Voting Notes due 2032 (Rule 144A) - GEM | XS2418763491 | 21/Dec/2021 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €324,400,000 Class A-1-R Senior Secured Floating Rate PM Non-Voting ExchangeableNotes due 2032 (Reg S) - GEM | XS2418762410 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €324,400,000 Class A-1-R Senior Secured Floating Rate PM Non-Voting Notes due 2032 (Reg S) - GEM | XS2418763657 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €324,400,000 Class A-1-R Senior Secured Floating Rate PM Voting Notes due 2032 (Reg S) - GEM | XS2418762337 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €324,400,000 Class A-1-R Senior Secured Floating Rate PM Voting Notes due 2032 (Rule 144A) - GEM | XS2418762923 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €37,250,000 Class C-1-R Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2424524291 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €37,250,000 Class C-1-R Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2032 (Reg S) - GEM | XS2424524028 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €37,250,000 Class C-1-R Senior Secured Deferrable Floating Rate PM Voting Notes due 2032 (Reg S) - GEM | XS2418762683 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €37,250,000 Class C-1-R Senior Secured Deferrable Floating Rate PM Voting Notes due 2032 (Rule 144A) - GEM | XS2418763228 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €47,700,000 Class B-1-R Senior Secured Floating Rate PM Non-Voting Notes due 2032 (Reg S) - GEM | XS2424523723 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €47,700,000 Class B-1-R Senior Secured Floating Rate PM Voting Notes due 2032 (Reg S) - GEM | XS2418762501 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €47,700,000 Class B-1-R Senior Secured Floating Rate PM Voting Notes due 2032 (Rule 144A) - GEM | XS2418763145 | 21/Dec/2021 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | €47,700,000 Class B-1-R Senior Secured Floating RatePM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2424523996 | 21/Dec/2021 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XIV DESIGNATED ACTIVITY COMPANY | Class M Subordinated Notes (Reg S) - GEM | XS2002368152 | 10/Jul/2019 | Listed | 15/Jul/2032 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2036 (Reg S) - GEM | XS2624570441 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2036 (Rule 144a) - GEM | XS2624570284 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Reg S) - GEM | XS2600712207 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Rule 144A) - GEM | XS2600712389 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2600712975 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2600713270 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2600713197 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2600713353 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €228,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2600711811 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €228,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2600711902 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2600712462 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2600712546 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2600712892 | 29/Jun/2023 | Listed | 15/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2600712629 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2600712033 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2600712116 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XIX DESIGNATED ACTIVITY COMPANY | €28,600,000 Class M Subordinated Notes due 2036 (Reg S) - GEM | XS2600713510 | 29/Jun/2023 | Listed | 15/Apr/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €15,100,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2472845671 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €15,100,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2472845754 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €19,700,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2472845325 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €19,700,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2472845598 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €218,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2472843973 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €218,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2472844195 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €22,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2472844948 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €22,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2472845085 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €27,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2472845168 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €27,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2472845242 | 25/May/2022 | Listed | 15/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2472844278 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2472844351 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €35,350,000 Class M Subordinated Notes due 2036(Reg S) - GEM | XS2135364862 | 29/Apr/2020 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €38,800,000 Class B-R Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2472844435 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XV DESIGNATED ACTIVITY COMPANY | €38,800,000 Class B-R Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2472844518 | 25/May/2022 | Listed | 15/Jul/2036 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Senior Secured Deferrable Fixed Rate PM Non-Voting Exchangeable Notes due 2034(Reg S) - GEM | XS2332502017 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Senior Secured Deferrable Fixed Rate PM Non-Voting Notes due 2034(Reg S) - GEM | XS2332502108 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Senior Secured Deferrable Fixed Rate PM Voting Notes due 2034(Reg S) - GEM | XS2332501985 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C-2 Senior Secured Deferrable Fixed Rate PM Voting Notes due 2034(Rule 144A) - GEM | XS2332504062 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €12,835,000 Class B-2 Senior Secured Fixed Rate PM Non-Voting Notes due 2034(Reg S) - GEM | XS2332501555 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €12,835,000 Class B-2 Senior Secured Fixed Rate PM Non-Voting Exchangeable Notes due 2034(Reg S) - GEM | XS2332501472 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €12,835,000 Class B-2 Senior Secured Fixed Rate PM Voting Notes due 2034 (Reg S) - GEM | XS2332501399 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €12,835,000 Class B-2 Senior Secured Fixed Rate PM Voting Notes due 2034 (Rule 144A) - GEM | XS2332503684 | 25/May/2021 | Listed | 25/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €14,850,000 Class F Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2034(Reg S) - GEM | XS2332503171 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €14,850,000 Class F Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2034(Reg S) - GEM | XS2332503098 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €14,850,000 Class F Senior Secured Deferrable Floating Rate PM Voting Notes due 2034(Reg S) - GEM | XS2332502959 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €14,850,000 Class F Senior Secured Deferrable Floating Rate PM Voting Notes due 2034(Rule 144A) - GEM | XS2332504229 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €164,400,000 Class A Senior Secured Floating Rate PM Non-Voting Exchangeable due 2034(Reg S) - GEM | XS2332500664 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €164,400,000 Class A Senior Secured Floating Rate PM Non-Voting Notes due 2034 (Reg S) - GEM | XS2332500748 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €164,400,000 Class A Senior Secured Floating Rate PM Voting Notes due 2034(Reg S) - GEM | XS2332500581 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €164,400,000 Class A Senior Secured Floating Rate PM Voting Notes due 2034(Rule 144A) - GEM | XS2332503502 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €2,700,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2332503338 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €2,700,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2332500409 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €26,450,000 Class C-1 Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2034(Reg S) - GEM | XS2332501712 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €26,450,000 Class C-1 Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2034(Reg S) - GEM | XS2332501803 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €26,450,000 Class C-1 Senior Secured Deferrable Floating Rate PM Voting Notes due 2034(Reg S) - GEM | XS2332501639 | 25/May/2021 | Listed | 25/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €26,450,000 Class C-1 Senior Secured Deferrable Floating Rate PM Voting Notes due 2034(Rule 144A) - GEM | XS2332503841 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €28,350,000 Class E Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2034(Reg S) - GEM | XS2332502876 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €28,350,000 Class E Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2034(Reg S) - GEM | XS2332502793 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €28,350,000 Class E Senior Secured Deferrable Floating Rate PM Voting Notes due 2034(Reg S) - GEM | XS2332502520 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €28,350,000 Class E Senior Secured Deferrable Floating Rate PM Voting Notes due 2034(Rule 144A) - GEM | XS2332504146 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €36,450,000 Class D Senior Secured Deferrable Floating Rate PM Non-Voting Exchangeable Notes due 2034(Reg S) - GEM | XS2332502363 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €36,450,000 Class D Senior Secured Deferrable Floating Rate PM Non-Voting Notes due 2034(Reg S) - GEM | XS2332502447 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €36,450,000 Class D Senior Secured Deferrable Floating Rate PM Voting Notes due 2034(Reg S) - GEM | XS2332502280 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €36,450,000 Class D Senior Secured Deferrable Floating Rate PM Voting Notes due 2034(Rule 144A) - GEM | XS2332503924 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €43,100,000 Class M Subordinated Notes due 2034(Reg S) - GEM | XS2332503411 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €43,865,000 Class B-1 Senior Secured Floating Rate PM Non-Voting Exchangeable Notes due 2034(Reg S) - GEM | XS2332501043 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €43,865,000 Class B-1 Senior Secured Floating Rate PM Non-Voting Notes due 2034(Reg S) - GEM | XS2332501126 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €43,865,000 Class B-1 Senior Secured Floating Rate PM Voting Notes due 2034(Reg S) - GEM | XS2332500821 | 25/May/2021 | Listed | 25/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XVI DESIGNATED ACTIVITY COMPANY | €43,865,000 Class B-1 Senior Secured Floating Rate PM Voting Notes due 2034(Rule 144A) - GEM | XS2332503767 | 25/May/2021 | Listed | 25/May/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2034 (144 A) - GEM | XS2365569990 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2365569727 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (144 A) - GEM | XS2361286953 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2361286524 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €12,900,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2361288819 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €12,900,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2361288652 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €208,300,000 Class A-1 Senior Secured Floating Rate Notes due 2034(144 A) - GEM | XS2361285633 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €208,300,000 Class A-1 Senior Secured Floating Rate Notes due 2034(Reg S) - GEM | XS2361285393 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €23,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2361288579 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €23,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(144 A) - GEM | XS2361288736 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2361287506 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2361287258 | 26/Aug/2021 | Listed | 27/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €33,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2361288140 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €33,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2361287845 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €41,500,000 Class M Subordinated Notes due 2034 (Reg S) - GEM | XS2363218947 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €42,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2361286284 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVII DESIGNATED ACTIVITY COMPANY | €42,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2361285989 | 26/Aug/2021 | Listed | 27/Jul/2034 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2907995976 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2907996198 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2907992528 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2907992874 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2907995620 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2907995893 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2907992106 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2907992288 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2907994144 | 14/Nov/2024 | Listed | 15/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2907995547 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class M Subordinated Notes due 2038 (Reg S) - GEM | XS2907996271 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2907992361 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XVIII DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2907992445 | 14/Nov/2024 | Listed | 15/Jan/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 (Reg S) - GEM | XS2783649689 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2038 (Rule 144A) - GEM | XS2783650349 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2783650851 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038(Reg S) - GEM | XS2783650000 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2783649929 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2783650778 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €182,400,000 Class A-R Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2783649416 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €182,400,000 Class A-R Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2783650182 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2783649762 | 21/Mar/2024 | Listed | 15/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2783650422 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 (Reg S) - GEM | XS2783649846 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2783650695 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 (Reg S) - GEM | XS2783649507 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK EURO FUNDING XX DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2783650265 | 21/Mar/2024 | Listed | 15/Apr/2038 |
| MADISON PARK FUNDING XII, LTD | USD 10,000,000 Class B-2-R Fixed Rate Notes due 2026 - GEM | USG5746PAH85 | 20/Jan/2017 | Listed | 20/Jul/2026 |
| MADISON PARK FUNDING XII, LTD | USD 495,000,000 Class A-R Floating Rate Notes due 2026 - GEM | USG5746PAF20 | 20/Jan/2017 | Listed | 20/Jul/2026 |
| MADISON PARK FUNDING XII, LTD | USD 65693000 Subordinated Notes due 2026 - GEM | USG5746WAC40 | 11/Jun/2014 | Listed | 20/Jul/2026 |
| MADISON PARK FUNDING XII, LTD | USD 87,000,000 Class B-1-R Floating Rate Notes due 2026 - GEM | USG5746PAG03 | 20/Jan/2017 | Listed | 20/Jul/2026 |
| MADISON PARK FUNDING XIV, LTD. | USD 103,500,000 Subordinated Notes due 2026 - GEM | USG5748XAC05 | 25/Aug/2014 | Listed | 20/Jul/2026 |
| MADISON PARK FUNDING XIX, LTD. | USD 45,750,000 Subordinated Notes - GEM | USG57491AC95 | 11/Jan/2016 | Listed | 22/Jan/2028 |
| MADISON PARK FUNDING XL, LTD | USD 35,795,200 Class E-R Deferrable Floating Rate Notes due 2030 - GEM | USG06223AE46 | 26/Apr/2017 | Listed | 28/May/2030 |
| MADISON PARK FUNDING XL, LTD | USD 40,269,600 Class D-R Deferrable Floating Rate Notes due 2030 - GEM | USG06227AK10 | 26/Apr/2017 | Listed | 28/May/2030 |
| MADISON PARK FUNDING XXII, LTD. | USD 72,975,000 Subordinated Notes due 2029 - GEM | USG5750GAB44 | 09/Nov/2016 | Listed | 25/Oct/2029 |
| MADISON PARK FUNDING XXV, LTD. | USD 52,000,000 Subordinated Notes Due 2029 - GEM | USG5754JAC20 | 31/May/2017 | Listed | 25/Apr/2029 |
| MAGENTA 2020 PLC | Class A Commercial Mortgage Backed Notes due 2029 - 144A - GEM | XS2058690004 | 05/Mar/2020 | Listed | 20/Dec/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAGENTA 2020 PLC | Class A Commercial Mortgage Backed Notes due 2029 - Reg S - GEM | XS2058689923 | 05/Mar/2020 | Listed | 20/Dec/2029 |
| MAGENTA 2020 PLC | Class B Commercial Mortgage Backed Notes due 2029 - 144A - GEM | XS2058690699 | 05/Mar/2020 | Listed | 20/Dec/2029 |
| MAGENTA 2020 PLC | Class B Commercial Mortgage Backed Notes due 2029 - Reg S - GEM | XS2058690269 | 05/Mar/2020 | Listed | 20/Dec/2029 |
| MAGENTA 2020 PLC | Class C Commercial Mortgage Backed Notes due 2029 - 144A - GEM | XS2058690939 | 05/Mar/2020 | Listed | 20/Dec/2029 |
| MAGENTA 2020 PLC | Class C Commercial Mortgage Backed Notes due 2029 - Reg S - GEM | XS2058690772 | 05/Mar/2020 | Listed | 20/Dec/2029 |
| MAGENTA 2020 PLC | Class D Commercial Mortgage Backed Notes due 2029 - 144A - GEM | XS2058692042 | 05/Mar/2020 | Listed | 20/Dec/2029 |
| MAGENTA 2020 PLC | Class D Commercial Mortgage Backed Notes due 2029 - Reg S - GEM | XS2058691150 | 05/Mar/2020 | Listed | 20/Dec/2029 |
| MAGENTA 2020 PLC | Class E Commercial Mortgage Backed Notes due 2029 - 144A - GEM | XS2058693107 | 05/Mar/2020 | Listed | 20/Dec/2029 |
| MAGENTA 2020 PLC | Class E Commercial Mortgage Backed Notes due 2029 - Reg S - GEM | XS2058692554 | 05/Mar/2020 | Listed | 20/Dec/2029 |
| MAGNETITE VIII LIMITED | USD 53686000 Subordinated Notes due 2026 - GEM | USG57471AC16 | 23/May/2014 | Listed | 15/Apr/2026 |
| Magritte CMBS NV/SA (institutionele VBS naar Belgisch recht/ SIC institutionnelle de droit belge | €113,275,000 Class A Commercial Mortgage Backed Floating Rate Notes due January 2033 - 144A - GEM | BE6347644617 | 28/Nov/2023 | Listed | 03/Jan/2033 |
| Magritte CMBS NV/SA (institutionele VBS naar Belgisch recht/ SIC institutionnelle de droit belge | €113,275,000 Class A Commercial Mortgage Backed Floating Rate Notes due January 2033 - RegS - GEM | BE6347638551 | 28/Nov/2023 | Listed | 03/Jan/2033 |
| Magritte CMBS NV/SA (institutionele VBS naar Belgisch recht/ SIC institutionnelle de droit belge | €13,676,000 Class D Commercial Mortgage Backed Floating Rate Notes due January 2033 - 144A - GEM | BE6347647644 | 28/Nov/2023 | Listed | 03/Jan/2033 |
| Magritte CMBS NV/SA (institutionele VBS naar Belgisch recht/ SIC institutionnelle de droit belge | €13,676,000 Class D Commercial Mortgage Backed Floating Rate Notes due January 2033 - RegS - GEM | BE6347641589 | 28/Nov/2023 | Listed | 03/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| Magritte CMBS NV/SA (institutionele VBS naar Belgisch recht/ SIC institutionnelle de droit belge | €25,650,000 Class C Commercial Mortgage Backed Floating Rate Notes due January 2033 - 144A - GEM | BE6347646638 | 28/Nov/2023 | Listed | 03/Jan/2033 |
| Magritte CMBS NV/SA (institutionele VBS naar Belgisch recht/ SIC institutionnelle de droit belge | €25,650,000 Class C Commercial Mortgage Backed Floating Rate Notes due January 2033 - RegS - GEM | BE6347640573 | 28/Nov/2023 | Listed | 03/Jan/2033 |
| Magritte CMBS NV/SA (institutionele VBS naar Belgisch recht/ SIC institutionnelle de droit belge | €59,375,000 Class B Commercial Mortgage Backed Floating Rate Notes due January 2033 - RegS - GEM | BE6347639567 | 28/Nov/2023 | Listed | 03/Jan/2033 |
| Magritte CMBS NV/SA (institutionele VBS naar Belgisch recht/ SIC institutionnelle de droit belge | €59,375,000 Class B Commercial Mortgage Backed Floating Rate Notes due January 2033- 144A - GEM | BE6347645622 | 28/Nov/2023 | Listed | 03/Jan/2033 |
| MAN EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - GEM | XS2700382471 | 23/Nov/2023 | Listed | 15/Oct/2036 |
| MAN EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €12,300,000 Class F Deferrable Junior Floating Rate Notes due 2036 - GEM | XS2700383289 | 23/Nov/2023 | Listed | 15/Oct/2036 |
| MAN EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €14,000,000 Class E Deferrable Junior Floating Rate Notes due 2036 - GEM | XS2700383016 | 23/Nov/2023 | Listed | 15/Oct/2036 |
| MAN EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2036 - GEM | XS2700382638 | 23/Nov/2023 | Listed | 15/Oct/2036 |
| MAN EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €210,000,000 Class A Senior Secured Floating Rate Notes due 2036 - GEM | XS2700381820 | 23/Nov/2023 | Listed | 15/Oct/2036 |
| MAN EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €22,700,000 Class D Deferrable Mezzanine Floating Rate Notes due 2036 - GEM | XS2700382802 | 23/Nov/2023 | Listed | 15/Oct/2036 |
| MAN EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €29,000,000 Subordinated Notes due 2036 - GEM | XS2700383446 | 23/Nov/2023 | Listed | 15/Oct/2036 |
| MAN EURO CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €30,300,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - GEM | XS2700382125 | 23/Nov/2023 | Listed | 15/Oct/2036 |
| MAN GLG EURO CLO I DAC | EUR 38,000,000 Subordinated Notes due 2030 - GEM | XS1802406758 | 18/Dec/2019 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO II DESIGNATED ACTIVITY COMPANY | 41,200,000 Subordinated Notes due 2030 - GEM | XS1516363907 | 14/Dec/2016 | Listed | 15/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 (Reg S) - GEM | XS2304652741 | 15/Mar/2021 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030 (Rule 144A) - GEM | XS2304653046 | 15/Mar/2021 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | €212,000,000 Class A Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | XS2304652584 | 15/Mar/2021 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | €212,000,000 Class A Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | XS2304652667 | 15/Mar/2021 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 10,400,000 Class F Deferrable Junior Floating Rate Notes due 2030 (144A) - GEM | XS1617844193 | 18/Dec/2019 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 10,400,000 Class F Deferrable Junior Floating Rate Notes due 2030 (Reg S) - GEM | XS1617844862 | 18/Dec/2019 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2030 (144A) - GEM | XS1617844607 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2030 (Reg S) - GEM | XS1617843203 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2030 (144A) - GEM | XS1617844789 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2030 (Reg S) - GEM | XS1617844433 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2030 (144A) - GEM | XS1617844516 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2030 (Reg S) - GEM | XS1617844359 | 26/Jul/2017 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 19,800,000 Class E Deferrable Junior Floating Rate Notes due 2030 (144A) - GEM | XS1617843625 | 18/Dec/2019 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 19,800,000 Class E Deferrable Junior Floating Rate Notes due 2030 (Reg S) - GEM | XS1617843971 | 18/Dec/2019 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 23,300,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Exchangeable Notes due 2030 (144A) - GEM | XS1617842494 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 23,300,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Exchangeable Notes due 2030 (Reg S) - GEM | XS1617843039 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 23,300,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Notes due 2030 (144A) - GEM | XS1617843468 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 23,300,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Notes due 2030 (Reg S) - GEM | XS1617842148 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 23,300,000 Class B-1 Senior Secured Floating Rate IM Voting Notes due 2030 (144A) - GEM | XS1617843385 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 23,300,000 Class B-1 Senior Secured Floating Rate IM Voting Notes due 2030 (Reg S) - GEM | XS1617842221 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2030 (144A) - GEM | XS1617842734 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2030 (Reg S) - GEM | XS1617843898 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2030 (144A) - GEM | XS1617842908 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2030 (Reg S) - GEM | XS1617842577 | 26/Jul/2017 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2030 (144A) - GEM | XS1617842650 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 32,000,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2030 (Reg S) - GEM | XS1617843542 | 26/Jul/2017 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 38,200,000 Subordinated Notes due 2030 (144A) - GEM | XS1617844946 | 18/Dec/2019 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO III DESIGNATED ACTIVITY COMPANY | EUR 38,200,000 Subordinated Notes due 2030 (Reg S) - GEM | XS1617844276 | 18/Dec/2019 | Listed | 15/Oct/2030 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 173,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Class A-1 IM Non-Voting Exchangeable Notes - GEM | XS1760812369 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 173,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Class A-1 IM Non-Voting Notes - GEM | XS1760812526 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 173,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - Class A-1 IM Voting Notes - GEM | XS1760812443 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class E Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1760816279 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - Class B-2 IM Voting Notes - GEM | XS1760814498 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 Class B-2 IM Non-Voting Exchangeable Notes - GEM | XS1760814225 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 Class B-2 IM Non-Voting Notes - GEM | XS1760814654 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - Class D IM Non-Voting Exchangeable Notes - GEM | XS1760815461 | 18/Dec/2019 | Listed | 15/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 - Class D IM Non-Voting Notes - GEM | XS1760815974 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2031 -Class D IM Voting Notes - GEM | XS1760815628 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 23,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 - Class C IM Non-Voting Notes - GEM | XS1760815206 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 23,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 -Class C IM Non-Voting Exchangeable Notes - GEM | XS1760814811 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 23,500,000 Class C Deferrable Mezzanine Floating Rate Notes due 2031 Class C IM Voting Notes - GEM | XS1760814902 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - Class B-1 IM Non-Voting Notes - GEM | XS1760813920 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - Class B-1 IM Voting Notes - GEM | XS1760813763 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 29,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 Non-Voting Exchangeable Notes - GEM | XS1760813680 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 -Class A-2 IM Non- Voting Notes - GEM | XS1760813334 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 -Class A-2 IM Non-Voting Exchangable Notes - GEM | XS1760813094 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 30,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2031 -Class A-2 IM Voting Notes - GEM | XS1760813177 | 18/Dec/2019 | Listed | 15/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 37,250,000 Subordinated Notes due 2031 - GEM | XS1760816865 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO IV DESIGNATED ACTIVITY COMPANY | EUR 9,500,000 Class F Deferrable Junior Floating Rate Notes due 2031 - GEM | XS1760816436 | 18/Dec/2019 | Listed | 15/May/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | €14,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | XS2313672763 | 15/Mar/2021 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | €2,000,000 Class D-2 Deferrable Mezzanine Fixed Rate Notes due 2031 - GEM | XS2313672920 | 15/Mar/2021 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2031 - GEM | XS2313671872 | 15/Mar/2021 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | €234,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | XS2313671526 | 15/Mar/2021 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | €8,000,000 Class C-2 Deferrable Mezzanine Fixed Rate Notes due 2031 - GEM | XS2313671955 | 15/Mar/2021 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 IM Non-Voting Notes Reg S - GEM | XS1885673472 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 IM Non-Voting Exchangeable Notes Reg S - GEM | XS1885673555 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class B-3 Senior Secured Floating Rate Notes due 2031 IM Voting Notes Reg S - GEM | XS1885673399 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Deferrable Junior Floating Rate Notes due 2031 Reg S - GEM | XS1881729898 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 15,750,000 Class C-3 Deferrable Mezzanine Floating Rate Notes due 2031 IM Non-Voting Exchangeable Notes Reg S - GEM | XS1885674017 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 15,750,000 Class C-3 Deferrable Mezzanine Floating Rate Notes due 2031 IM Non-Voting Notes Reg S - GEM | XS1885674280 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 15,750,000 Class C-3 Deferrable Mezzanine Floating Rate Notes due 2031 IM Voting Notes Reg S - GEM | XS1885673985 | 05/Nov/2018 | Listed | 15/Dec/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class D-1 Deferrable Mezzanine Floating Rate Notes due 2031 IM Non-Voting Exchangeable Notes Reg S - GEM | XS1881729385 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class D-1 Deferrable Mezzanine Floating Rate Notes due 2031 IM Non-Voting Notes Reg S - GEM | XS1881729542 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 18,000,000 Class D -1 Deferrable Mezzanine Floating Rate Notes due 2031 IM Voting Notes Reg S - GEM | XS1881729203 | 27/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 26,000,000 Class E Deferrable Junior Floating Rate Notes due 2031 Reg S - GEM | XS1881729625 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 39,500,000 Subordinated Notes due 2031 Reg S - GEM | XS1881729971 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 4,250,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2031 IM Non-Voting Notes Reg S - GEM | XS1881729112 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 4,250,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2031 IM Non-Voting Exchangeable Notes Reg S - GEM | XS1881729039 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 4,250,000 Class C-1 Deferrable Mezzanine Floating Rate Notes due 2031 IM Voting Notes Reg S - GEM | XS1881728908 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 8,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 IM Non-Voting Exchangeable Notes Reg S - GEM | XS1881728494 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 8,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 IM Non-Voting Notes Reg S - GEM | XS1881728577 | 05/Nov/2018 | Listed | 15/Dec/2031 |
| MAN GLG EURO CLO V DESIGNATED ACTIVITY COMPANY | EUR 8,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 IM Voting Notes Reg S - GEM | XS1881728221 | 05/Nov/2018 | Listed | 15/Dec/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €17,710,000 Class E Deferrable Junior Floating Rate Notes due 2032 (144A) - GEM | XS2113149152 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €17,710,000 Class E Deferrable Junior Floating Rate Notes due 2032 (Reg S) - GEM | XS2113149079 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €17,960,000 Class S-2 Subordinated Notes due 2032 (144A) - GEM | XS2113149749 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €17,960,000 Class S-2 Subordinated Notes due 2032 (Reg S) - GEM | XS2113149665 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,125,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2032 (144A) - GEM | XS2113148006 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,125,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2113147701 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,125,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2032 (144A) - GEM | XS2113148188 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,125,000 Class C Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2032 (Reg S) - GEM | XS2113147883 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,125,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2032 (144A) - GEM | XS2113147966 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,125,000 Class C Deferrable Mezzanine Floating Rate IM Voting Notes due 2032 (Reg S) - GEM | XS2113147537 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2434798430 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Non-Voting Exchangeable Notes due 2032 (Rule 144A) - GEM | XS2434799834 | 08/Feb/2022 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Non-Voting Notes due 2032 (Reg S) - GEM | XS2434797119 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2434798356 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Voting Notes due 2032 (Reg S) - GEM | XS2434797036 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate IM Voting Notes due 2032 (Rule 144A) - GEM | XS2434798273 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2032 (144 A) - GEM | XS2434800350 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2434799677 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2032 (144 A) - GEM | XS2434799750 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class D Deferrable Mezzanine Floating Rate IM Non-Voting Notes due 2032 (Reg S) - GEM | XS2434798190 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2032 (144 A) - GEM | XS2434799594 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €23,625,000 Class D Deferrable Mezzanine Floating Rate IM Voting Notes due 2032 (Reg S) - GEM | XS2434797895 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €33,235,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2434798786 | 08/Feb/2022 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €33,235,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Exchangeable Notes due 2032 (Rule 144 A) - GEM | XS2434799917 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €33,235,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Notes due 2032 (Reg S) - GEM | XS2434797382 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €33,235,000 Class B-1 Senior Secured Floating Rate IM Non-Voting Notes due 2032 (Rule 144A) - GEM | XS2434798604 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €33,235,000 Class B-1 Senior Secured Floating Rate IM Voting Notes due 2032 (Reg S) - GEM | XS2434797200 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €33,235,000 Class B-1 Senior Secured Floating Rate IM Voting Notes due 2032 (Rule 144A) - GEM | XS2434798513 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €5,265,000 Class B-2 Senior Secured Fixed Rate IM Non-Voting Exchangeable Notes due 2032 (Rule 144 A) - GEM | XS2434800194 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €5,265,000 Class B-2 Senior Secured Fixed Rate IM Non-Voting Exchangeable Notes due 2032 (Reg S) - GEM | XS2434799081 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €5,265,000 Class B-2 Senior Secured Fixed Rate IM Non-Voting Notes due 2032 (Reg S) - GEM | XS2434797549 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €5,265,000 Class B-2 Senior Secured Fixed Rate IM Non-Voting Notes due 2032 (Rule 144 A) - GEM | XS2434798943 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €5,265,000 Class B-2 Senior Secured Fixed Rate IM Voting Notes due 2032 (Reg S) - GEM | XS2434797465 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €5,265,000 Class B-2 Senior Secured Fixed Rate IM Voting Notes due 2032 (Rule 144 A) - GEM | XS2434798869 | 08/Feb/2022 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €8,540,000 Class F Deferrable Junior Floating Rate Notes Due 2032 (144 A) - GEM | XS2113149319 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €8,540,000 Class F Deferrable Junior Floating Rate Notes Due 2032 (Reg S) - GEM | XS2113149236 | 27/Mar/2020 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €9,320,000 Class S-1 Subordinated Notes due 2032 (Reg 144A) - GEM | XS2113149582 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GLG EURO CLO VI DESIGNATED ACTIVITY COMPANY | €9,320,000 Class S-1 Subordinated Notes due 2032 (Reg S) - GEM | XS2113149400 | 27/Mar/2020 | Listed | 15/Oct/2032 |
| MAN GPM PLUTO DAC | Partly Paid Senior Secured Notes due 2030 - GEM | XS2066904702 | 06/Jan/2021 | Listed | 31/Dec/2030 |
| MAN REAL ESTATE DEBT INVESTMENTS-US DAC | USD 400000000 Partly Paid Senior Secured Notes due 2026 - GEM | XS1587841229 | 20/Apr/2017 | Listed | 29/Apr/2026 |
| MAN REAL ESTATE DEBT OPPORTUNITIES-EU DAC | Series IRL(A) - EUR300,000,000 SERIES IRL (A) NOTES DUE 2029 - GEM | XS2037341828 | 17/Dec/2019 | Listed | 16/Jul/2029 |
| MANDATUM LIFE INSURANCE COMPANY LIMITED | € 300,000,000 Fixed to Floating Rate Dated Subordinated Notes due 04 December 2039 - GEM | XS2831536227 | 04/Sep/2024 | Listed | 04/Dec/2039 |
| MANPOWERGROUP INC | Issue of €400,000,000 3.500% Notes due June 30, 2027 - GEM | XS2490187759 | 30/Jun/2022 | Listed | 30/Jun/2027 |
| MARANON LOAN FUNDING 2023-1, LTD. | Up to U.S.$234,000,000 Class A Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US56575VAA61 | 19/Jun/2023 | Listed | 15/Jul/2035 |
| MARANON LOAN FUNDING 2023-1, LTD. | Up to U.S.$234,000,000 Class A Senior Secured Floating Rate Notes due 2035 (REG S) - GEM | USG5946RAA70 | 19/Jun/2023 | Listed | 15/Jul/2035 |
| MARATHON CLO IX LTD. | Class A-1AR Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US56577PAL31 | 23/Feb/2021 | Listed | 15/Apr/2029 |
| MARATHON CLO IX LTD. | Class A-1AR Senior Secured Floating Rate Notes due 2029 - RegS - GEM | USG58069AF50 | 23/Feb/2021 | Listed | 15/Apr/2029 |
| MARATHON CLO IX LTD. | USD 18,750,000 Class A-1B Senior Secured Floating Rate Notes due 2029 - GEM | USG58069AB47 | 31/Mar/2017 | Listed | 15/Apr/2029 |
| MARATHON CLO IX LTD. | USD 28,750,000 Class D Secured Deferrable Floating Rate Notes due 2029 - GEM | USG5807YAA04 | 31/Mar/2017 | Listed | 15/Apr/2029 |
| MARATHON CLO IX LTD. | USD 33,750,000 Class C Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG58069AE85 | 31/Mar/2017 | Listed | 15/Apr/2029 |
| MARATHON CLO IX LTD. | USD 37,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG58069AD03 | 31/Mar/2017 | Listed | 15/Apr/2029 |
| MARATHON CLO IX LTD. | USD 64,900,00 Subordinated Notes due 2029 - GEM | USG58079AB86 | 31/Mar/2017 | Listed | 15/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MARATHON CLO IX LTD. | USD 78,125,000 Class A-2 Senior Secured Floating Rate Notes due 2029 - GEM | USG58069AC20 | 31/Mar/2017 | Listed | 15/Apr/2029 |
| MARATHON CLO V LTD | USD 26,200,000 Class D-R Secured Deferrable Floating Rate Notes due 2027 - GEM | USG58070AC01 | 30/Nov/2017 | Listed | 21/Nov/2027 |
| MARATHON CLO V LTD | USD 30,600,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG5807FAK96 | 30/Nov/2017 | Listed | 21/Nov/2027 |
| MARATHON CLO V LTD | USD 34,100,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG5807FAJ24 | 30/Nov/2017 | Listed | 21/Nov/2027 |
| MARATHON CLO V LTD | USD 369,300,000 Class A-1-R Senior Secured Floating Rate Notes due 2027 - GEM | USG5807FAG84 | 30/Nov/2017 | Listed | 21/Nov/2027 |
| MARATHON CLO V LTD | USD 62,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2027 - GEM | USG5807FAH67 | 30/Nov/2017 | Listed | 21/Nov/2027 |
| MARATHON CLO VI LTD | USD 21,400,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2028 - 144A - GEM | US56576WAG06 | 07/Jun/2018 | Listed | 15/May/2028 |
| MARATHON CLO VI LTD | USD 21,400,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2028 - RegS - GEM | USG58062AD59 | 07/Jun/2018 | Listed | 15/May/2028 |
| MARATHON CLO VI LTD | USD 25,200,000 Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2028 - 144A - GEM | US56576VBC00 | 07/Jun/2018 | Listed | 15/May/2028 |
| MARATHON CLO VI LTD | USD 25,200,000 Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2028 - RegS - GEM | USG58064AP46 | 07/Jun/2018 | Listed | 15/May/2028 |
| MARATHON CLO VI LTD | USD 28,300,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2028 - 144A - GEM | US56576VBA44 | 07/Jun/2018 | Listed | 15/May/2028 |
| MARATHON CLO VI LTD | USD 28,300,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2028 - RegS - GEM | USG58064AN97 | 07/Jun/2018 | Listed | 15/May/2028 |
| MARATHON CLO VI LTD | USD 284,050,000 Class A-1-R2 Senior Secured Floating Rate Notes due 2028 - 144A - GEM | US56576VAW72 | 07/Jun/2018 | Listed | 15/May/2028 |
| MARATHON CLO VI LTD | USD 284,050,000 Class A-1-R2 Senior Secured Floating Rate Notes due 2028 - RegS - GEM | USG58064AL32 | 07/Jun/2018 | Listed | 15/May/2028 |

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|---|---|---|---|---|---|
| MARATHON CLO VI LTD | USD 288,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2025 - GEM | USG58064AF63 | 23/May/2017 | Listed | 13/May/2025 |
| MARATHON CLO VI LTD | USD 45,800,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG58064AH20 | 23/May/2017 | Listed | 13/May/2025 |
| MARATHON CLO VI LTD | USD 51,700,000 Class A-2-R Senior Secured Floating Rate Notes due 2025 - GEM | USG58064AG47 | 23/May/2017 | Listed | 13/May/2025 |
| MARATHON CLO VI LTD | USD 61400000.000 Subordinated Notes due 2028 - GEM | USG58062AC76 | 20/May/2014 | Listed | 15/May/2028 |
| MARATHON CLO VI LTD | USD 70,650,000 Class A-2-R2 Senior Secured Floating Rate Notes due 2028 - 144A - GEM | US56576VAY39 | 07/Jun/2018 | Listed | 15/May/2028 |
| MARATHON CLO VI LTD | USD 70,650,000 Class A-2-R2 Senior Secured Floating Rate Notes due 2028 - RegS - GEM | USG58064AM15 | 07/Jun/2018 | Listed | 15/May/2028 |
| MARATHON CLO VI LTD | USD 8,750,000 Class X Senior Secured Floating Rate Notes due 2028 - 144A - GEM | US56576VAU17 | 07/Jun/2018 | Listed | 15/May/2028 |
| MARATHON CLO VI LTD | USD 8,750,000 Class X Senior Secured Floating Rate Notes due 2028 - RegS - GEM | USG58064AK58 | 07/Jun/2018 | Listed | 15/May/2028 |
| MARATHON CLO VII LTD. | USD 272,650,000 Class A-1-R Senior Secured Floating Rate Notes due 2025 - GEM | USG58061AE59 | 10/May/2017 | Listed | 28/Oct/2025 |
| MARATHON CLO VII LTD. | USD 36,400,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG58061AG08 | 10/May/2017 | Listed | 28/Oct/2025 |
| MARATHON CLO VII LTD. | USD 54,950,000 Class A-2-R Senior Secured Floating Rate Notes due 2025 - GEM | USG58061AF25 | 10/May/2017 | Listed | 28/Oct/2025 |
| MARATHON CLO X LTD. | USD 20,800,000 Class D Secured Deferrable Floating Rate Notes due 2029 - GEM | USG58066AE47 | 19/Oct/2017 | Listed | 15/Nov/2029 |
| MARATHON CLO X LTD. | USD 31,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG5808PAE00 | 19/Oct/2017 | Listed | 15/Nov/2029 |
| MARATHON CLO X LTD. | USD 317,600,000 Class A-1A Senior Secured Floating Rate Notes due 2029 - GEM | USG5808PAA87 | 19/Oct/2017 | Listed | 15/Nov/2029 |
| MARATHON CLO X LTD. | USD 40,200,000 Class B Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG5808PAD27 | 19/Oct/2017 | Listed | 15/Nov/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MARATHON CLO X LTD. | USD 5,400,000 Class A-1B Senior Secured Floating Rate Notes due 2029 - GEM | USG5808PAB60 | 19/Oct/2017 | Listed | 15/Nov/2029 |
| MARATHON CLO X LTD. | USD 52,000,000 Subordinated Notes Due 2029 - GEM | USG58066AF12 | 19/Oct/2017 | Listed | 15/Nov/2029 |
| MARATHON CLO X LTD. | USD 67,600,000 Class A-2 Senior Secured Floating Rate Notes due 2029 - GEM | USG5808PAC44 | 19/Oct/2017 | Listed | 15/Nov/2029 |
| MARATHON CLO XII LTD. | USD 15,000,000 Class A-2b Senior Secured Fixed Rate Notes due 2031 - reg S - GEM | USG5806CAC58 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 15,000,000 Class A-2b Senior Secured Fixed Rate Notes due 2031- 144A - GEM | US56578KAE91 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 20,550,000 Class D Secured Deferrable Floating Rate Notes due 2031 - reg S - GEM | USG5806XAA30 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 20,550,000 Class D Secured Deferrable Floating Rate Notes due 2031- 144A - GEM | US56578LAA52 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US56578KAJ88 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - reg S - GEM | USG5806CAE15 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 27,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - reg S - GEM | USG5806CAD32 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 27,400,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031- 144A - GEM | US56578KAG40 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 274,100,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US56578KAA79 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 274,100,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - reg S - GEM | USG5806CAA92 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 41,300,000 Subordinated Notes due 2031 - 144A - GEM | US56578LAC19 | 13/Nov/2018 | Listed | 18/Apr/2031 |

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|---|---|---|---|---|---|
| MARATHON CLO XII LTD. | USD 41,300,000 Subordinated Notes due 2031 - reg S - GEM | USG5806XAB13 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 56,650,000 Class A-2a Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US56578KAC36 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARATHON CLO XII LTD. | USD 56,650,000 Class A-2a Senior Secured Floating Rate Notes due 2031 - reg S - GEM | USG5806CAB75 | 13/Nov/2018 | Listed | 18/Apr/2031 |
| MARBLE POINT CLO XI INCOME NOTE LTD | USD 19,500,000 Income Notes due 2047 (144A) - GEM | US56606RAA86 | 12/Jan/2018 | Listed | 18/Dec/2047 |
| MARBLE POINT CLO XI INCOME NOTE LTD | USD 19,500,000 Income Notes due 2047 (Reg S) - GEM | USG58082AA90 | 12/Jan/2018 | Listed | 18/Dec/2047 |
| MARBLE POINT CLO XII LTD. | USD 25,900,000 Class C Mezzanine Deferrable Floating Rate Notes due 2031 (144A) - GEM | US56606LAE39 | 01/Jun/2018 | Listed | 16/Jul/2031 |
| MARBLE POINT CLO XII LTD. | USD 25,900,000 Class C Mezzanine Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG5808LAC30 | 01/Jun/2018 | Listed | 16/Jul/2031 |
| MARBLE POINT CLO XII LTD. | USD 52,400,000 Class B Senior Floating Rate Notes due 2031 (144A) - GEM | US56606LAC72 | 01/Jun/2018 | Listed | 16/Jul/2031 |
| MARBLE POINT CLO XII LTD. | USD 52,400,000 Class B Senior Floating Rate Notes due 2031 (Reg S) - GEM | USG5808LAB56 | 01/Jun/2018 | Listed | 16/Jul/2031 |
| MARBLE POINT CLO XIV LTD. | Class C Mezzanine Deferrable Floating Rate Notes due 2032 (144A) - GEM | US56608KAE38 | 14/Jan/2019 | Listed | 20/Jan/2032 |
| MARBLE POINT CLO XIV LTD. | Class C Mezzanine Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | USG5808HAC28 | 14/Jan/2019 | Listed | 20/Jan/2032 |
| MARBLE POINT CLO XIV LTD. | Class D Mezzanine Deferrable Floating Rate Notes due 2032 (144A) - GEM | US56608KAG85 | 14/Jan/2019 | Listed | 20/Jan/2032 |
| MARBLE POINT CLO XIV LTD. | Class D Mezzanine Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | USG5808HAD01 | 14/Jan/2019 | Listed | 20/Jan/2032 |
| MARBLE POINT CLO XV LTD. | Class A1R Senior Floating Rate Notes due 2032 (144A) - GEM | US56606YAL92 | 25/Aug/2021 | Listed | 23/Jul/2032 |
| MARBLE POINT CLO XV LTD. | Class A1R Senior Floating Rate Notes due 2032 (Reg S) - GEM | USG5810FAF56 | 25/Aug/2021 | Listed | 23/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MARBLE POINT CLO XV LTD. | Class A2R Senior Floating Rate Notes due 2032 (144A) - GEM | US56606YAN58 | 25/Aug/2021 | Listed | 23/Jul/2032 |
| MARBLE POINT CLO XV LTD. | Class A2R Senior Floating Rate Notes due 2032 (Reg S) - GEM | USG5810FAG30 | 25/Aug/2021 | Listed | 23/Jul/2032 |
| MARBLE POINT CLO XV LTD. | Class BR Senior Floating Rate Notes due 2032 (144A) - GEM | US56606YAQ89 | 25/Aug/2021 | Listed | 23/Jul/2032 |
| MARBLE POINT CLO XV LTD. | Class BR Senior Floating Rate Notes due 2032 (Reg S) - GEM | USG5810FAH13 | 25/Aug/2021 | Listed | 23/Jul/2032 |
| MARBLE POINT CLO XV LTD. | Class CR Mezzanine Deferrable Floating Rate Notes due 2032 (144A) - GEM | US56606YAS46 | 25/Aug/2021 | Listed | 23/Jul/2032 |
| MARBLE POINT CLO XV LTD. | Class CR Mezzanine Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | USG5810FAJ78 | 25/Aug/2021 | Listed | 23/Jul/2032 |
| MARBLE POINT CLO XV LTD. | Class DR Mezzanine Deferrable Floating Rate Notes due 2032 (144A) - GEM | US56606YAU91 | 25/Aug/2021 | Listed | 23/Jul/2032 |
| MARBLE POINT CLO XV LTD. | Class DR Mezzanine Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | USG5810FAK42 | 25/Aug/2021 | Listed | 23/Jul/2032 |
| MARBLE POINT CLO XVI LTD. | Subordinated Notes due 2049 (144A) - GEM | US56607CAG78 | 14/Oct/2019 | Listed | 03/Oct/2049 |
| MARBLE POINT CLO XVI LTD. | Subordinated Notes due 2049 (Reg S) - GEM | USG58092AD20 | 14/Oct/2019 | Listed | 03/Oct/2049 |
| MARBLE POINT CLO XVI LTD. | U.S.$1,500,000 Class X Amortizing Senior Floating Rate Notes due 2034 (144A) - GEM | US56607BAW46 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$1,500,000 Class X Amortizing Senior Floating Rate Notes due 2034 (Reg S) - GEM | USG58093AL29 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$10,000,000 Class D-2R Mezzanine Deferrable Floating Rate Notes due 2034 (144A) - GEM | US56607BAU89 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$10,000,000 Class D-2R Mezzanine Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG58093AK46 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$145,000,000 Class A-R Senior Floating Rate Notes due 2034 (144 A) - GEM | US56607BAY02 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$145,000,000 Class A-R Senior Floating Rate Notes due 2034 (Reg S) - GEM | USG58093AF50 | 29/Nov/2021 | Listed | 16/Nov/2034 |

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|---|---|---|---|---|---|
| MARBLE POINT CLO XVI LTD. | U.S.$20,000,000 Class E-R Mezzanine Deferrable Floating Rate Notes due 2034 (144A) - GEM | US56607CAJ18 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$20,000,000 Class E-R Mezzanine Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG58092AE03 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$24,500,000 Class D-1R Mezzanine Deferrable Floating Rate Notes due 2034 (144A) - GEM | US56607BAS34 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$24,500,000 Class D-1R Mezzanine Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG58093AJ72 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$25,500,000 Class C-R Mezzanine Deferrable Floating Rate Notes due 2034 (144A) - GEM | US56607BAQ77 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$25,500,000 Class C-R Mezzanine Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG58093AH17 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$60,000,000 Class B-R Senior Floating Rate Notes due 2034 (144A) - GEM | US56607BAN47 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XVI LTD. | U.S.$60,000,000 Class B-R Senior Floating Rate Notes due 2034 (Reg S) - GEM | USG58093AG34 | 29/Nov/2021 | Listed | 16/Nov/2034 |
| MARBLE POINT CLO XXII INCOME NOTE LTD | U.S.$18,800,000 Income Notes due 2050 (144A) - GEM | US56606JAA60 | 17/Aug/2021 | Listed | 25/Oct/2050 |
| MARBLE POINT CLO XXII INCOME NOTE LTD | U.S.$18,800,000 Income Notes due 2050 (Reg S) - GEM | USG58600AA85 | 17/Aug/2021 | Listed | 25/Oct/2050 |
| MARBLE POINT CLO XXII LTD | U.S.$19,250,000 Class C Mezzanine Deferrable Floating Rate Notes due 2034 (144A) - GEM | US56606GAE44 | 17/Aug/2021 | Listed | 25/Jul/2034 |
| MARBLE POINT CLO XXII LTD | U.S.$19,250,000 Class C Mezzanine Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG5860EAC42 | 17/Aug/2021 | Listed | 25/Jul/2034 |
| MARBLE POINT CLO XXII LTD | U.S.$25,000,000 Class D Mezzanine Deferrable Floating Rate Notes due 2034 (144A) - GEM | US56606GAG91 | 17/Aug/2021 | Listed | 25/Jul/2034 |
| MARBLE POINT CLO XXII LTD | U.S.$25,000,000 Class D Mezzanine Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG5860EAD25 | 17/Aug/2021 | Listed | 25/Jul/2034 |

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|---|---|---|---|---|---|
| MARBLE POINT CLO XXII LTD | U.S.$256,000,000 Class A Senior Floating Rate Notes due 2034 (144A) - GEM | US56606GAA22 | 17/Aug/2021 | Listed | 25/Jul/2034 |
| MARBLE POINT CLO XXII LTD | U.S.$256,000,000 Class A Senior Floating Rate Notes due 2034 (Reg S) - GEM | USG5860EAA85 | 17/Aug/2021 | Listed | 25/Jul/2034 |
| MARBLE POINT CLO XXII LTD | U.S.$47,500,000 Class B Senior Floating Rate Notes due 2034 (144A) - GEM | US56606GAC87 | 17/Aug/2021 | Listed | 25/Jul/2034 |
| MARBLE POINT CLO XXII LTD | U.S.$47,500,000 Class B Senior Floating Rate Notes due 2034 (Reg S) - GEM | USG5860EAB68 | 17/Aug/2021 | Listed | 25/Jul/2034 |
| MARGAY CLO I DAC | €16,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2612525894 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| MARGAY CLO I DAC | €16,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2612525548 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| MARGAY CLO I DAC | €178,000,000 Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2612524731 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| MARGAY CLO I DAC | €178,000,000 Class A Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2612524657 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| MARGAY CLO I DAC | €21,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2612525209 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| MARGAY CLO I DAC | €21,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2612525381 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| MARGAY CLO I DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2612525621 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| MARGAY CLO I DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2612525464 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| MARGAY CLO I DAC | €40,000,000 Class B Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2612525035 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| MARGAY CLO I DAC | €40,000,000 Class B Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2612524814 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| MARGAY CLO I DAC | €42,600,000 Subordinated Notes due 2036 - 144A - GEM | XS2612526355 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| MARGAY CLO I DAC | €42,600,000 Subordinated Notes due 2036 - RegS - GEM | XS2612526272 | 21/Jun/2023 | Listed | 15/Jul/2036 |

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|---|---|---|---|---|---|
| MARGAY CLO II DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2820459589 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2820459407 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2820459316 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2820459233 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2820458938 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2820458854 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2820459159 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2820459076 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | €32,400,000 Subordinated Notes due 2037 - 144A - GEM | XS2820459662 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | €32,400,000 Subordinated Notes due 2037 - RegS - GEM | XS2820459746 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2820458771 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2820458698 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | Up to €198,000,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2820458342 | 21/Jun/2024 | Listed | 15/Jul/2037 |
| MARGAY CLO II DAC | Up tp €198,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2820458425 | 21/Jun/2024 | Listed | 15/Jul/2037 |

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|---|---|---|---|---|---|
| MARINO PARK CLO DAC | €1,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2262862845 | 23/Dec/2020 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €1,500,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2262862761 | 23/Dec/2020 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €18,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2436148055 | 08/Feb/2022 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €18,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S). - GEM | XS2436147917 | 08/Feb/2022 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2262866325 | 23/Dec/2020 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2262866671 | 23/Dec/2020 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €201,500,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2436143924 | 08/Feb/2022 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €201,500,000 Class A-1 Senior Secured Floating Rate Notes due 2034(144 A) - GEM | XS2436145119 | 08/Feb/2022 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €22,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S). - GEM | XS2436147321 | 08/Feb/2022 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €22,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034(144 A) - GEM | XS2436147750 | 08/Feb/2022 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €24,000,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2262866911 | 23/Dec/2020 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €24,000,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2262866838 | 23/Dec/2020 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €30,500,000 Class A-2 Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2436145622 | 08/Feb/2022 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €30,500,000 Class A-2 Senior Secured Floating Rate Notes due 2034 (Reg S). - GEM | XS2436145382 | 08/Feb/2022 | Listed | 16/Jan/2034 |

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|---|---|---|---|---|---|
| MARINO PARK CLO DAC | €6,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2262866598 | 23/Dec/2020 | Listed | 16/Jan/2034 |
| MARINO PARK CLO DAC | €6,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2262866754 | 23/Dec/2020 | Listed | 16/Jan/2034 |
| MAS SECURITIES B.V. | €300,000,000 4.25 per cent. Guaranteed Notes due 2026 - GEM | XS2339025277 | 19/May/2021 | Listed | 19/May/2026 |
| MASSMUTUAL GLOBAL FUNDING II | Series 2019-5 - £350,000,000 1.375% Notes due 2026 - GEM | XS2066578126 | 17/Oct/2019 | Listed | 15/Dec/2026 |
| MASSMUTUAL GLOBAL FUNDING II | Series 2023-1 - Issue of €500,000,000 3.750%Notes due January 19, 2030 secured by Funding Agreement No.28057-0 issued by Massachusetts Mutual Life Insurance Company - GEM | XS2575965327 | 19/Jan/2023 | Listed | 19/Jan/2030 |
| MASSMUTUAL GLOBAL FUNDING II | Series 2023-7 - £400,000,000 5.000% Notes due December 12, 2027 secured by Funding Agreement No. 28062-0 issued by Massachusetts Mutual Life Insurance Company - GEM | XS2732133090 | 12/Dec/2023 | Listed | 12/Dec/2027 |
| MASSMUTUAL GLOBAL FUNDING II | Series 2024-6 - Issue of £400,000,000 4.625% Notes due October 5, 2029 secured by Funding Agreement No. 28066-0 issued by Massachusetts Mutual Life Insurance Company - GEM | XS2892966032 | 05/Sep/2024 | Listed | 05/Oct/2029 |
| MBH CORPORATION PLC | Series 1 - Issue of Notes for an aggregate nominal amount of Euros 6,250,000 linked to the acquisition of companies - GEM | XS2193851701 | 25/Jun/2020 | Listed | 18/Jun/2025 |
| MBH CORPORATION PLC | Series 2 - Issue of Notes for an aggregate nominal amount of GBP 9,182,000 linked to the acquisition of companies due 18 June 2025 - GEM | XS2193852261 | 25/Jun/2020 | Listed | 18/Jun/2025 |
| MBH CORPORATION PLC | Series 3 - Issue of GBP 3,004,000 Aggregate Nominal Amount of Tranche 1 linked to the acquisition of companies Series 3 - GEM | XS2242907728 | 08/Oct/2020 | Listed | 06/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MBH CORPORATION PLC | Series 4 - Issue of Notes for an aggregate nominal amount of USD 3,000,000 linked to the acquisition of companies - GEM | XS2244823535 | 15/Oct/2020 | Listed | 14/Oct/2025 |
| MBH CORPORATION PLC | Series 5 - Issue of Notes for an aggregate nominal amount of GBP 5,435,000 linked to the acquisition of companies - GEM | XS2276732737 | 18/Dec/2020 | Listed | 17/Dec/2025 |
| MBH CORPORATION PLC | Series 6 - Issue of Notes for an aggregate nominal amount of GBP 1,479,000 linked to the acquisition of companies due 27 January 2026 - GEM | XS2293564709 | 28/Jan/2021 | Listed | 27/Jan/2026 |
| MBH CORPORATION PLC | Series 7 - Issue of Notes for an aggregate nominal amount of GBP2,976,000 linked to the acquisition of companies due May 2026 - GEM | XS2347397510 | 27/May/2021 | Listed | 26/May/2026 |
| MBH CORPORATION PLC | Series 8 - Issue of Notes for an aggregate nominal amount of EUR 2,411,000 linked to the acquisition of companies - GEM | XS2349620430 | 02/Jun/2021 | Listed | 01/Jun/2026 |
| MCF CLO IV LLC | US$27,000,000 Class D-RR Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | US55280HBC07 | 10/Nov/2021 | Listed | 20/Oct/2033 |
| MCF CLO IV LLC | US$27,000,000 Class D-RR Secured Deferrable Floating Rate Notes due 2033 - Reg S - GEM | USU58226AP34 | 10/Nov/2021 | Listed | 20/Oct/2033 |
| MCF CLO IV LLC | US$39,000,000 Class B-RR Senior Secured Floating Rate Notes due 2033 - 144A - GEM | US55280HAY36 | 10/Nov/2021 | Listed | 20/Oct/2033 |
| MCF CLO IV LLC | US$39,000,000 Class B-RR Senior Secured Floating Rate Notes due 2033 - Reg S - GEM | USU58226AM03 | 10/Nov/2021 | Listed | 20/Oct/2033 |
| MCF CLO IV LLC | US$40,000,000 Class C-RR Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | US55280HBA41 | 10/Nov/2021 | Listed | 20/Oct/2033 |
| MCF CLO IV LLC | US$40,000,000 Class C-RR Secured Deferrable Floating Rate Notes due 2033 - Reg S - GEM | USU58226AN85 | 10/Nov/2021 | Listed | 20/Oct/2033 |
| MDB GROUP LIMITED | €11,000,000 Fixed Rate Reset Callable Subordinated Notes due 2031 - GEM | XS2296173540 | 10/Feb/2021 | Listed | 10/Feb/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MEDIOBANCA - BANCA DI CREDITO FINANZIARIO S.P.A. | Issue of USD 6,300,000 Certificates credit-linked to the Republic of Indonesia due 20 June 2028 - GEM | XS1809229898 | 30/Apr/2018 | Listed | 20/Jun/2028 |
| MEDVIDA PARTNERS DE SEGUROS Y REASEGUROS, S.A. | EUR 51,000,000 8.875 per cent. Fixed Rate Reset Callable Subordinated Notes due 2033 - GEM | XS2492046094 | 28/Jul/2022 | Listed | 28/Jan/2033 |
| MEGLOBAL B.V | Series 3 - Issue of U.S. $700,000,000 2.625 per cent. Notes due 2028 - Restricted - GEM | US29441WAD74 | 28/Apr/2021 | Listed | 28/Apr/2028 |
| MEGLOBAL B.V | Series 3 - Issue of U.S. $700,000,000 2.625 per cent. Notes due 2028 - Unrestricted - GEM | XS2337430461 | 28/Apr/2021 | Listed | 28/Apr/2028 |
| MEGLOBAL CANADA ULC | Series 1 - Issue of U.S. $1,000,000,000 5.000 per cent. Notes due 2025 Restricted Global Certificate - GEM | US58518N2B76 | 18/May/2020 | Listed | 18/May/2025 |
| MEGLOBAL CANADA ULC | Series 1 - Issue of U.S. $1,000,000,000 5.000 per cent. Notes due 2025 Unrestricted Global Certificate - GEM | XS2150023906 | 18/May/2020 | Listed | 18/May/2025 |
| MEGLOBAL CANADA ULC | Series 2 - Issue of U.S. $600,000,000 5.875 per cent. Notes due 2030 - Restricted Global Certificate - GEM | US58518N2A93 | 18/May/2020 | Listed | 18/May/2030 |
| MEGLOBAL CANADA ULC | Series 2 - Issue of U.S. $600,000,000 5.875 per cent. Notes due 2030 - Unrestricted Global Certificate - GEM | XS2150023575 | 18/May/2020 | Listed | 18/May/2030 |
| MERCED CAPITAL (IRELAND) DESIGNATED ACTIVITY COMPANY | Series 2014-1 - EUR 500,000,000 EUR Note - GEM | IE00BW9HG079 | 30/Apr/2015 | Listed | 31/Dec/2050 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €1,900,000 Class X Notes due October 2064 (Reg S) - GEM | XS2647853162 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €1,900,000 Class X Notes due October 2064 (Rule 144A) - GEM | XS2647850226 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €10,400,000 Class D Residential Mortgage Backed Floating Rate Notes due October 2064 (Reg S) - GEM | XS2647851463 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €10,400,000 Class D Residential Mortgage Backed Floating Rate Notes due October 2064 (Rule 144A) - GEM | XS2647847354 | 24/Oct/2023 | Listed | 24/Oct/2064 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €11,500,000 Class E Residential Mortgage Backed Floating Rate Notes due October 2064 (Reg S) - GEM | XS2647851620 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €11,500,000 Class E Residential Mortgage Backed Floating Rate Notes due October 2064 (Rule 144A) - GEM | XS2647847438 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €16,100,000 Class B Residential Mortgage Backed Floating Rate Notes due October 2064 (Reg S) - GEM | XS2647851117 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €16,100,000 Class B Residential Mortgage Backed Floating Rate Notes due October 2064 (Rule 144A) - GEM | XS2647846976 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €20,700,000 Class Z1 Residential Mortgage Backed Fixed Rate Notes due October 2064 (Reg S) - GEM | XS2647852354 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €20,700,000 Class Z1 Residential Mortgage Backed Fixed Rate Notes due October 2064 (Rule 144A) - GEM | XS2647849996 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €24,200,000 Class C Residential Mortgage Backed Floating Rate Notes due October 2064 (Reg S) - GEM | XS2647851380 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €24,200,000 Class C Residential Mortgage Backed Floating Rate Notes due October 2064 (Rule 144A) - GEM | XS2647847198 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €24,200,000 Class Z2 Residential Mortgage Backed Fixed Rate Notes due October 2064 (Reg S) - GEM | XS2647853089 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €24,200,000 Class Z2 Residential Mortgage Backed Fixed Rate Notes due October 2064 (Rule 144A) - GEM | XS2647850143 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €347,900,000 Class A Residential Mortgage Backed Floating Rate Notes due October 2064 (Rule 144A) - GEM | XS2647846463 | 24/Oct/2023 | Listed | 24/Oct/2064 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €347,900,000 Class A Residential Mortgage Backed Floating Rate Notes due October 2064 (Reg S) - GEM | XS2647850903 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €5,800,000 Class F Residential Mortgage Backed Floating Rate Notes due October 2064 (Reg S) - GEM | XS2647851893 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €5,800,000 Class F Residential Mortgage Backed Floating Rate Notes due October 2064 (Rule 144A) - GEM | XS2647847602 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €9,200,000 Class RFN Residential Mortgage Backed Fixed Rate Notes due October 2064 (Reg S) - GEM | XS2647852271 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2023-1 DAC | €9,200,000 Class RFN Residential Mortgage Backed Fixed Rate Notes due October 2064 (Rule 144A) - GEM | XS2647849723 | 24/Oct/2023 | Listed | 24/Oct/2064 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €100,000 Class S Notes due March 2081 - 144A - GEM | XS2844413208 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €100,000 Class S Notes due March 2081 - Reg S - GEM | XS2844411848 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €14,400,000 Class Z1 Residential Mortgage Backed Floating Rate Notes due March 2081 - 144A - GEM | XS2844412812 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €14,400,000 Class Z1 Residential Mortgage Backed Floating Rate Notes due March 2081 - Reg S - GEM | XS2844411509 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €15,900,000 Class E Residential Mortgage Backed Floating Rate Notes due March 2081 - 144A - GEM | XS2844412499 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €15,900,000 Class E Residential Mortgage Backed Floating Rate Notes due March 2081 - Reg S - GEM | XS2844410956 | 10/Jul/2024 | Listed | 24/Mar/2081 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €18,200,000 Class Z2 Residential Mortgage Backed Floating Rate Notes due March 2081 - 144A - GEM | XS2844412903 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €18,200,000 Class Z2 Residential Mortgage Backed Floating Rate Notes due March 2081 - Reg S - GEM | XS2844411681 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €18,500,000 Class F Residential Mortgage Backed Floating Rate Notes due March 2081 - 144A - GEM | XS2844412572 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €18,500,000 Class F Residential Mortgage Backed Floating Rate Notes due March 2081 - Reg S - GEM | XS2844411095 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €19,100,000 Class D Residential Mortgage Backed Floating Rate Notes due March 2081 - 144A - GEM | XS2844412226 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €19,100,000 Class D Residential Mortgage Backed Floating Rate Notes due March 2081 - Reg S - GEM | XS2844410873 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Notes due March 2081 - 144A - GEM | XS2844413034 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Notes due March 2081 - Reg S - GEM | XS2844411764 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €20,700,000 Class C Residential Mortgage Backed Floating Rate Notes due March 2081 - 144A - GEM | XS2844412143 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €20,700,000 Class C Residential Mortgage Backed Floating Rate Notes due March 2081 - Reg S - GEM | XS2844410790 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €23,900,000 Class B Residential Mortgage Backed Floating Rate Notes due March 2081 - 144A - GEM | XS2844412069 | 10/Jul/2024 | Listed | 24/Mar/2081 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €23,900,000 Class B Residential Mortgage Backed Floating Rate Notes due March 2081 - Reg S - GEM | XS2844410527 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €506,800,000 Class A Residential Mortgage Backed Floating Rate Notes due March 2081 - 144A - GEM | XS2844411921 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €506,800,000 Class A Residential Mortgage Backed Floating Rate Notes due March 2081 - Reg S - GEM | XS2844409602 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €9,600,000 Class RFN Residential Mortgage Backed Floating Rate Notes due March 2081 - 144A - GEM | XS2844412655 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERRION SQUARE RESIDENTIAL 2024-1 DESIGNATED ACTIVITY COMPANY | €9,600,000 Class RFN Residential Mortgage Backed Floating Rate Notes due March 2081 - Reg S - GEM | XS2844411178 | 10/Jul/2024 | Listed | 24/Mar/2081 |
| MERSIN ULUSLARARASI LIMAN ISLETMECILIGI A.S. | US$600,000,000 8.25% Notes due 2028 - Reg S Notes - GEM | XS2696793012 | 15/Nov/2023 | Listed | 15/Nov/2028 |
| MERSIN ULUSLARARASI LIMAN ISLETMECILIGI A.S. | US$600,000,000 8.25% Notes due 2028 - Rule 144A Notes - GEM | US590454AC80 | 15/Nov/2023 | Listed | 15/Nov/2028 |
| METALLOINVEST FINANCE DESIGNATED ACTIVITY COMPANY | U.S.$ 650,000,000 3.375 per cent. Guaranteed notes due 2028 (Regulation S) - GEM | XS2400040973 | 22/Oct/2021 | Suspended | 22/Oct/2028 |
| METALLOINVEST FINANCE DESIGNATED ACTIVITY COMPANY | U.S.$ 650,000,000 3.375 per cent. Guaranteed notes due 2028 (Rule 144A) - GEM | US59126LAB45 | 22/Oct/2021 | Suspended | 22/Oct/2028 |
| METINVEST B.V. | EUR 183,156,000 5.625 per cent. Senior Notes due 2025 - GEM | XS2056722734 | 17/Oct/2019 | Listed | 17/Jun/2025 |
| METINVEST B.V. | U.S.$ 332,354,000 7.650 per cent. Senior Notes due 2027 - GEM | XS2233227516 | 01/Oct/2020 | Listed | 01/Oct/2027 |
| METINVEST B.V. | U.S.$500,000,000 7.750 per cent. Senior Notes due 2029 - GEM | XS2056723468 | 17/Oct/2019 | Listed | 17/Oct/2029 |
| METINVEST B.V. | USD 437,588,000 8.500 per cent. Senior Notes due 2026 - GEM | XS1806400708 | 23/Apr/2018 | Listed | 23/Apr/2026 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 2023-5 - Issue of NOK 1,500,000,000 4.391% Fixed Rate Notes due 2033 - GEM | XS2607377756 | 04/Apr/2023 | Listed | 04/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2020-6 - Issue of €500,000,000 0.550% Fixed Rate Notes due 2027 - GEM | XS2189931335 | 16/Jun/2020 | Listed | 16/Jun/2027 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2021-4 - Issue of £500,000,000 0.625% Fixed Rate Notes due 2027 - GEM | XS2281152822 | 08/Jan/2021 | Listed | 08/Dec/2027 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2021-7 - Issue of €600,000,000 0.500% Fixed Rate Notes due 2029 - GEM | XS2346225878 | 27/May/2021 | Listed | 25/May/2029 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2022-11 - Issue of €500,000,000 1.750% Fixed Rate Notes due 2025 - GEM | XS2484586669 | 25/May/2022 | Listed | 25/May/2025 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2022-17 - Issue of £350,000,000 4.125% Fixed Rate Notes due 2025 - GEM | XS2492172122 | 02/Sep/2022 | Listed | 02/Sep/2025 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2022-19 - Issue of €750,000,000 3.750% Fixed Rate Notes due 2030 - GEM | XS2561748711 | 05/Dec/2022 | Listed | 05/Dec/2030 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2022-20 - Issue of €75,000,000 Floating Rate Notes due 2024 - GEM | XS2568820190 | 20/Dec/2022 | Listed | 20/Dec/2024 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2022-3 - Issue of £500,000,000 1.625% Fixed Rate Notes due 2028 - GEM | XS2429208056 | 12/Jan/2022 | Listed | 12/Oct/2028 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2022-5 - Issue of HK $535,000,000 1.800% Fixed Rate Notes due 2027 - GEM | XS2431446553 | 14/Jan/2022 | Listed | 14/Jan/2027 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2023-1 - Issue of £600,000,000 5.000% Fixed Rate Notes due 2030 - GEM | XS2570858303 | 10/Jan/2023 | Listed | 10/Jan/2030 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2023-10 - Issue of €120,000,000 4.000% Fixed Rate Notes due 2033 - GEM | XS2639582928 | 23/Jun/2023 | Listed | 23/Jun/2033 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2023-13 - Issue of €500,000,000 3.750% Fixed Rate Notes due 2031 - GEM | XS2731506841 | 07/Dec/2023 | Listed | 07/Dec/2031 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2023-6 - Issue of €600,000,000 4.000% Fixed Rate Notes due 2028 - GEM | XS2606297864 | 05/Apr/2023 | Listed | 05/Apr/2028 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2023-9 - Issue of €500,000,000 Floating Rate Notes due 2025 - GEM | XS2635641975 | 22/Jun/2023 | Listed | 18/Jun/2025 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2024-1 - £450,000,000 4.500% Fixed Rate Notes due 2027 - GEM | XS2742532158 | 09/Jan/2024 | Listed | 09/Jul/2027 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2024-12 - Issue of £200,000,000 Floating Rate Notes due 2025 - GEM | XS2899552918 | 12/Sep/2024 | Listed | 12/Sep/2025 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2024-13 - Issue of €300,000,000 Floating Rate Notes due 2026 secured by a Funding Agreement - GEM | XS2902603377 | 17/Sep/2024 | Listed | 17/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2024-14 - Issue of NOK 600,000,000 4.522% Fixed Rate Notes due 2034 - GEM | XS2913991001 | 10/Oct/2024 | Listed | 10/Oct/2034 |
| METROPOLITAN LIFE GLOBAL FUNDING I | Series 2024-4 - Issue of €600,000,000 3.625% Fixed Rate Notes due 2034 - GEM | XS2792184421 | 26/Mar/2024 | Listed | 26/Mar/2034 |
| MEXICO GENERADORA DE ENERGIA, S. DE R.L | U.S.$575,000,000 5.50% SENIOR SECURED NOTES DUE 2032 - GEM | USP66208AA02 | 06/Dec/2012 | Listed | 06/Dec/2032 |
| MHP LUX S.A. | US $350,000,000 6.250% Notes due 2029 - GEM | XS2010044894 | 19/Sep/2019 | Listed | 19/Sep/2029 |
| MHP LUX S.A. | USD 550,000,000 6.95% Notes due 2026 (144A) - GEM | US59318YAA64 | 03/Apr/2018 | Listed | 03/Apr/2026 |
| MHP LUX S.A. | USD 550,000,000 6.95% Notes due 2026 (REG S) - GEM | XS1713469911 | 03/Apr/2018 | Listed | 03/Apr/2026 |
| MIDOCEAN CREDIT CLO II | USD 29,000,000 CLASS C SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG6117PAC89 | 05/Feb/2014 | Listed | 29/Jan/2025 |
| MIDOCEAN CREDIT CLO II | USD 29,000,000 Class C Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US59863KAE73 | 10/Jan/2018 | Listed | 29/Jan/2030 |
| MIDOCEAN CREDIT CLO II | USD 42750000 Income Notes due 2025 - GEM | USG61076AB42 | 05/Feb/2014 | Listed | 29/Jan/2025 |
| MIDOCEAN CREDIT CLO II | USD 60,000,000 CLASS B SENIOR SECURED FLOATING RATE NOTES DUE 2030 - GEM | USG6117PAB07 | 05/Feb/2014 | Listed | 29/Jan/2030 |
| MIDOCEAN CREDIT CLO II | USD 60,000,000 Class B Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US59863KAC18 | 10/Jan/2018 | Listed | 29/Jan/2030 |
| MIDOCEAN CREDIT CLO III | USD 10,000,000 Class A3B2 Fixed Rate Notes due 2031 - GEM | USG61079AQ59 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 10,000,000 Class A3B2 Fixed Rate Notes due 2031 (Rule 144A) - GEM | US59802UAZ21 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 18,500,000 Class E-R Deferrable Floating Rate Notes due 2031 - GEM | USG61078AD63 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 18,500,000 Class E-R Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US59802VAG23 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 208,000,000 Class A1-R Floating Rate Notes due 2031 - GEM | USG61079AE20 | 20/Jul/2018 | Listed | 21/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MIDOCEAN CREDIT CLO III | USD 208,000,000 Class A1-R Floating Rate Notes due 2031 (Rule 144A) - GEM | US59802UAU34 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 24,000,000 Class A3A2 Floating Rate Notes due 2031 - GEM | USG61079AN29 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 24,000,000 Class A3A2 Floating Rate Notes due 2031 (Rule 144A) - GEM | US59802UAX72 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 25,000,000 Class A3A1 Floating Rate Notes due 2031 - GEM | USG61079AM46 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 25,000,000 Class A3A1 Floating Rate Notes due 2031 (Rule 144A) - GEM | US59802UAW99 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 30,000,000 Class A2-R Fixed Rate Notes due 2031 - GEM | USG61079AL62 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 30,000,000 Class A2-R Fixed Rate Notes due 2031 (Rule 144A) - GEM | US59802UAV17 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 30,500,000 Class D-R Deferrable Floating Rate Notes due 2031 - GEM | USG61079AJ17 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 30,500,000 Class D-R Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US59802UAS87 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 31,000,000 Class C-R Deferrable Floating Rate Notes due 2031 - GEM | USG61079AH50 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 31,000,000 Class C-R Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US59802UAQ22 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 44,250,000 Income Notes - GEM | USG61078AC80 | 22/Jul/2014 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 47,600,000 Income Notes due 2031 (Rule 144A) - GEM | US59802VAE74 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 75,000,000 Class B-R Floating Rate Notes due 2031 - GEM | USG61079AG77 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 75,000,000 Class B-R Floating Rate Notes due 2031 (Rule 144A) - GEM | US59802UAN90 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 8,000,000 Class A3B1 Floating Rate Notes due 2031 - GEM | USG61079AP76 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 8,000,000 Class A3B1 Floating Rate Notes due 2031 (Rule 144A) - GEM | US59802UAY55 | 20/Jul/2018 | Listed | 21/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MIDOCEAN CREDIT CLO III | USD 8,000,000 Class X Floating Rate Notes Due 2031 - GEM | USG61079AK89 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 8,000,000 Class X Floating Rate Notes Due 2031 (Rule 144A) - GEM | US59802UAJ88 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 9,200,000 Class F-R Deferrable Floating Rate Notes due 2031 - GEM | USG61078AE47 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO III | USD 9,200,000 Class F-R Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US59802VAJ61 | 20/Jul/2018 | Listed | 21/Apr/2031 |
| MIDOCEAN CREDIT CLO IX | USD 14,000,000 Class E Deferrable Floating Rate Notes Due 2031 - GEM | USG6109NAA75 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 14,000,000 Class E Deferrable Floating Rate Notes Due 2031 (Rule 144A) - GEM | US59802NAA37 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 16,000,000 Class A-2 Floating Rate Notes Due 2031 (Rule 144A) - GEM | US59802MAC10 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 16,000,000 Class A-2 Floating Rate Notes Due 2031 - GEM | USG6109MAB75 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 240,000,000 Class A-1 Floating Rate Notes Due 2031 - GEM | USG6109MAA92 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 240,000,000 Class A-1 Floating Rate Notes Due 2031 (Rule 144A) - GEM | US59802MAA53 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 26,000,000 Class D Deferrable Floating Rate Notes Due 2031 - GEM | USG6109MAE15 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 26,000,000 Class D Deferrable Floating Rate Notes Due 2031 (Rule 144A) - GEM | US59802MAJ62 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 32,000,000 Class B Floating Rate Notes Due 2031 - GEM | USG6109MAC58 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 32,000,000 Class B Floating Rate Notes Due 2031 (Rule 144A) - GEM | US59802MAE75 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 35,000,000 Class C Deferrable Floating Rate Notes Due 2031 - GEM | USG6109MAD32 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 35,000,000 Class C Deferrable Floating Rate Notes Due 2031 (Rule 144A) - GEM | US59802MAG24 | 14/Aug/2018 | Listed | 20/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MIDOCEAN CREDIT CLO IX | USD 37,600,000 Income Notes Due 2031 - GEM | USG6109NAC32 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 37,600,000 Income Notes Due 2031 (Rule 144A) - GEM | US59802NAE58 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 8,000,000 Class F Deferrable Floating Rate Notes Due 2031 - GEM | USG6109NAB58 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO IX | USD 8,000,000 Class F Deferrable Floating Rate Notes Due 2031 (Rule 144A) - GEM | US59802NAC92 | 14/Aug/2018 | Listed | 20/Jul/2031 |
| MIDOCEAN CREDIT CLO VII | USD 28,500,000 Class E Deferrable Floating Rate Notes Due 2029 - GEM | USG61088AA15 | 07/Jul/2017 | Listed | 15/Jul/2029 |
| MIDOCEAN CREDIT CLO VII | USD 52,500,000 Income Notes Due 2029 - GEM | USG61088AD53 | 07/Jul/2017 | Listed | 15/Jul/2029 |
| MIDOCEAN CREDIT CLO VII | USD 9,000,000 Class F Deferrable Floating Rate Notes Due 2029 - GEM | USG61088AC70 | 07/Jul/2017 | Listed | 15/Jul/2029 |
| MIDOCEAN CREDIT CLO VIII | USD 10,000,000 Class F Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US59801NAC02 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 10,000,000 Class F Deferrable Floating Rate Notes Due 2031 - GEM | USG6108NAB67 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 20,000,000 Class E Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US59801NAA46 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 20,000,000 Class E Deferrable Floating Rate Notes Due 2031 - GEM | USG6108NAA84 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 30,000,000 Class A-2 Floating Rate Notes Due 2031 - 144A - GEM | US59801MAC29 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 30,000,000 Class A-2 Floating Rate Notes due 2031 - GEM | USG6108MAB84 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 30,000,000 Class C Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US59801MAG33 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 30,000,000 Class C Deferrable Floating Rate Notes Due 2031 - GEM | USG6108MAD41 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 30,000,000 Class D Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US59801MAJ71 | 21/Feb/2018 | Listed | 20/Feb/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MIDOCEAN CREDIT CLO VIII | USD 30,000,000 Class D Deferrable Floating Rate Notes Due 2031 - GEM | USG6108MAE24 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 42,000,000 Income Notes Due 2031 - GEM | USG6108NAC41 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 42,000,000 Income Notes Due 2031 - 144A - GEM | US59801NAE67 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 65,000,000 Class B Floating Rate Notes Due 2031 - 144A - GEM | US59801MAE84 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO VIII | USD 65,000,000 Class B Floating Rate Notes Due 2031 - GEM | USG6108MAC67 | 21/Feb/2018 | Listed | 20/Feb/2031 |
| MIDOCEAN CREDIT CLO XIII LTD | U.S.$249,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2037 - Reg S - GEM | USG61105AA30 | 28/Dec/2023 | Listed | 21/Jan/2037 |
| MIDOCEAN CREDIT CLO XIII LTD | U.S.$249,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2037 - Rule 144A - GEM | US59803DAA46 | 28/Dec/2023 | Listed | 21/Jan/2037 |
| MIDOCEAN CREDIT CLO XIV LTD | U.S.$246,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2037 - (Reg S) - GEM | USG6109XAA57 | 03/Apr/2024 | Listed | 15/Apr/2037 |
| MIDOCEAN CREDIT CLO XIV LTD | U.S.$246,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2037 - (Rule 144A) - GEM | US59803FAA93 | 03/Apr/2024 | Listed | 15/Apr/2037 |
| MIDOCEAN CREDIT CLO XIV LTD | U.S.$44,000,000 Class B Senior Secured Floating Rate Notes Due 2037 - (Reg S) - GEM | USG6109XAC14 | 03/Apr/2024 | Listed | 15/Apr/2037 |
| MIDOCEAN CREDIT CLO XIV LTD | U.S.$44,000,000 Class B Senior Secured Floating Rate Notes Due 2037 - (Rule 144A) - GEM | US59803FAE16 | 03/Apr/2024 | Listed | 15/Apr/2037 |
| MIDOCEAN CREDIT CLO XIV LTD | U.S.$9,000,000 Class E-2 Deferrable Junior Secured Floating Rate Notes Due 2037 - (Reg S) - GEM | USG6109YAC96 | 03/Apr/2024 | Listed | 15/Apr/2037 |
| MIDOCEAN CREDIT CLO XIV LTD | U.S.$9,000,000 Class E-2 Deferrable Junior Secured Floating Rate Notes Due 2037 - (Rule 144A) - GEM | US59803GAE98 | 03/Apr/2024 | Listed | 15/Apr/2037 |
| MILOS CLO, LTD. | USD 49,400,000 Subordinated Notes Due 2030 - GEM | USG61351AB14 | 22/Sep/2017 | Listed | 20/Oct/2030 |
| MJX VENTURE MANAGEMENT II LLC | USD 1,150,000 Series B/Class C-F Notes due 2030 - GEM | US60689WAP68 | 27/Jul/2017 | Listed | 21/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MJX VENTURE MANAGEMENT II LLC | USD 1,387,500 Series B/Class B-F Notes due 2030 - GEM | US60689WAM38 | 27/Jul/2017 | Listed | 21/Jul/2030 |
| MJX VENTURE MANAGEMENT II LLC | USD 1,525,000 Series A/Class C Notes due 2030 - GEM | USU6070DAC49 | 07/Jun/2017 | Listed | 21/Jul/2030 |
| MJX VENTURE MANAGEMENT II LLC | USD 1,592,381 Series B/Class D Notes due 2030 - GEM | US60689WAQ42 | 27/Jul/2017 | Listed | 21/Jul/2030 |
| MJX VENTURE MANAGEMENT II LLC | USD 1,650,000 Series E/Class D Notes due 2029 - GEM | USU6070DBJ82 | 03/Nov/2017 | Listed | 16/Oct/2029 |
| MJX VENTURE MANAGEMENT II LLC | USD 1,800,000 Series A/Class D Notes due 2030 - GEM | USU6070DAD22 | 07/Jun/2017 | Listed | 21/Jul/2030 |
| MJX VENTURE MANAGEMENT II LLC | USD 1,868,422 Series B/Class B-1 Notes due 2030 - GEM | US60689WAL54 | 27/Jul/2017 | Listed | 21/Jul/2030 |
| MJX VENTURE MANAGEMENT II LLC | USD 11,042,948 Series B/Class A-2 Notes due 2030 - GEM | US60689WAK71 | 27/Jul/2017 | Listed | 21/Jul/2030 |
| MJX VENTURE MANAGEMENT II LLC | USD 18,550,000 Series E/Class A Notes due 2029 - GEM | USU6070DBF60 | 03/Nov/2017 | Listed | 16/Oct/2029 |
| MJX VENTURE MANAGEMENT II LLC | USD 19,200,000 Series A/Class A Notes due 2030 - GEM | USU6070DAA82 | 07/Jun/2017 | Listed | 21/Jul/2030 |
| MJX VENTURE MANAGEMENT II LLC | USD 2,650,000 Series E/Class C Notes due 2029 - GEM | USU6070DBH27 | 03/Nov/2017 | Listed | 16/Oct/2029 |
| MJX VENTURE MANAGEMENT II LLC | USD 3,350,000 Series E/Class B Notes due 2029 - GEM | USU6070DBG44 | 03/Nov/2017 | Listed | 16/Oct/2029 |
| MJX VENTURE MANAGEMENT II LLC | USD 3,600,000 Series A/Class B Notes due 2030 - GEM | USU6070DAB65 | 07/Jun/2017 | Listed | 21/Jul/2030 |
| MJX VENTURE MANAGEMENT II LLC | USD 657,895 Series B/Class C-1 Notes due 2030 - GEM | US60689WAN11 | 27/Jul/2017 | Listed | 21/Jul/2030 |
| MJX VENTURE MANAGEMENT II LLC | USD 7,421,053 Series B/Class A-1 Notes due 2030 - GEM | US60689WAJ09 | 27/Jul/2017 | Listed | 21/Jul/2030 |
| MKS CLO 2017-1, LTD. | USD 36,250,000 Subordinated Notes due 2030 - GEM | USG2608UAB47 | 18/Aug/2017 | Listed | 20/Jul/2030 |
| MKS CLO 2017-2, LTD. | USD 40,900,000 Subordinated Notes due 2031 (144A) - GEM | US12662DAC92 | 02/Feb/2018 | Listed | 20/Jan/2031 |
| MKS CLO 2017-2, LTD. | USD 40,900,000 Subordinated Notes due 2031 (Reg S) - GEM | USG2609EAB95 | 02/Feb/2018 | Listed | 20/Jan/2031 |
| MMC FINANCE DESIGNATED ACTIVITY COMPANY | US$ 500,000,000 2.80% Loan Participation Notes due 2026 (Reg S) - GEM | XS2393505008 | 27/Oct/2021 | Suspended | 27/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MMC FINANCE DESIGNATED ACTIVITY COMPANY | US$ 500,000,000 2.80% Loan Participation Notes due 2026 (Rule 144A) - GEM | US55315NAE31 | 27/Oct/2021 | Suspended | 27/Oct/2026 |
| MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS B.V | $350,000,000 1.250% Notes due 2026 - GEM | US60920LAR50 | 30/Sep/2021 | Listed | 24/Sep/2026 |
| MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS B.V | $500,000,000 4.250% Notes due 2025 - GEM | US60920LAS34 | 15/Sep/2022 | Listed | 15/Sep/2025 |
| MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS B.V | €500,000,000 0.000% Notes due 2026 - GEM | XS2235986929 | 22/Sep/2020 | Listed | 22/Sep/2026 |
| MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS B.V | €500,000,000 0.875% Notes due 2031 - GEM | XS2056374353 | 02/Oct/2019 | Listed | 01/Oct/2031 |
| MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS B.V | €650,000,000 0.250% Notes due 2029 - GEM | XS2384725045 | 20/Sep/2021 | Listed | 09/Sep/2029 |
| MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS B.V | €650,000,000 0.625% Notes due 2032 - GEM | XS2384726365 | 20/Sep/2021 | Listed | 09/Sep/2032 |
| MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS B.V | €700,000,000 1.250% Notes due 2029 - GEM | XS2384726795 | 20/Sep/2021 | Listed | 09/Sep/2041 |
| MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS B.V | €750,000,000 0.375% Notes due 2029 - GEM | XS2235987224 | 22/Sep/2020 | Listed | 22/Sep/2029 |
| MONROE CAPITAL CLO 2014-1, LTD | Class E Deferrable Mezzanine Floating Rate Notes Due 2026 - GEM | USG6271UAB10 | 14/Oct/2014 | Listed | 22/Oct/2026 |
| MONROE CAPITAL CLO 2014-1, LTD | Subordinated Notes due 2026 - GEM | USG6271UAA37 | 14/Oct/2014 | Listed | 22/Oct/2026 |
| MONROE CAPITAL MML CLO 2016-1, LTD. | U.S.$15,000,000 Class E-R Deferrable Mezzanine Floating Rate Notes due 2028 - GEM | USG6273GAC80 | 25/Jul/2018 | Listed | 22/Jul/2028 |
| MONROE CAPITAL MML CLO 2016-1, LTD. | U.S.$15,000,000 Class E-R Deferrable Mezzanine Floating Rate Notes due 2028 (Rule 144A) - GEM | US61033QAE52 | 25/Jul/2018 | Listed | 22/Jul/2028 |
| MONROE CAPITAL MML CLO 2016-1, LTD. | U.S.$158,000,000 Class A-1R Senior Floating Rate Notes due 2028 - GEM | USG6272RAG68 | 25/Jul/2018 | Listed | 22/Jul/2028 |
| MONROE CAPITAL MML CLO 2016-1, LTD. | U.S.$158,000,000 Class A-1R Senior Floating Rate Notes due 2028 (Rule 144A) - GEM | US610337AN78 | 25/Jul/2018 | Listed | 22/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MONROE CAPITAL MML CLO 2016-1, LTD. | U.S.$18,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2028 - GEM | USG6272RAJ08 | 25/Jul/2018 | Listed | 22/Jul/2028 |
| MONROE CAPITAL MML CLO 2016-1, LTD. | U.S.$18,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2028 (Rule 144A) - GEM | US610337AS65 | 25/Jul/2018 | Listed | 22/Jul/2028 |
| MONROE CAPITAL MML CLO 2016-1, LTD. | U.S.$23,250,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2028 - GEM | USG6272RAK70 | 25/Jul/2018 | Listed | 22/Jul/2028 |
| MONROE CAPITAL MML CLO 2016-1, LTD. | U.S.$23,250,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2028 (Rule 144A) - GEM | US610337AU12 | 25/Jul/2018 | Listed | 22/Jul/2028 |
| MONROE CAPITAL MML CLO 2016-1, LTD. | U.S.$30,750,000 Class B-R Senior Floating Rate Notes due 2028 - GEM | USG6272RAH42 | 25/Jul/2018 | Listed | 22/Jul/2028 |
| MONROE CAPITAL MML CLO 2016-1, LTD. | U.S.$30,750,000 Class B-R Senior Floating Rate Notes due 2028 (Rule 144A) - GEM | US610337AQ00 | 25/Jul/2018 | Listed | 22/Jul/2028 |
| MONROE CAPITAL MML CLO 2016-1, LTD. | USD 10,000,000 Class A-2 Senior Fixed Rate Notes Due 2028 - GEM | USG6272RAE11 | 16/Aug/2016 | Listed | 22/Jul/2028 |
| MONROE CAPITAL MML CLO 2016-1, LTD. | USD 50,000,000 Subordinated Notes due 2028 - GEM | USG6273GAB08 | 16/Aug/2016 | Listed | 22/Jul/2028 |
| MONROE CAPITAL MML CLO 2017-1, LTD. | USD 55,000,000 Sudordinated Notes due 2029 - GEM | USG6273TAB29 | 08/Nov/2017 | Listed | 22/Apr/2029 |
| MONROE CAPITAL MML CLO IX, LTD | Class A-1 Senior Floating Rate Notes Due 2031 - 144A - GEM | US61033WAA09 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class A-1 Senior Floating Rate Notes Due 2031 - RegS - GEM | USG62740AA62 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class A-2 Senior Fixed Rate Notes Due 2031 - 144A - GEM | US61033WAC64 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class A-2 Senior Fixed Rate Notes Due 2031 - RegS - GEM | USG62740AB46 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class B-1 Floating Rate Notes Due 2031 - 144A - GEM | US61033WAE21 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class B-1 Floating Rate Notes Due 2031 - RegS - GEM | USG62740AC29 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class B-2 Fixed Rate Notes Due 2031 - 144A - GEM | US61033WAG78 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class B-2 Fixed Rate Notes Due 2031 - RegS - GEM | USG62740AD02 | 25/Nov/2019 | Listed | 22/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MONROE CAPITAL MML CLO IX, LTD | Class C-1 Deferrable Mezzanine Floating Rate Notes Due 2031 - 144A - GEM | US61033WAJ18 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class C-1 Deferrable Mezzanine Floating Rate Notes Due 2031 - RegS - GEM | USG62740AE84 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class C-2 Deferrable Mezzanine Fixed Rate Notes Due 2031 - 144A - GEM | US61033WAL63 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class C-2 Deferrable Mezzanine Fixed Rate Notes Due 2031 - RegS - GEM | USG62740AF59 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class D Deferrable Mezzanine Floating Rate Notes Due 2031 - 144A - GEM | US61033WAN20 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class D Deferrable Mezzanine Floating Rate Notes Due 2031 - RegS - GEM | USG62740AG33 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class E Deferrable Mezzanine Floating Rate Notes Due 2031 - 144A - GEM | US61033XAA81 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Class E Deferrable Mezzanine Floating Rate Notes Due 2031 - RegS - GEM | USG6274AAA46 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Subordinated Notes due 2031 - 144A - GEM | US61033XAC48 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO IX, LTD | Subordinated Notes due 2031 - RegS - GEM | USG6274AAB29 | 25/Nov/2019 | Listed | 22/Oct/2031 |
| MONROE CAPITAL MML CLO VI, LTD. | USD 62,550,000 Subordinated Notes Due 2030 (Regulation S) - GEM | USG6274TAB10 | 26/Apr/2018 | Listed | 15/Apr/2030 |
| MONROE CAPITAL MML CLO VI, LTD. | USD 62,550,000 Subordinated Notes Due 2030 (Rule 144A) - GEM | US61034LAC90 | 26/Apr/2018 | Listed | 15/Apr/2030 |
| MONROE CAPITAL MML CLO VII, LTD. | US$10,000,000 Sub-2 Notes Due 2030 - 144A - GEM | US61033VAE48 | 18/Dec/2018 | Listed | 22/Nov/2030 |
| MONROE CAPITAL MML CLO VII, LTD. | US$10,000,000 Sub-2 Notes Due 2030 - Reg S - GEM | USG62745AC16 | 18/Dec/2018 | Listed | 22/Nov/2030 |
| MONROE CAPITAL MML CLO VII, LTD. | US$4,500,000 Class X Senior Floating Rate Notes Due 2030 - 144A - GEM | US61033CAA45 | 18/Dec/2018 | Listed | 22/Nov/2030 |
| MONROE CAPITAL MML CLO VII, LTD. | US$4,500,000 Class X Senior Floating Rate Notes Due 2030 - Reg S - GEM | USG62741AA46 | 18/Dec/2018 | Listed | 22/Nov/2030 |
| MONROE CAPITAL MML CLO VII, LTD. | US$47,500,000 Sub-1 Notes Due 2030 - 144A - GEM | US61033VAC81 | 18/Dec/2018 | Listed | 22/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MONROE CAPITAL MML CLO VII, LTD. | US$47,500,000 Sub-1 Notes Due 2030 - Reg S - GEM | USG62745AB33 | 18/Dec/2018 | Listed | 22/Nov/2030 |
| MONROE CAPITAL MML CLO VIII, LTD. | Subordinated Notes Due 2031 (144A) - GEM | US61034TAC27 | 04/Jul/2019 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO VIII, LTD. | Subordinated Notes due 2031 (Reg S) - GEM | USG62746AB16 | 04/Jul/2019 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO VIII, LTD. | U.S.$277,850,000 Class A-R Senior Floating Rate Notes Due 2033 (144 A) - GEM | US61034RAJ14 | 30/Nov/2021 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO VIII, LTD. | U.S.$277,850,000 Class A-R Senior Floating Rate Notes Due 2033 (Reg S) - GEM | USG62747AE38 | 30/Nov/2021 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO VIII, LTD. | U.S.$31,500,000 Class C-R Deferrable Mezzanine Floating Rate Notes Due 2033 (144 A) - GEM | US61034RAN26 | 30/Nov/2021 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO VIII, LTD. | U.S.$31,500,000 Class C-R Deferrable Mezzanine Floating Rate Notes Due 2033 (Reg S) - GEM | USG62747AG85 | 30/Nov/2021 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO VIII, LTD. | U.S.$32,000,000 Class E-R Deferrable Mezzanine Floating Rate Notes Due 2033 (144 A) - GEM | US61034TAE82 | 30/Nov/2021 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO VIII, LTD. | U.S.$32,000,000 Class E-R Deferrable Mezzanine Floating Rate Notes Due 2033 (Reg S) - GEM | USG62746AC98 | 30/Nov/2021 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO VIII, LTD. | U.S.$36,250,000 Class D-R Deferrable Mezzanine Floating Rate Notes Due 2033 (144 A) - GEM | US61034RAQ56 | 30/Nov/2021 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO VIII, LTD. | U.S.$36,250,000 Class D-R Deferrable Mezzanine Floating Rate Notes Due 2033 (Reg S) - GEM | USG62747AH68 | 30/Nov/2021 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO VIII, LTD. | U.S.$40,400,000 Class B-R Floating Rate Notes Due 2033 (144 A) - GEM | US61034RAL69 | 30/Nov/2021 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO VIII, LTD. | U.S.$40,400,000 Class B-R Floating Rate Notes Due 2033 (Reg S) - GEM | USG62747AF03 | 30/Nov/2021 | Listed | 22/Nov/2033 |
| MONROE CAPITAL MML CLO X, LLC. | Class C-R Deferrable Mezzanine Floating Rate Notes Due 2034 (144A) - GEM | US61034UAG04 | 01/Jun/2022 | Listed | 20/May/2034 |
| MONROE CAPITAL MML CLO X, LLC. | Class C-R Deferrable Mezzanine Floating Rate Notes Due 2034 (Reg S) - GEM | USU61088AD96 | 01/Jun/2022 | Listed | 20/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MONROE CAPITAL MML CLO X, LLC. | Class E-R Deferrable Mezzanine Floating Rate Notes Due 2034 (144A) - GEM | US61034UAL98 | 01/Jun/2022 | Listed | 20/May/2034 |
| MONROE CAPITAL MML CLO X, LLC. | Class E-R Deferrable Mezzanine Floating Rate Notes Due 2034 (Reg S) - GEM | USU61088AF45 | 01/Jun/2022 | Listed | 20/May/2034 |
| MONROE CAPITAL MML CLO X, LLC. | Subordinated Notes Due 2034 (144A) - GEM | US61034XAC39 | 22/Sep/2020 | Listed | 20/May/2034 |
| MONROE CAPITAL MML CLO X, LLC. | Subordinated Notes Due 2034 (Reg S) - GEM | USG6274XAB22 | 22/Sep/2020 | Listed | 20/May/2034 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$204,000,000 Class A-1 Senior Floating Rate Notes Due 2033 - 144A - GEM | US61034NAA90 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$204,000,000 Class A-1 Senior Floating Rate Notes Due 2033 - RegS - GEM | USG6275NAA57 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$24,000,000 Class B-1 Floating Rate Notes Due 2033 - 144A - GEM | US61034NAE13 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$24,000,000 Class B-1 Floating Rate Notes Due 2033 - RegS - GEM | USG6275NAC14 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$25,500,000 Class B-2 Fixed Rate Notes Due 2033 - 144A - GEM | US61034NAG60 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$25,500,000 Class B-2 Fixed Rate Notes Due 2033 - RegS - GEM | USG6275NAD96 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$27,000,000 Class D Deferrable Mezzanine Floating Rate Notes Due 2033 - 144A - GEM | US61034NAL55 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$27,000,000 Class D Deferrable Mezzanine Floating Rate Notes Due 2033 - RegS - GEM | USG6275NAF45 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$27,000,000 Class E Deferrable Mezzanine Floating Rate Notes Due 2033 - 144A - GEM | US61034PAA49 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$27,000,000 Class E Deferrable Mezzanine Floating Rate Notes Due 2033 - RegS - GEM | USG6275PAA06 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$31,500,000 Class C Deferrable Mezzanine Floating Rate Notes Due 2033 - 144A - GEM | US61034NAJ00 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$31,500,000 Class C Deferrable Mezzanine Floating Rate Notes Due 2033 - RegS - GEM | USG6275NAE79 | 04/Jun/2021 | Listed | 20/May/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$32,000,000 Class A-2 Senior Fixed Rate Notes Due 2033 - 144A - GEM | US61034NAC56 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$32,000,000 Class A-2 Senior Fixed Rate Notes Due 2033 - RegS - GEM | USG6275NAB31 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$59,000,000 Subordinated Notes Due 2033 - 144A - GEM | US61034PAC05 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XI, LTD. | U.S.$59,000,000 Subordinated Notes Due 2033 - RegS - GEM | USG6275PAB88 | 04/Jun/2021 | Listed | 20/May/2033 |
| MONROE CAPITAL MML CLO XIV, LLC | Issue of U.S.$55,000,000 Class A Senior Floating Rate Notes Due 2034 (144A) - GEM | US61035CAA27 | 21/Nov/2022 | Listed | 24/Oct/2034 |
| MONROE CAPITAL MML CLO XIV, LLC | Issue of U.S.$55,000,000 Class A Senior Floating Rate Notes Due 2034 (Reg S) - GEM | USU61084AA44 | 21/Nov/2022 | Listed | 24/Oct/2034 |
| MONROE CAPITAL MML CLO XV, LLC | U.S.$24,500,000 Class A-2 Senior Fixed Rate Notes Due 2035 - 144A - GEM | US61033YAG35 | 18/Sep/2023 | Listed | 23/Sep/2035 |
| MONROE CAPITAL MML CLO XV, LLC | U.S.$24,500,000 Class A-2 Senior Fixed Rate Notes Due 2035 - Reg S - GEM | USU6108PAD16 | 18/Sep/2023 | Listed | 23/Sep/2035 |
| MONROE CAPITAL MML CLO XV, LLC | U.S.$25,900,000 Class C Deferrable Mezzanine Floating Rate Notes Due 2035 - 144A - GEM | US61033YAN85 | 18/Sep/2023 | Listed | 23/Sep/2035 |
| MONROE CAPITAL MML CLO XV, LLC | U.S.$25,900,000 Class C Deferrable Mezzanine Floating Rate Notes Due 2035 - Reg S - GEM | USU6108PAG47 | 18/Sep/2023 | Listed | 23/Sep/2035 |
| MONROE CAPITAL MML CLO XV, LLC | U.S.$26,400,000 Class B Floating Rate Notes Due 2035 - 144A - GEM | US61033YAJ73 | 18/Sep/2023 | Listed | 23/Sep/2035 |
| MONROE CAPITAL MML CLO XV, LLC | U.S.$26,400,000 Class B Floating Rate Notes Due 2035 - Reg S - GEM | USU6108PAE98 | 18/Sep/2023 | Listed | 23/Sep/2035 |
| MONROE CAPITAL MML CLO XV, LLC | U.S.$31,500,000 Class D Deferrable Mezzanine Floating Rate Notes Due 2035 - 144A - GEM | US61033YAQ17 | 18/Sep/2023 | Listed | 23/Sep/2035 |
| MONROE CAPITAL MML CLO XV, LLC | U.S.$31,500,000 Class D Deferrable Mezzanine Floating Rate Notes Due 2035 - Reg S - GEM | USU6108PAH20 | 18/Sep/2023 | Listed | 23/Sep/2035 |
| MONROE CAPITAL MML CLO XV, LLC | Up to U.S.$201,100,000 Class A-1 Senior Floating Rate Notes Due 2035 - 144A - GEM | US61033YAA64 | 18/Sep/2023 | Listed | 23/Sep/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MONROE CAPITAL MML CLO XV, LLC | Up to U.S.$201,100,000 Class A-1 Senior Floating Rate Notes Due 2035 - Reg S - GEM | USU6108PAA76 | 18/Sep/2023 | Listed | 23/Sep/2035 |
| MONROE HARBOR CDO 2005-1 LTD | Class A-1A Floating Rate Notes due December 2040 - GEM - GEM | USG62078AA15 | 21/Nov/2005 | Listed | 05/Dec/2040 |
| MONROE HARBOR CDO 2005-1 LTD | Class A-1B Floating Rate Notes due December 2040 - GEM - GEM | USG62078AB97 | 21/Nov/2005 | Listed | 05/Dec/2040 |
| MONROE HARBOR CDO 2005-1 LTD | Class A-2 Floating Rate Notes due December 2040 - GEM - GEM | USG62078AC70 | 21/Nov/2005 | Listed | 05/Dec/2040 |
| MONROE HARBOR CDO 2005-1 LTD | Class B Floating Rate Notes due December 2040 - GEM - GEM | USG62078AD53 | 21/Nov/2005 | Listed | 05/Dec/2040 |
| MONROE HARBOR CDO 2005-1 LTD | Class C Floating Rate Notes due December 2040 - GEM - GEM | USG62078AE37 | 21/Nov/2005 | Listed | 05/Dec/2040 |
| MONROE HARBOR CDO 2005-1 LTD | Preferred Shares - GEM - GEM | US6108902049 | 21/Nov/2005 | Listed | 05/Dec/2040 |
| MONTMARTRE EURO CLO 2020-2 DAC | €14,400,000 Class E Deferrable Junior Floating Rate Notes due 2034 (Reg S) - GEM | XS2363074506 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €14,400,000 Class E Deferrable Junior Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2363074688 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €144,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2363072393 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €144,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Rule 144A) - GEM | XS2363072633 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €144,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2363072120 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €144,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2363072559 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €144,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2363072047 | 15/Jul/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MONTMARTRE EURO CLO 2020-2 DAC | €144,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2363072476 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €19,500,000 Class D Deferrable Mezzanine Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2363075495 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €19,500,000 Class D Deferrable Mezzanine Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Rule 144A) - GEM | XS2363075578 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €19,500,000 Class D Deferrable Mezzanine Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2363074258 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €19,500,000 Class D Deferrable Mezzanine Floating Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2363074415 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €19,500,000 Class D Deferrable Mezzanine Floating Rate CM Voting Notes due 2034 (Reg S)) - GEM | XS2363074175 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €19,500,000 Class D Deferrable Mezzanine Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2363074332 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €21,000,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2363075149 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €21,000,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Rule 144A) - GEM | XS2363075222 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €21,000,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Notes due 2034 (Reg S ) - GEM | XS2363073870 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €21,000,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2363074092 | 15/Jul/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MONTMARTRE EURO CLO 2020-2 DAC | €21,000,000 Class C Deferrable Mezzanine Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2363073797 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €21,000,000 Class C Deferrable Mezzanine Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2363073953 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €24,735,000 Subordinated Notes due 2034.(Reg S) - GEM | XS2364193552 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €24,735,000 Subordinated Notes due 2034.(Rule 144A) - GEM | XS2364193982 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class A-2 Senior Secured Floating Rate CM Non Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2363072989 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class A-2 Senior Secured Floating Rate CM Non Voting Exchangeable Notes due 2034 (Rule 144A) - GEM | XS2363074845 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class A-2 Senior Secured Floating Rate CM Non Voting Notes due 2034 (Reg S) - GEM | XS2363072807 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class A-2 Senior Secured Floating Rate CM Non Voting Notes due 2034 (Rule 144A) - GEM | XS2363073102 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class A-2 Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2363072716 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class A-2 Senior Secured Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2363073011 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class B Senior Secured Floating Rate CM Non- Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2363074928 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class B Senior Secured Floating Rate CM Non- Voting Exchangeable Notes due 2034 (Rule 144A) - GEM | XS2363075065 | 15/Jul/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class B Senior Secured Floating Rate CM Non- Voting Notes due 2034 (Reg S) - GEM | XS2363073367 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class B Senior Secured Floating Rate CM Non- Voting Notes due 2034 (Rule 144A) - GEM | XS2363073524 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class B Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2363073284 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €36,000,000 Class B Senior Secured Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2363073441 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €8,700,000 Class F Deferrable Junior Floating Rate Notes due 2034 (Reg S) - GEM | XS2363075651 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONTMARTRE EURO CLO 2020-2 DAC | €8,700,000 Class F Deferrable Junior Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2363074761 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| MONUMENT CLO 1 DAC | €18,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2811089213 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €18,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2811089304 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €25,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2811089056 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €25,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2811089130 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2811088678 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2811088751 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €300,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2811087944 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €300,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2811088082 | 07/Jun/2024 | Listed | 15/May/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MONUMENT CLO 1 DAC | €32,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2811088835 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €32,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2811088918 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €47,000,000 Subordinated Notes due 2037 - Reg S - GEM | XS2811089486 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €47,000,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2811089569 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €60,000,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2811088165 | 07/Jun/2024 | Listed | 15/May/2037 |
| MONUMENT CLO 1 DAC | €60,000,000 Class B Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2811088249 | 07/Jun/2024 | Listed | 15/May/2037 |
| MORGAN STANLEY | K0039 - Issue of USD 25,000,000 Zero Coupon Bullet Notes due 16 June 2045 - GEM | XS1244596729 | 16/Jun/2015 | Listed | 16/Jun/2045 |
| MORGAN STANLEY | Series 21452 - Issue of USD 987,000 Preference Share-Linked Notes due 2025 - GEM | XS2533979345 | 04/Nov/2022 | Listed | 06/Oct/2025 |
| MORGAN STANLEY | Series 27215 - Issue of USD 430,000 Equity Linked Notes due 2026 - GEM | XS2786024609 | 22/Apr/2024 | Listed | 22/Apr/2026 |
| MORGAN STANLEY | Series 8085 - Issue of EUR 20000000 Floating Rate Notes due 2029 - GEM | XS1050456380 | 07/Apr/2014 | Listed | 07/Apr/2029 |
| MORGAN STANLEY | Series 8438 - Issue of EUR 16,000,000 Fixed Rate Callable Notes due 2044 - GEM | XS1121198680 | 15/Oct/2014 | Listed | 14/Oct/2044 |
| MORGAN STANLEY | Series 8486 - Issue of EUR 10000000 Fixed-Floating Rate Due 21 November 2034 - GEM | XS1137550676 | 21/Nov/2014 | Listed | 21/Nov/2034 |
| MORGAN STANLEY | Series 9066 - Issue of TRY 61000000 Zero Coupon Notes due October 28, 2035 - GEM | XS1309973250 | 02/Nov/2015 | Listed | 28/Oct/2035 |
| MORGAN STANLEY | Series A - BRL 310,000,000 Fixed Rate Notes Due June 26, 2030 - GEM | XS2191338123 | 26/Jun/2020 | Listed | 26/Jun/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY | Series A - Fixed Rate Inflation-Linked Notes Due August 23, 2028, Payable in United States Dollars Based on the Colombian Peso/United States Dollar Exchange Rate - GEM | XS2565055923 | 24/Aug/2023 | Listed | 23/Aug/2028 |
| MORGAN STANLEY | Series A - Issue of BRL 55,000,000 Zero-Coupon Notes Due February 5, 2036 - GEM | XS1414120359 | 05/Feb/2021 | Listed | 05/Feb/2036 |
| MORGAN STANLEY | Series A - Issue of JPYY 12,800,000,000 Zero Coupon Notes due 23rd February 2037 - GEM | XS1412723907 | 23/Feb/2017 | Listed | 23/Feb/2037 |
| MORGAN STANLEY | Series A - Issue of Morgan Stanley USD 10,000,000 Zero Coupon Notes Due 9 May 2047 - GEM | XS1270661082 | 09/May/2017 | Listed | 09/May/2047 |
| MORGAN STANLEY | Series B - Fixed Rate Notes Due November 17, 2029, Payable in United States Dollars Based on the Colombian Peso/United States Dollar Exchange Rate - GEM | XS1414112414 | 17/Nov/2022 | Listed | 17/Nov/2029 |
| MORGAN STANLEY | Series B - Issue of COP 40,000,000,000 Fixed Rate Inflation-Linked Notes Due August 15, 2033, Payable in United States Dollars Based on the Colombian Peso/United States Dollar Exchange Rate - GEM | XS2565056814 | 22/Aug/2023 | Listed | 15/Aug/2033 |
| MORGAN STANLEY | Series K0017 - Issue of AUD 5,000,000 Zero Coupon Notes due 2035 - GEM | XS1158163144 | 23/Jan/2015 | Listed | 22/Jan/2035 |
| MORGAN STANLEY | Series K0036 - Issue of USD 30000000 Zero Coupon Bullet Notes due 13 May 2045 - GEM | XS1228202468 | 13/May/2015 | Listed | 13/May/2045 |
| MORGAN STANLEY | Series K0037 - Issue of USD 20000000 Zero Coupon Bullet Notes due 20 May 2045 - GEM | XS1158161791 | 20/May/2015 | Listed | 20/May/2045 |
| MORGAN STANLEY | Series K0038 - Issue of USD 25,000,000 Zero Coupon Bullet Notes due 16 June 2045. - GEM | XS1244596992 | 16/Jun/2015 | Listed | 16/Jun/2045 |
| MORGAN STANLEY | Series K0046 - Issue of USD 9,000,000 Fixed to Floating Rate Notes due 30 July 2035 - GEM | XS1158161015 | 30/Jul/2015 | Listed | 30/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY | Series K0047 - Issue of USD 9,000,000 Fixed to Floating Rate Notes due 30 July 2035 - GEM | XS1158159464 | 30/Jul/2015 | Listed | 30/Jul/2035 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | 49692288.95 American Cash Settled Warrants linked to a Single Share - GEM | GB00BQRRHQ05 | 04/Oct/2024 | Listed | |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | 8675219.18 American Cash Settled Warrants linked to a Single Share - GEM | GB00BQRRHR12 | 07/Oct/2024 | Listed | 30/Sep/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | CDP 2017-03 - USD 20,000,000 Credit-Linked Notes linked to Australia & New Zealand Banking Group Ltd due 6 January 2027 - GEM | XS1587892214 | 17/Nov/2017 | Listed | 06/Jan/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of 83,327 American Cash Settled Warrants linked to a Single Share (the "Warrants" or the "Securities") - GEM | GB00BQRRJ084 | 31/Oct/2024 | Listed | 24/Oct/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 10,267,661.7 Single Share Notes - GEM | XS2817530459 | 17/Jul/2024 | Listed | 21/Jul/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 10,748,729.64 Single Share Notes - GEM | XS2817360196 | 15/May/2024 | Listed | 20/May/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 11,328,834.99 Single Share Notes - GEM | XS2575080135 | 26/Jan/2024 | Listed | 29/Jan/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 13,762,082.65 Notes due 19 February 2025 - GEM | XS2575080721 | 14/Feb/2024 | Listed | 19/Feb/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 14,860,431.33 Single Share Notes - GEM | XS2817530707 | 13/Nov/2024 | Listed | 10/Nov/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 15,001,730.85 Single Share Notes - GEM | XS2817530293 | 17/Jul/2024 | Listed | 21/Jul/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 19,888,786.30 Single Share Notes - GEM | XS2817530376 | 30/Jul/2024 | Listed | 01/Aug/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 4,279,361.99 due 19 February 2025 - GEM | XS2575080481 | 14/Feb/2024 | Listed | 19/Feb/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 5,156,678.82 Single Share Notes - GEM | XS2817520906 | 29/May/2024 | Listed | 03/Jun/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 9,344,393.34 Single Share Notes - GEM | XS2817359933 | 15/May/2024 | Listed | 20/May/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 9,530,572.11 Single Share Notes - GEM | XS2817520815 | 29/May/2024 | Listed | 03/Jun/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Issue of USD 9,941,237.47 Single Share Notes - GEM | XS2817530533 | 06/Nov/2024 | Listed | 03/Nov/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | K0095 - Issue of AUD 40,000,000 Fixed-Rate Step-up Notes due 19 September 2037 - GEM | XS1538858009 | 19/Sep/2017 | Listed | 19/Sep/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | K313 - Issue of AUD 25,000,000 Floating Rate Note due 23 May 2029 - GEM | XS2476737502 | 23/May/2022 | Listed | 23/May/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 11063 - Issue of GBP 1,500,000 Equity Linked Notes due 23 November 2028 - GEM | GB00BZVR0932 | 26/Nov/2018 | Listed | 23/Nov/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 11275 - Issue of EUR 1,100,000 Equity Linked Notes due 05 February 2029 - GEM | XS1919515814 | 05/Feb/2019 | Listed | 05/Feb/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 1168 - Issue of GBP 1,000,000 Preference Share-Linked Notes due 02 June 2026 - GEM | GB00BW6S3G88 | 03/Jun/2019 | Listed | 02/Jun/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 12243 - Issue of GBP 1,250,000 Preference Share-Linked Notes due 2026 - GEM | XS2056640506 | 31/Oct/2019 | Listed | 30/Oct/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 13294 - Issue of EUR 40,000,000 Zero Coupon Notes due 2040 - GEM | XS1414121753 | 30/Mar/2020 | Listed | 30/Mar/2040 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 15713 - Issue of GBP 1,500,000 Equity Linked Notes due 2026 - GEM | GB00BW6SD686 | 16/Apr/2021 | Listed | 16/Apr/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 16356 - Issue of GBP 623,000 Equity Linked Notes due May 2026 - GEM | GB00BW6SDH92 | 28/May/2021 | Listed | 29/May/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 16550 - Issue of GBP 1,911,359 Preference Share-Linked Notes due 2026 - GEM | XS2323124243 | 17/Aug/2021 | Listed | 17/Aug/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 17341 - Issue of GBP 500,000 Equity Linked Notes due 2026 - GEM | XS2326447617 | 05/Oct/2021 | Listed | 17/Sep/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 17782 - Issue of GBP 500,000 Equity Linked Notes due October 2026 - GEM | XS2385710061 | 15/Nov/2021 | Listed | 29/Oct/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 18161 - Issue of GBP 3,500,000 Preference Share-Linked Notes due 2028 - GEM | GB00BW6SG143 | 17/Dec/2021 | Listed | 11/Dec/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 18222 - Issue of GBP 752,086 Preference Share-Linked Notes due 2028 - GEM | XS2386040104 | 14/Jan/2022 | Listed | 14/Jan/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 18378 - Issue of USD 1,180,000 Equity Linked Notes due 2024 - GEM | XS2386081637 | 22/Mar/2024 | Listed | 27/Dec/2024 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 18551 - Issue of EUR 1,750,000 Equity Linked Notes due 2027 - GEM | XS2424551773 | 24/Jan/2022 | Listed | 27/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 19036 - Issue of USD 400,000 Equity Linked Notes due 2028 - GEM | XS2424797269 | 01/Mar/2022 | Listed | 28/Feb/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 19088 - Issue of USD 500,000 Equity Linked Notes due March 2027 - GEM | XS2424843121 | 04/Mar/2022 | Listed | 02/Mar/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 22428 - Issue of USD 750,000 Equity Linked Notes due 2025 - GEM | XS2575211417 | 28/Feb/2023 | Listed | 25/Feb/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 22751 - Issue of GBP 500,000 Preference Share-Linked Notes due 2028 - GEM | XS2575420687 | 20/Mar/2023 | Listed | 20/Mar/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 23201 - Issue of GBP 575,000 Preference Share-Linked Notes due 2029 - GEM | GB00BW6S1T77 | 28/Apr/2023 | Listed | 30/Apr/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 23397 - Issue of USD 640,000 Equity Linked Notes due 2026 - GEM | XS2599423063 | 28/Apr/2023 | Listed | 28/Apr/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 24515 - Issue of USD 975,000 Equity Linked Notes due 2025 - GEM | XS2654827240 | 22/Mar/2024 | Listed | 28/Jul/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 24685 - Issue of EUR 3,000,000 Floating Rate Notes due 2028 - GEM | XS2565056905 | 10/Aug/2023 | Listed | 10/Aug/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 24704 - Issue of EUR 2,000,000 Floating Rate Notes due 2028 - GEM | XS2565066888 | 10/Aug/2023 | Listed | 10/Aug/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 24705 - Issue of EUR 2,000,000 Floating Rate Notes due 2028 - GEM | XS2565056657 | 10/Aug/2023 | Listed | 10/Aug/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 24706 - Issue of EUR 2,000,000 Floating Rate Notes due 2028 - GEM | XS2565065641 | 10/Aug/2023 | Listed | 10/Aug/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 24865 - Issue of GBP 1,000,000 Preference Share-Linked Notes due 2033 - GEM | XS2655135221 | 22/Sep/2023 | Listed | 22/Sep/2033 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 25043 - Issue of GBP 1,072,796 Preference Share-Linked Notes due 2033 - GEM | XS2655290380 | 16/Oct/2023 | Listed | 13/Oct/2033 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 25523 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682794669 | 03/Nov/2023 | Listed | 03/Nov/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 25828 - Issue of USD 2,500,000 Preference Share-Linked Notes due 2026 - GEM | XS2682950030 | 01/Dec/2023 | Listed | 02/Dec/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 25904 - Issue of EUR 1,600,000 Equity Linked Notes due 2026 - GEM | XS2722322026 | 05/Dec/2023 | Listed | 08/Dec/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 25909 - Issue of EUR 650,000 Equity Linked Notes due 2026 - GEM | XS2722322885 | 05/Dec/2023 | Listed | 08/Dec/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 25979 - Issue of GBP 650,000 Preference Share-Linked Notes due 2026 - GEM | XS2682942441 | 18/Dec/2023 | Listed | 15/Dec/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 25983 - Issue of GBP 515,000 Preference Share-Linked Notes due 2029 - GEM | GB00BW6RZL42 | 03/Jan/2024 | Listed | 03/Jan/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26024 - Issue of GBP 1,000,000 Equity Linked Notes due 2024 - GEM | XS2722440653 | 19/Dec/2023 | Listed | 16/Dec/2024 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26026 - Issue of USD 585,000 Equity Linked Notes due 2024 - GEM | XS2722440901 | 19/Dec/2023 | Listed | 16/Dec/2024 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26029 - EUR 247,290 Equity Linked Notes due 2024 - GEM | XS2722440810 | 19/Dec/2023 | Listed | 16/Dec/2024 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26107 - Issue of GBP 250,000 Equity Linked Notes due 2027 - GEM | XS2722502437 | 22/Dec/2023 | Listed | 22/Dec/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26108 - Issue of USD 500,000 Equity Linked Notes due 2024 - GEM | XS2722512584 | 22/Dec/2023 | Listed | 24/Dec/2024 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26116 - USD 1,480,000 Equity Linked Notes due 2025 - GEM | XS2722514283 | 09/Jan/2024 | Listed | 03/Jan/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26129 - Issue of GBP 3,442,000 Preference Share-Linked Notes due 2029 - GEM | XS2722440737 | 04/Jan/2024 | Listed | 04/Jan/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26187 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2722593212 | 19/Jan/2024 | Listed | 20/Jan/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26212 - Issue of GBP 775,000 Preference Share-Linked Notes due 2030 - GEM | XS2722642100 | 09/Feb/2024 | Listed | 05/Feb/2030 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26323 - Issue of USD 1,550,000 Equity Linked Notes due 2025 - GEM | XS2722790636 | 25/Jan/2024 | Listed | 28/Jan/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26400 - Issue of USD 560,000 Equity Linked Notes due 2028 - GEM | XS2754525488 | 12/Feb/2024 | Listed | 09/Feb/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26482 - Issue of EUR 1,000,000 Equity Linked Notes due 2028 - GEM | XS2754616527 | 09/Feb/2024 | Listed | 08/Feb/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26499 - Issue of EUR 750,000 Equity Linked Notes due 2025 - GEM | XS2754629009 | 09/Feb/2024 | Listed | 10/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26602 - Issue of USD 3,200,000 Notes linked to the MSCI World Index due March 2025 - GEM | XS2754687387 | 29/Feb/2024 | Listed | 03/Mar/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 26658 - Issue of EUR 700,000 Notes linked to the S&P 500® Index due September 2025 - GEM | XS2754796329 | 07/Mar/2024 | Listed | 02/Sep/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27255 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2786145149 | 02/May/2024 | Listed | 13/May/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27327 - Issue of USD 905,000 Equity Linked Notes due 2025 - GEM | XS2786213913 | 03/May/2024 | Listed | 05/May/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27348 - Issue of GBP 1,950,000 Preference Share-Linked Notes due 203 - GEM | XS2786229240 | 23/May/2024 | Listed | 20/May/2030 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27355 - Issue of GBP 1,250,000 Preference Share-Linked Notes due 2030 - GEM | XS2786229323 | 28/May/2024 | Listed | 24/May/2030 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27409 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2786297833 | 03/May/2024 | Listed | 05/May/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27445 - Issue of GBP 1,300,000 Preference Share-Linked Notes due 2031 - GEM | GB00BW6RY395 | 27/May/2024 | Listed | 27/May/2031 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27546 - Issue of GBP 500,000 Equity Linked Notes due 2025 - GEM | XS2817415784 | 27/May/2024 | Listed | 27/May/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27547 - Issue of GBP 500,000 Equity Linked Notes due 2025 - GEM | XS2817415602 | 24/May/2024 | Listed | 27/May/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27551 - Issue of GBP 550,000 Preference Share-Linked Notes due 2029 - GEM | XS2817416089 | 10/Jun/2024 | Listed | 08/Jun/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27606 - Issue of EUR 1,525,000 Equity Linked Notes due 2027 - GEM | XS2817485720 | 05/Jun/2024 | Listed | 31/May/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27669 - Issue of EUR 5,475,000 Equity Linked Notes due June 2025 - GEM | XS2817563039 | 31/May/2024 | Listed | 06/Jun/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27684 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2817549392 | 11/Jun/2024 | Listed | 09/Jun/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27701 - Issue of GBP 700,000 Equity Linked Notes due 2033 - GEM | XS2817579118 | 08/Jul/2024 | Listed | 05/Jul/2033 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27703 - Issue of GBP 325,000 Equity Linked Notes due 2033 - GEM | XS2817579035 | 10/Jul/2024 | Listed | 05/Jul/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27704 - Issue of GBP 991,650 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RXV00 | 24/Jun/2024 | Listed | 24/Jun/2030 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27754 - Issue of CHF 1,040,000 Equity Linked Notes due 2025 - GEM | XS2817659498 | 07/Jun/2024 | Listed | 10/Jun/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27756 - Issue of USD 300,000 Equity Linked Notes due 2024 - GEM | XS2817652998 | 11/Jun/2024 | Listed | 06/Dec/2024 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27793 - Issue of EUR 760,000 Equity Linked Notes due 2029 - GEM | XS2817707305 | 10/Jun/2024 | Listed | 07/Jun/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27833 - USD 940,000 Equity Linked Notes due June 2026 - GEM | XS2817747780 | 20/Jun/2024 | Listed | 16/Jun/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 27861 - Issue of EUR 11,011,000 EURO STOXX 50® Capital Protected Notes due August 2030 - GEM | XS2817804094 | 19/Aug/2024 | Listed | 16/Aug/2030 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28021 - Issue of USD 1,830,000 Equity Linked Notes due 2027 - GEM | XS2846302540 | 02/Jul/2024 | Listed | 06/Jul/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28183 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2846514482 | 16/Jul/2024 | Listed | 17/Jul/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28195 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2846547227 | 17/Jul/2024 | Listed | 18/Jul/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28296 - Issue of GBP 1,550,000 Preference Share-Linked Notes due 2030 - GEM | XS2861893183 | 30/Aug/2024 | Listed | 30/Aug/2030 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28394 - Issue of GBP 8,942,000 Preference Share-Linked Notes due 2029 - GEM | XS2861857972 | 08/Aug/2024 | Listed | 08/Aug/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28397 - Issue of EUR 9,428,000 Equity Linked Notes linked due October 2030 - GEM | XS2862079287 | 18/Oct/2024 | Listed | 18/Oct/2030 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28490 - Issue of GBP 4,400,000 Preference Share-Linked Notes due 2027 - GEM | XS2862175754 | 20/Aug/2024 | Listed | 20/Aug/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28491 - Issue of USD 2,000,000 Equity Linked Notes due 2026 - GEM | XS2862178006 | 20/Aug/2024 | Listed | 20/Feb/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28509 - Issue of EUR 1,650,000 Equity Linked Notes due 2025 - GEM | XS2862189979 | 14/Aug/2024 | Listed | 22/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28521 - Issue of USD 1,300,000 Equity Linked Notes due 2026 - GEM | XS2862224040 | 20/Aug/2024 | Listed | 23/Feb/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28561 - Issue of USD 1,750,000 Preference Share-Linked Notes due 2027 - GEM | XS2862226417 | 21/Aug/2024 | Listed | 24/Aug/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28591 - Issue of GBP 700,000 Preference Share-Linked Notes due 2027 - GEM | XS2862248148 | 22/Aug/2024 | Listed | 24/Aug/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28593 - Issue of USD 1,200,000 Equity Linked Notes due 2026 - GEM | XS2862255606 | 23/Aug/2024 | Listed | 24/Feb/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28603 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2862261752 | 22/Aug/2024 | Listed | 22/Aug/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28635 - Issue of GBP 1,708,262 Preference Share-Linked Notes due 2029 - GEM | GB00BQRRH930 | 28/Aug/2024 | Listed | 28/Aug/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28662 - Issue of USD 600,000 Equity Linked Notes due 2025 - GEM | XS2862311524 | 28/Aug/2024 | Listed | 03/Mar/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 28871 - Issue of EUR 500,000 Stability Notes linked to the EURO STOXX 50® Index due October 2025 - GEM | XS2877258330 | 06/Sep/2024 | Listed | 14/Oct/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 29027 - Issue of USD 1,500,000 Equity Linked Notes due 2029 - GEM | XS2877362660 | 25/Sep/2024 | Listed | 27/Sep/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 29412 - Issue of USD 1,500,000 Equity Linked Notes due 2027 - GEM | XS2893653464 | 30/Oct/2024 | Listed | 01/Nov/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series 29436 - Issue of USD 800,000 Equity Linked Notes due 2027 - GEM | XS2893711684 | 30/Oct/2024 | Listed | 01/Nov/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2014-2 - EUR 4000000 Credit-Linked Notes linked to Kingdom of Spain due 2029 - GEM | XS1141110749 | 05/Dec/2014 | Listed | 20/Dec/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2016-10 - USD 36363000 Credit-Linked Notes linked to the Republic of Korea due 2034 - GEM | XS1492668873 | 19/Oct/2016 | Listed | 06/Jul/2034 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2016-11 - Series CDP 2016-11 - USD 20000000 Credit-Linked Notes linked to Sumitomo Mitsui Banking Corporation due July 2026 - GEM | XS1495491372 | 17/Oct/2016 | Listed | 07/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2016-12 - USD 30000000 Credit-Linked Notes linked to the Republic of Korea due 2031 - GEM | XS1496037273 | 14/Oct/2016 | Listed | 29/Sep/2031 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2016-13 - USD 50,000,000 Credit-Linked Notes linked to the Republic of Korea due 2031 - GEM | XS1502525634 | 23/Nov/2016 | Listed | 12/Oct/2031 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2016-14 - USD 10,000,000 Credit-Linked Notes linked to State of Japan due 6 October 2026 - GEM | XS1527832569 | 04/Jan/2017 | Listed | 06/Oct/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2016-15 - USD 60,085,000 Credit-Linked Notes linked to the Republic of Korea due January 2035 - GEM | XS1535022930 | 25/Jan/2017 | Listed | 05/Jan/2035 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2016-2 - Series CDP 2016-2 USD 10,000,000 Credit-Linked Notes linked to Lloyds Banking Group PLC due 8 July 2030 - GEM | XS1357763603 | 02/Mar/2016 | Listed | 08/Jul/2030 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2016-5 - JPY 500,000,000 Credit-Linked linked to the Republic of Italy due 2026 - GEM | XS1417286447 | 15/Jun/2016 | Listed | 20/Jun/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2016-6 - JPY 500,000,000 Credit-Linked Notes linked to JFE Holdings, Inc. due 2026 - GEM | XS1433210884 | 18/Jul/2016 | Listed | 20/Jun/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2016-7 - JPY 500000000 Credit-Linked Notes linked to Marubeni Corporation due 2026 - GEM | XS1433210967 | 18/Jul/2016 | Listed | 20/Jun/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2017-01 - USD 10,000,000 Credit-Linked Notes linked to Japan due 6 January 2027 - GEM | XS1555401766 | 19/May/2017 | Listed | 06/Jan/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2017-07 - USD 10,000,000 Credit-Linked Notes linked to French Republic due 20 June 2027 - GEM | XS1604276714 | 28/Feb/2018 | Listed | 20/Jun/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2017-10 - USD 10,000,000 Credit-Linked Notes linked to Hutchison Whampoa Ltd due 7 July 2027 - GEM | XS1672093199 | 28/Feb/2018 | Listed | 07/Jul/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2019-13 - USD 10,000,000 Credit-Linked Notes linked to Australia and New Zealand Banking Group Ltd. due 09 July 2029 - GEM | XS1414102373 | 17/May/2019 | Listed | 09/Jul/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2020-02 - CDP2020-02 EUR 4,250,000 Credit-Linked Notes linked to Electricite de France SA due 5 January 2032 - GEM | XS2059861117 | 15/Apr/2020 | Listed | 05/Jan/2032 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2023-100 - Issue of EUR 1,500,000 Credit-Linked Notes linked to Société Générale due 5 January 2030 - GEM | XS2059818455 | 15/Dec/2023 | Listed | 05/Jan/2030 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2023-103 - Issue of EUR 4,900,000 Credit-Linked Notes linked to AXA SA due 5 January 2032 - GEM | XS2059818372 | 28/Dec/2023 | Listed | 05/Jan/2032 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2023-109 - Issue of EUR 1,000,000 Credit-Linked Notes linked to Barclays Bank PLC due 5 January 2029 - GEM | XS2059833926 | 02/Jan/2024 | Listed | 05/Jan/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2023-52 - Issue of GBP 50,000,000 Credit Linked Notes linked to Airbus SE due 5 July 2033 - GEM | XS2059829221 | 27/Jun/2023 | Listed | 05/Jul/2033 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP 2023-61 - GBP 25,000,000 Credit Linked Notes linked to Airbus SE due 5 July 2033 - GEM | XS2059828686 | 21/Jul/2023 | Listed | 05/Jul/2033 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP2019-12 - USD 10,000,000 Credit-Linked Notes linked to Australia and New Zealand Banking Group Ltd. due 09 July 2029 - GEM | XS1414102456 | 17/May/2019 | Listed | 09/Jul/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series CDP2019-16 - EUR 10,000,000 Credit-Linked Notes linked to Volkwagen AG due 06 June 2029 - GEM | XS1414101995 | 27/Jun/2019 | Listed | 06/Jun/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series GB00BQRRHM66 - Issue of USD 139,431 SINGLE SHARE LINKED WARRANTS DUE September 23th 2025 (THE "WARRANTS") - GEM | GB00BQRRHM66 | 26/Sep/2024 | Listed | 19/Sep/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0089 - Issue of SEK 415,000,000 Fixed-Rate Step-up Notes due 27 July 2037 - GEM | XS1414135209 | 01/Aug/2017 | Listed | 27/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0103 - Issue of USD 30,000,000 Fixed-Rate Step-up Callable Notes due 12 December 2037 - GEM | XS1538857886 | 13/Dec/2017 | Listed | 12/Dec/2037 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0104 - Issue of USD 50,000,000 Fixed-Rate Step-down Callable Notes due 22nd December 2037 - GEM | XS1538857704 | 22/Dec/2017 | Listed | 22/Dec/2037 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0111 - Issue of SEK 240,000,000 Fixed-Rate Step-up Notes due 16th April 2038 - GEM | XS1538857290 | 16/Apr/2018 | Listed | 16/Apr/2038 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0119 - Issue of SEK 250,000,000 Fixed-Rate Step-up Notes due 12th July 2038 - GEM | XS1538854511 | 12/Jul/2018 | Listed | 12/Jul/2038 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0120 - Issue of EUR 40,000,000 Fixed-Rate Step-up Notes due 20th July 2038 - GEM | XS1538854941 | 20/Jul/2018 | Listed | 20/Jul/2038 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0121 - Issue of USD 80,000,000 Zero Cupon Notes due 7 August 2048 - GEM | XS1538854784 | 07/Aug/2018 | Listed | 07/Aug/2048 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0153 - Issue of AUD 50,000,000 Zero Coupon Notes due 23 January 2049 - GEM | XS1906341083 | 23/Jan/2019 | Listed | 23/Jan/2049 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0156 - Issue of EUR 20,000,000 Callable Fixed Rate Step-up Note due 25 February 2039 - GEM | XS1906341166 | 27/Feb/2019 | Listed | 25/Feb/2039 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0180 - Issue of AUD 30,000,000 Fixed Rate Step-up Notes due 2039 - GEM | XS1906337990 | 26/Jul/2019 | Listed | 26/Jul/2039 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0196 - Issue of AUD 25,000,000 Fixed Rate Step-up Note due 2039 - GEM | XS1906336596 | 25/Oct/2019 | Listed | 25/Oct/2039 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0201 - Issue of AUD 25,000,000 Fixed Rate Step-up Notes due 2034 - GEM | XS1906335788 | 21/Nov/2019 | Listed | 20/Nov/2034 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0214 - Issue of EUR 8,000,000 Fixed Rate Step-up Note due 2040 - GEM | XS1414127107 | 19/Mar/2020 | Listed | 18/Mar/2040 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0219 - Issue of AUD115,000,000 Zero Coupon Notes due 9 April 2050 - GEM | XS1906333734 | 09/Apr/2020 | Listed | 09/Apr/2050 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0220 - Issue of USD20,000,000 Callable Fixed Rate Notes due 3 April 2050 - GEM | XS1414121837 | 03/Apr/2020 | Listed | 03/Apr/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0221 - Issue of USD150,000,000 Callable Zero Coupon Notes due 8 April 2050 - GEM | XS1906333650 | 09/Apr/2020 | Listed | 08/Apr/2050 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0225 - Issue of USD 100,000,000 Callable Zero Coupon Notes due 14 May 2059 - GEM | XS1906333148 | 14/May/2020 | Listed | 14/May/2059 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0227 - Issue of AUD 60,000,000 Fixed Rate Step-up Note due 2035 - GEM | XS1906332926 | 14/May/2020 | Listed | 13/May/2035 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0231 - Issue of AUD150,000,000 Zero Coupon Notes due 27 May 2050 - GEM | XS1906332504 | 28/May/2020 | Listed | 27/May/2050 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0235 - Issue of AUD 60,000,000 Fixed Rate Step-up Note due 2035. - GEM | XS1906332173 | 01/Jun/2020 | Listed | 29/May/2035 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0236 - Issue of AUD 55,000,000 Fixed Rate Step-up Note due 2035 - GEM | XS1906332090 | 03/Jul/2020 | Listed | 03/Jul/2035 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0239 - Issue of USD 100,000,000 Callable Zero-Coupon Notes due 12 August 2059 - GEM | XS1906331795 | 19/Aug/2020 | Listed | 12/Aug/2059 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0242 - Issue of AUD 55,000,000 Fixed Rate Step-up Note due 2035. - GEM | XS1906335432 | 08/Oct/2020 | Listed | 08/Oct/2035 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0261 - Issue of AUD 12,000,000 Fixed Rate Step-up Note due 2041 - GEM | XS2175202824 | 29/Apr/2021 | Listed | 29/Apr/2041 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0310 - Issue of USD 40,000,000 Floating Rate Notes due 12 May 2032 - GEM | XS2175200612 | 12/May/2022 | Listed | 12/May/2032 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0312 - Issue of USD 38,000,000 Floating Rate Notes due 11 May 2032 - GEM | XS2476740399 | 11/May/2022 | Listed | 11/May/2032 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0323 - Issue of EUR 7,500,000 Zero-Coupon Notes due 25 July 2037 - GEM | XS2476736793 | 25/Jul/2022 | Listed | 25/Jul/2037 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0329 - Issue of EUR 7,500,000 Zero-Coupon Notes due 26 August 2037 - GEM | XS2476736108 | 26/Aug/2022 | Listed | 26/Aug/2037 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0333 - Issue of USD 30,000,000 Floating Rate Notes due 21 September 2029 - GEM | XS2476735803 | 21/Sep/2022 | Listed | 21/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0334 - Issue of USD 20,000,000 Floating Rate Notes due 21 September 2032 - GEM | XS2476735712 | 21/Sep/2022 | Listed | 21/Sep/2032 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0335 - Issue of CNY 600,000,000 Fixed Rate Notes due 18 October 2027 - GEM | HK0000881182 | 25/Oct/2022 | Listed | 18/Oct/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0337 - Issue of CNY 300,000,000 Fixed Rate Notes due 20 October 2027 - GEM | HK0000881232 | 25/Oct/2022 | Listed | 20/Oct/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0338 - Issue of CNY 900,000,000 Fixed Rate Notes due 3 November 2027 - GEM | HK0000881646 | 03/Nov/2023 | Listed | 03/Nov/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0339 - Issue of USD 30,000,000 Fixed Rate Callable Notes due 28 October 2027 - GEM | XS2476739110 | 28/Oct/2022 | Listed | 28/Oct/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0366 - Issue of AUD 14,000,000 Callable Zero Coupon Notes due 3 March 2033 - GEM | XS2476738062 | 06/Mar/2023 | Listed | 03/Mar/2033 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0382 - Issue of USD 100,000,000 Fixed Rate Notes due 2048 - GEM | XS2476731562 | 30/May/2023 | Listed | 30/May/2048 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0406 - Issue of AUD 14,000,000 Callable Zero Coupon Notes due 28 July 2028 - GEM | XS2641762807 | 28/Jul/2023 | Listed | 28/Jul/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0445 - Issue of AUD 14,000,000 Callable Zero Coupon Notes due 6 December 2030 - GEM | XS2641757716 | 06/Dec/2023 | Listed | 06/Dec/2030 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K0463 - Issue of USD 8,000,000 Zero-Coupon Notes due 15 February 2034 - GEM | XS2641755777 | 15/Feb/2024 | Listed | 15/Feb/2034 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K282 - Issue of AUD 13,000,000 Callable Fixed Rate Notes due 28 October 2041 - GEM | XS2175204283 | 28/Oct/2021 | Listed | 28/Oct/2041 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K293 - Issue of AUD 20,000,000 Callable Zero-Coupon Notes due 28 January 2052 - GEM | XS2175200026 | 28/Jan/2022 | Listed | 28/Jan/2052 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K294 - Issue of AUD 13,000,000 Callable Fixed Rate Notes due 27 January 2042 - GEM | XS2175203558 | 27/Jan/2022 | Listed | 27/Jan/2042 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K295 - Issue of USD 70,000,000 Callable Zero-Coupon Notes due 16 February 2062 - GEM | XS2175203392 | 16/Feb/2022 | Listed | 16/Feb/2062 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K302 - Issue of AUD 13,000,000 Callable Fixed Rate Notes due 18 March 2042 - GEM | XS2175199186 | 18/Mar/2022 | Listed | 18/Mar/2042 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K304 - Issue of AUD 25,000,000 Floating Rate Note due 24 March 2029 - GEM | XS2175207625 | 24/Mar/2022 | Listed | 24/Mar/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K306 - Issue of USD 50,000,000 Callable Zero-Coupon Notes due 12 April 2062 - GEM | XS2175207468 | 12/Apr/2022 | Listed | 12/Apr/2062 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series K308 - Issue of AUD 13,000,000 Floating Rate Note due 26 April 2029 - GEM | XS2175198451 | 26/Apr/2022 | Listed | 26/Apr/2029 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1450 - 27,030 Fund Linked Certificates due 2025 - GEM | XS2282180814 | 01/Feb/2021 | Listed | 22/Jan/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1454 - Issue of 4,250.00 Fund Linked Certificates due 2025 - GEM | XS2284603623 | 25/Feb/2021 | Listed | 19/Feb/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1455 - Issue of 24,750 Commodity Linked Certificates - GEM | XS2284632994 | 25/Feb/2021 | Listed | 15/Dec/2034 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1483 - Issue of 10,000 Fund Linked Certificates due 2025 - GEM | XS2385474668 | 22/Mar/2024 | Listed | 06/Oct/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1487 - 500 Fund Linked Certificates due 2025. - GEM | XS2385709212 | 24/Nov/2021 | Listed | 24/Nov/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1489 - 1,550 Fund Linked Certificates due 2025 - GEM | XS2385709139 | 24/Nov/2021 | Listed | 17/Nov/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1571 - 38,767 Equity Linked Notes due 2027 - GEM | XS2477163435 | 22/Mar/2024 | Listed | 17/Jun/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1707 - Issue of 2,150 Equity Linked Certificates due 2026 - GEM | XS2599304644 | 22/Mar/2024 | Listed | 30/Mar/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1708 - Issue of USD 2,150 Equity Linked Notes due 2026 - GEM | XS2599304990 | 22/Mar/2024 | Listed | 30/Mar/2026 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1713 - Issue of USD 750 Equity Linked Certificates due 2025 - GEM | XS2599412967 | 22/Mar/2024 | Listed | 14/Apr/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1778 - Issue of 500 Equity Linked Notes due 2024 - GEM | GB00BQRRMH66 | 22/Mar/2024 | Listed | 20/Dec/2024 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1790 - Issue of 1,820 Certificates linked to a Basket of Shares, due May 2025 - GEM | XS2722367476 | 12/Dec/2023 | Listed | 29/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1899 - Issue of 1,391,305 Equity Linked Certificates due June 2025 - GEM | XS2817851251 | 20/Jun/2024 | Listed | 19/Jun/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1900 - Issue of 1,500 Equity and Currency Linked Warrants due December 2024 (the "Warrants" or the "Securities") - GEM | GB00BQRRLN51 | 08/Jul/2024 | Listed | 20/Dec/2024 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1918 - Issue of 3,000 Equity Linked Certificates due July 2028 - GEM | XS2817448447 | 24/Jul/2024 | Listed | 17/Jul/2028 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1970 - Issue of 61,286 Equity Linked Certificates due 2027 - GEM | XS2877443312 | 27/Sep/2024 | Listed | 20/Sep/2027 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series W1985 - Issue of 5,700 Warrants linked to the EURO STOXX 50 Index due December 2024 - GEM | GB00BQRRLK21 | 28/Oct/2024 | Listed | 20/Dec/2024 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | Series XS2575080218 - USD 7,849,814.7 Single Share Notes - GEM | XS2575080218 | 26/Jan/2024 | Listed | 29/Jan/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | USD 4,815,400.40 SINGLE SHARE LINKED NOTES DUE 6 JUNE 2025 - GEM | XS2817529873 | 04/Jun/2024 | Listed | 06/Jun/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | USD 4,971,622.32 SINGLE SHARE LINKED NOTES DUE 5 JUNE 2025 - GEM | XS2817530020 | 03/Jun/2024 | Listed | 05/Jun/2025 |
| MORGAN STANLEY & CO. INTERNATIONAL PLC | USD 5,189,082.42 Single Share Notes - GEM | XS2575079988 | 28/Jun/2023 | Listed | 03/Jul/2025 |
| MORGAN STANLEY B.V. | 20996 - USD 1,229,000 Fund- Linked Notes due 2028 - GEM | XS2477724483 | 16/Nov/2022 | Listed | 13/Nov/2028 |
| MORGAN STANLEY B.V. | 21271 - Issue of USD 11,891,000 Equity Linked Notes due 2024 - GEM | XS2533895830 | 19/Oct/2022 | Listed | 18/Nov/2024 |
| MORGAN STANLEY B.V. | 21652 - Issue of USD 1,946,000 Preference Share-Linked Notes due 20225 - GEM | XS2534100511 | 05/Dec/2022 | Listed | 13/May/2025 |
| MORGAN STANLEY B.V. | 2183950 - Bullet 70.00% put 100.00% - GEM | XS2893589197 | 22/Oct/2024 | Listed | 18/Oct/2027 |
| MORGAN STANLEY B.V. | 2192980 - Issue of USD 100,000 Equity Linked Notes due 2025 - GEM | XS2893900576 | 05/Nov/2024 | Listed | 05/Nov/2025 |
| MORGAN STANLEY B.V. | 28643 - Issue of USD 700,000 Equity Linked Notes due 2030 - GEM | XS2862296626 | 27/Sep/2024 | Listed | 07/Oct/2030 |
| MORGAN STANLEY B.V. | 28846 - Issue of GBP 738,000 Equity Linked Notes due 2030 - GEM | XS2877233937 | 29/Oct/2024 | Listed | 29/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | 28927 - Issue of USD 2,820,000 Preference Share-Linked Notes due 2027 - GEM | XS2877276662 | 18/Sep/2024 | Listed | 21/Sep/2027 |
| MORGAN STANLEY B.V. | 28935 - Issue of USD 2,000,000 Preference Share-Linked Notes due 2027 - GEM | XS2877276746 | 18/Sep/2024 | Listed | 21/Sep/2027 |
| MORGAN STANLEY B.V. | 29016 - Series 29016 - (Phoenix AC) - GEM | XS2877362405 | 26/Sep/2024 | Listed | 24/Sep/2025 |
| MORGAN STANLEY B.V. | 29099 - Issue of EUR 350,000 Equity Linked Notes due 2027 - GEM | XS2877420021 | 30/Sep/2024 | Listed | 30/Sep/2027 |
| MORGAN STANLEY B.V. | 29128 - Issue of USD 534,000 Equity Linked Notes due 2026 - GEM | XS2877398268 | 20/Sep/2024 | Listed | 21/Sep/2026 |
| MORGAN STANLEY B.V. | 29155 - Issue of GBP 190,000 Equity Linked Notes due 2030 - GEM | XS2877180047 | 27/Sep/2024 | Listed | 30/Sep/2030 |
| MORGAN STANLEY B.V. | 29170 - MSWM Custom: 12m GLEN PLUS Trigger Dual Directional - GEM | XS2877445010 | 27/Sep/2024 | Listed | 03/Oct/2025 |
| MORGAN STANLEY B.V. | 29200 - Issue of GBP 367,000 Equity Linked Notes due 2030 - GEM | XS2877533492 | 31/Oct/2024 | Listed | 31/Oct/2030 |
| MORGAN STANLEY B.V. | 29224 - 54W VALE XP Phoenix AC - GEM | XS2877483458 | 01/Oct/2024 | Listed | 14/Oct/2025 |
| MORGAN STANLEY B.V. | 29230 - Issue of USD 2,580,000 Equity Linked Notes due 2025 - GEM | XS2877462619 | 02/Oct/2024 | Listed | 31/Oct/2025 |
| MORGAN STANLEY B.V. | 29337 - Issue of GBP 1,000,000 Equity Linked Notes due 2026 - GEM | XS2893540935 | 22/Oct/2024 | Listed | 22/Oct/2026 |
| MORGAN STANLEY B.V. | 29348 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2877674718 | 23/Oct/2024 | Listed | 23/Oct/2026 |
| MORGAN STANLEY B.V. | 29381 - Series 29381 - WoF Phoenix AC - GEM | XS2893611892 | 22/Oct/2024 | Listed | 18/Oct/2027 |
| MORGAN STANLEY B.V. | 29391 - Issue of EUR 3,700,000 Equity Linked Notes due 2027 - GEM | XS2893622824 | 07/Nov/2024 | Listed | 08/Nov/2027 |
| MORGAN STANLEY B.V. | 29482 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2893735519 | 25/Oct/2024 | Listed | 26/Oct/2026 |
| MORGAN STANLEY B.V. | 29496 - Issue of GBP 700,000 Preference Share-Linked Notes due 2029 - GEM | XS2893811989 | 08/Nov/2024 | Listed | 07/Nov/2029 |
| MORGAN STANLEY B.V. | 29501 - Issue of USD 2,450,000 Equity Linked Notes due 2030 - GEM | XS2893821194 | 12/Nov/2024 | Listed | 12/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | 29510 - Issue of USD 500,000 Index-Linked Notes due November 2025 (the "Notes") - GEM | XS2893840731 | 07/Nov/2024 | Listed | 07/Nov/2025 |
| MORGAN STANLEY B.V. | 29511 - Issue of EUR 725,000 Index-Linked Notes due November 2025 (the "Notes") - GEM | XS2893840574 | 07/Nov/2024 | Listed | 07/Nov/2025 |
| MORGAN STANLEY B.V. | 29565 - Issue of GBP 329,000 Equity Linked Notes due 2029 - GEM | XS2893734207 | 07/Nov/2024 | Listed | 07/Nov/2029 |
| MORGAN STANLEY B.V. | 29632 - Issue of USD 3,115,000 Equity Linked Notes due 2027 - GEM | XS2893869987 | 08/Nov/2024 | Listed | 05/Nov/2027 |
| MORGAN STANLEY B.V. | 29637 - Issue of EUR 600,000 Equity Linked Notes due 2025 - GEM | XS2893998521 | 14/Nov/2024 | Listed | 14/May/2025 |
| MORGAN STANLEY B.V. | Issue of USD 2,293,000 Equity Linked Notes due 2027 - Issue of USD 2,193,000 Equity Linked Notes due 2027 - GEM | XS2754669054 | 16/Feb/2024 | Listed | 16/Feb/2027 |
| MORGAN STANLEY B.V. | Issue of USD 25,486,882.80 Single Share Notes - GEM | XS2575080051 | 07/Dec/2023 | Listed | 11/Dec/2024 |
| MORGAN STANLEY B.V. | Series 22848 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2575464461 | 15/Mar/2023 | Listed | 14/Mar/2025 |
| MORGAN STANLEY B.V. | Series 10165 - Issue of USD 3,000,000 Equity Linked Notes due 14th October 2025 - GEM | XS1687426061 | 13/Oct/2017 | Listed | 14/Oct/2025 |
| MORGAN STANLEY B.V. | Series 10243 - GBP 807,000 Preference Share Linked Notes due 22nd November 2024 - GEM | XS1695668878 | 23/Nov/2017 | Listed | 22/Nov/2024 |
| MORGAN STANLEY B.V. | Series 10300 - USD120,000 Equity Linked Notes due 05th December 2024 - GEM | XS1731649718 | 07/Dec/2017 | Listed | 05/Dec/2024 |
| MORGAN STANLEY B.V. | Series 10303 - Issue of EUR 25,000,000 Euro Swap Rate Linked Notes due 26 December 2027 - GEM | XS1414129145 | 07/Dec/2017 | Listed | 06/Dec/2027 |
| MORGAN STANLEY B.V. | Series 10425 - Issue of USD 3,000,000 Equity Linked Notes due 02 February 2026 - GEM | XS1725145889 | 02/Feb/2018 | Listed | 02/Feb/2026 |
| MORGAN STANLEY B.V. | Series 10457 - Issue of USD 2,000,000 Equity Linked Notes due 09 February 2026 - GEM | XS1750042464 | 12/Feb/2018 | Listed | 09/Feb/2026 |
| MORGAN STANLEY B.V. | Series 10515 - Issue of GBP 2,000,000 Equity Linked Notes due 07 April 2025 - GEM | XS1750059781 | 02/Mar/2018 | Listed | 07/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 10516 - Issue of GBP 1,900,000 Equity Linked Notes due 7 April 2025 - GEM | XS1750059864 | 02/Mar/2018 | Listed | 07/Apr/2025 |
| MORGAN STANLEY B.V. | Series 10521 - Issue of USD 1,000,000 Equity Linked Notes Due 1 March 2028 - GEM | XS1750062140 | 02/Mar/2018 | Listed | 01/Mar/2028 |
| MORGAN STANLEY B.V. | Series 10689 - Issue of GBP 600,000 Equity Linked Notes due 26 May 2026 - GEM | XS1797503411 | 25/May/2018 | Listed | 26/May/2026 |
| MORGAN STANLEY B.V. | Series 10700 - GBP 4,931,053 Preference Share-Linked Notes due 30 May 2025 - GEM | GB00BZVQYX25 | 13/Jun/2018 | Listed | 30/May/2025 |
| MORGAN STANLEY B.V. | Series 10701 - GBP 2,996,278 Preference Share-Linked Notes due 02 June 2025 - GEM | GB00BZVQYY32 | 13/Jun/2018 | Listed | 02/Jun/2025 |
| MORGAN STANLEY B.V. | Series 10813 - USD 2,140,404 Preference Share-Linked Notes due 15th July 2025 - GEM | GB00BZVQZ739 | 16/Jul/2018 | Listed | 15/Jul/2025 |
| MORGAN STANLEY B.V. | Series 10909 - Issue of GBP 900,000 Equity Linked Notes due 1 September 2026 - GEM | XS1858818575 | 30/Aug/2018 | Listed | 01/Sep/2026 |
| MORGAN STANLEY B.V. | Series 10925 - Issue of GBP 2,400,000 Equity Linked Notes due 4 July 2025 - GEM | XS1858831750 | 12/Sep/2018 | Listed | 04/Jul/2025 |
| MORGAN STANLEY B.V. | Series 11098 - Issue of USD 3,539,150 Preference Share-Linked Notes due 21 November 2024 - GEM | GB00BZVR0G06 | 16/Nov/2018 | Listed | 21/Nov/2024 |
| MORGAN STANLEY B.V. | Series 11189 - GBP 4,152,461 Preference Share-Linked Notes due 30 December 2025 - GEM | GB00BZVR0M65 | 31/Dec/2018 | Listed | 30/Dec/2025 |
| MORGAN STANLEY B.V. | Series 11279 - Issue of EUR 1,680,000 Fix to Floating Notes due 29 January 2025 - GEM | XS1414107091 | 29/Jan/2019 | Listed | 29/Jan/2025 |
| MORGAN STANLEY B.V. | Series 11291 - USD 266,000 Equity Linked Notes due 21 March 2025 - GEM | XS1936048468 | 21/Mar/2019 | Listed | 21/Mar/2025 |
| MORGAN STANLEY B.V. | Series 11369 - Issue of GBP 153,000 Equity Linked Notes due 14 April 2025 - GEM | XS1952960141 | 15/Apr/2019 | Listed | 14/Apr/2025 |
| MORGAN STANLEY B.V. | Series 11402 - Issue of CHF 7,390,000 Equity Linked Note due 2039 - GEM | XS1962464100 | 02/Jul/2019 | Listed | 01/Jul/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 11414 - Issue of CHF 3,900,000 Equity Linked Notes due 2044 - GEM | XS1962464449 | 02/Jul/2019 | Listed | 01/Jul/2044 |
| MORGAN STANLEY B.V. | Series 11415 - Issue of CHF 1,550,000 Equity Linked Note due 2044 - GEM | XS1962464365 | 02/Jul/2019 | Listed | 01/Jul/2044 |
| MORGAN STANLEY B.V. | Series 11416 - Issue of CHF 2,160,000 Equity Linked Notes due 2039 - GEM | XS1962464282 | 02/Jul/2019 | Listed | 01/Jul/2039 |
| MORGAN STANLEY B.V. | Series 11422 - Issue of USD 877,000 Equity Linked Notes due 07 April 2025 - GEM | XS1952973557 | 08/Apr/2019 | Listed | 07/Apr/2025 |
| MORGAN STANLEY B.V. | Series 11428 - Issue of EUR 850,000 Equity Linked Notes due 31 March 2025 - GEM | XS1952991963 | 01/Apr/2019 | Listed | 31/Mar/2025 |
| MORGAN STANLEY B.V. | Series 11439 - USD 282,000 Equity Linked Notes due 13 May 2025 - GEM | XS1962475130 | 13/May/2019 | Listed | 13/May/2025 |
| MORGAN STANLEY B.V. | Series 11457 - Issue of USD 525,000 Equity Linked Notes due 31 March 2025. - GEM | XS1962478407 | 01/Apr/2019 | Listed | 31/Mar/2025 |
| MORGAN STANLEY B.V. | Series 11460 - Issue of USD 525,000 Equity Linked Notes due 31 March 2025 - GEM | XS1962478316 | 01/Apr/2019 | Listed | 31/Mar/2025 |
| MORGAN STANLEY B.V. | Series 11484 - GBP 410,950 Equity Linked Notes due 27 May 2025 - GEM | XS1962499668 | 27/May/2019 | Listed | 27/May/2025 |
| MORGAN STANLEY B.V. | Series 11485 - USD 902,104 Equity Linked Notes due 27 May 2025 - GEM | XS1962499403 | 27/May/2019 | Listed | 27/May/2025 |
| MORGAN STANLEY B.V. | Series 11538 - Issue of USD 3,000,000 Equity Linked Notes due 24 April 2028 - GEM | XS1733236621 | 25/Apr/2019 | Listed | 24/Apr/2028 |
| MORGAN STANLEY B.V. | Series 11545 - Issue of USD 520,000 Equity Linked Notes due 29 April 2025 - GEM | XS1971407041 | 26/Apr/2019 | Listed | 29/Apr/2025 |
| MORGAN STANLEY B.V. | Series 11546 - Issue of USD 520,000 Equity Linked Notes due 29 April 2025 - GEM | XS1971407124 | 26/Apr/2019 | Listed | 29/Apr/2025 |
| MORGAN STANLEY B.V. | Series 11626 - Issue of GBP 305,000 Preference Share-Linked Notes due 03 June 2026 - GEM | XS1986842448 | 28/May/2019 | Listed | 03/Jun/2026 |
| MORGAN STANLEY B.V. | Series 11643 - Issue of USD 482,599 Equity Linked Notes due 2025 - GEM | XS1986851944 | 16/Jul/2019 | Listed | 16/Jul/2025 |
| MORGAN STANLEY B.V. | Series 11664 - USD 837,000 Funds- Linked Notes due 2025. - GEM | XS1996278641 | 17/Jul/2019 | Listed | 16/Jul/2025 |
| MORGAN STANLEY B.V. | Series 11718 - Equity Linked Notes due 2025 - GEM | GB00BFCNH884 | 21/Jun/2019 | Listed | 01/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 11743 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | XS1996308737 | 18/Jun/2019 | Listed | 17/Jun/2027 |
| MORGAN STANLEY B.V. | Series 11750 - Issue of USD 500,000 Equity Linked Notes due 2027. - GEM | XS1996312689 | 20/Jun/2019 | Listed | 21/Jun/2027 |
| MORGAN STANLEY B.V. | Series 11754 - Issue of USD 9,295,000 Equity Linked Notes due 2025 - GEM | XS1962491178 | 28/Jun/2019 | Listed | 30/Jun/2025 |
| MORGAN STANLEY B.V. | Series 11766 - Issue of GBP 4,824,000 Equity Linked Notes due 2025 - GEM | XS1962491251 | 28/Jun/2019 | Listed | 30/Jun/2025 |
| MORGAN STANLEY B.V. | Series 11818 - USD 1,167,000 Funds-Linked Notes due 2025 - GEM | XS2007270379 | 19/Aug/2019 | Listed | 18/Aug/2025 |
| MORGAN STANLEY B.V. | Series 11833 - Issue of USD 1,064,000 Equity Linked Notes due 2025 - GEM | XS2007272235 | 22/Jul/2019 | Listed | 21/Jan/2025 |
| MORGAN STANLEY B.V. | Series 11871 - USD 145,000 Equity Linked Notes due 2025 - GEM | XS2023580397 | 17/Sep/2019 | Listed | 16/Sep/2025 |
| MORGAN STANLEY B.V. | Series 11894 - Issue of USD 830,000 Equity Linked Notes due 2025 - GEM | XS2386138171 | 17/Jan/2022 | Listed | 14/Jan/2025 |
| MORGAN STANLEY B.V. | Series 11976 - USD 939,000 Fund-Linked Notes due 2025 - GEM | XS2023615524 | 30/Sep/2019 | Listed | 29/Sep/2025 |
| MORGAN STANLEY B.V. | Series 12062 - Issue of USD 894,000 Equity Linked Notes due 2025 - GEM | XS2023593374 | 23/Sep/2019 | Listed | 24/Sep/2025 |
| MORGAN STANLEY B.V. | Series 12148 - USD 296,000 Fund-Linked Notes due 2025 - GEM | XS2049519346 | 11/Nov/2019 | Listed | 10/Nov/2025 |
| MORGAN STANLEY B.V. | Series 12149 - USD 242,000 Fund-Linked Notes due 2025 - GEM | XS2049519429 | 11/Nov/2019 | Listed | 10/Nov/2025 |
| MORGAN STANLEY B.V. | Series 12200 - Issue of USD 1,000,000 Equity Linked Notes due 2029 - GEM | XS1733235904 | 04/Oct/2019 | Listed | 02/Oct/2029 |
| MORGAN STANLEY B.V. | Series 12291 - Issue of USD 479000 Equity Linked Notes due 2025 - GEM | XS2056625960 | 11/Nov/2019 | Listed | 10/Nov/2025 |
| MORGAN STANLEY B.V. | Series 12309 - Issue of USD Fund-Linked Notes due 2025 - GEM | XS2068012983 | 23/Dec/2019 | Listed | 22/Dec/2025 |
| MORGAN STANLEY B.V. | Series 12310 - Issue of USD 401,000 Fund-Linked Notes due 2025 - GEM | XS2068013015 | 24/Dec/2019 | Listed | 22/Dec/2025 |
| MORGAN STANLEY B.V. | Series 12378 - Issue of USD 1,020,000 Equity Linked Notes due 2029 - GEM | XS2074677662 | 25/Nov/2019 | Listed | 23/Nov/2029 |

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|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 12475 - Issue of USD 3,000,000 Equity Linked Notes due 2029 - GEM | XS2074677407 | 09/Dec/2019 | Listed | 04/Dec/2029 |
| MORGAN STANLEY B.V. | Series 12517 - USD 3,275,000.00 Equity Linked Notes Due 2025 - GEM | XS2091943766 | 09/Jan/2020 | Listed | 06/Jan/2025 |
| MORGAN STANLEY B.V. | Series 12597 - Issue of USD 11,380,000 Equity Linked Notes due 0226 - GEM | XS2097325216 | 31/Dec/2019 | Listed | 29/Dec/2026 |
| MORGAN STANLEY B.V. | Series 12612 - GBP 9,063,979.00 Preference Share-Linked Notes due 2027 - GEM | GB00BFCNHY41 | 09/Jan/2020 | Listed | 11/Jan/2027 |
| MORGAN STANLEY B.V. | Series 12660 - USD 1,002,000 Fund-Linked Notes due 2026 - GEM | XS2096728634 | 09/Mar/2020 | Listed | 09/Mar/2026 |
| MORGAN STANLEY B.V. | Series 12661 - Issue of GBP 800,000 Preference Share-Linked Notes due 2026 - GEM | XS2096730614 | 07/Feb/2020 | Listed | 06/Feb/2026 |
| MORGAN STANLEY B.V. | Series 12741 - Issue of USD 6,600,000 Equity Linked Notes due 2030 - GEM | XS2074676342 | 28/Jan/2020 | Listed | 25/Jan/2030 |
| MORGAN STANLEY B.V. | Series 12748 - Issue of USD 500,000 Preference Share-Linked Notes due 2026. - GEM | XS2103937228 | 05/Feb/2020 | Listed | 03/Feb/2026 |
| MORGAN STANLEY B.V. | Series 12766 - Issue of USD 5,829,000 Preferance Share-Linked Notes due 2025 - GEM | XS2107391141 | 06/Feb/2020 | Listed | 05/Feb/2025 |
| MORGAN STANLEY B.V. | Series 12780 - Issue of EUR 2,195,000 Equity Linked Notes due 2025 - GEM | XS2107393279 | 11/Feb/2020 | Listed | 29/Jan/2025 |
| MORGAN STANLEY B.V. | Series 12933 - Issue of GBP 637,000 Preference Share-Linked Notes due 2026 - GEM | XS2113555739 | 24/Feb/2020 | Listed | 23/Feb/2026 |
| MORGAN STANLEY B.V. | Series 12934 - Issue of GBP 1,500,000 Preference Share-Linked Notes due 2026 - GEM | XS2113556034 | 24/Feb/2020 | Listed | 23/Feb/2026 |
| MORGAN STANLEY B.V. | Series 12966 - Issue of GBP 1,664,000 Equity Linked Notes due 2027 - GEM | XS2118457329 | 17/Apr/2020 | Listed | 13/Apr/2027 |
| MORGAN STANLEY B.V. | Series 13013 - Issue of USD 1,160,000 Equity Linked Notes due 2025 - GEM | XS2123973005 | 22/Mar/2024 | Listed | 25/Feb/2025 |
| MORGAN STANLEY B.V. | Series 13051 - Issue of USD 9,950,000 Equity Linked Notes due 2025 - GEM | XS2123990355 | 28/Feb/2020 | Listed | 28/Aug/2025 |

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|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 13371 - Issue of GBP 2,000,000 Preference Share-Linked Notes due 2025. - GEM | XS2140821286 | 04/May/2020 | Listed | 07/May/2025 |
| MORGAN STANLEY B.V. | Series 13449 - GBP 2,525,000 Preference Share-Linked Notes due 2025 - GEM | XS2163048296 | 29/May/2020 | Listed | 29/May/2025 |
| MORGAN STANLEY B.V. | Series 13617 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2190317771 | 29/Jun/2020 | Listed | 08/Jan/2025 |
| MORGAN STANLEY B.V. | Series 13704 - GBP 1,102,615 Preference Share-Linked Notes due 2027 - GEM | GB00BFCNJH16 | 09/Jul/2020 | Listed | 12/Jul/2027 |
| MORGAN STANLEY B.V. | Series 13913 - Issue of GBP 2,675,855 Preference Share-Linked Notes due 2027 - GEM | XS2211065805 | 13/Aug/2020 | Listed | 12/Feb/2027 |
| MORGAN STANLEY B.V. | Series 142193 - Issue of USD 2,298,000 Equity Linked Notes due 2026 - GEM | XS2754839665 | 04/Mar/2024 | Listed | 27/Feb/2026 |
| MORGAN STANLEY B.V. | Series 14518 - Issue of USD 500,000 Equity Linked Notes due 2026. - GEM | XS2249360368 | 10/Nov/2020 | Listed | 09/Nov/2026 |
| MORGAN STANLEY B.V. | Series 14637 - Issue of USD 305,000 Equity Linked Notes due 2026 - GEM | XS2249425757 | 17/Nov/2020 | Listed | 17/Nov/2026 |
| MORGAN STANLEY B.V. | Series 14639 - Issue of USD 365,000 Equity Linked Notes due 2026 - GEM | XS2249425674 | 17/Nov/2020 | Listed | 17/Nov/2026 |
| MORGAN STANLEY B.V. | Series 14687 - Issue of USD 1,397,000 Equity Linked Notes due 2027 - GEM | XS2257389127 | 05/Jan/2021 | Listed | 06/Jan/2027 |
| MORGAN STANLEY B.V. | Series 14688 - Issue of GBP 643,000 Equity Linked Notes due 2027 - GEM | XS2257389473 | 07/Jan/2021 | Listed | 06/Jan/2027 |
| MORGAN STANLEY B.V. | Series 14962 - Issue of USD 1,900,000 Equity Linked Notes due 2027 - GEM | XS2265484167 | 19/Jan/2021 | Listed | 19/Jan/2027 |
| MORGAN STANLEY B.V. | Series 15029 - Issue of USD 4,470,000 Equity Linked Notes due 2026 - GEM | XS2282153845 | 14/Jan/2021 | Listed | 13/Jan/2026 |
| MORGAN STANLEY B.V. | Series 15127 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2282330138 | 22/Mar/2024 | Listed | 23/Jan/2025 |
| MORGAN STANLEY B.V. | Series 15208 - Issue of USD 500,000 Preference Share-Linked Notes due 2027 - GEM | XS2284348922 | 09/Feb/2021 | Listed | 05/Feb/2027 |
| MORGAN STANLEY B.V. | Series 15253 - USD 7,500,000 Equity Linked Notes due 2031 - GEM | XS2284397622 | 01/Feb/2021 | Listed | 30/Jan/2031 |

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|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 15272 - Issue of USD 2,535,000 Equity Linked Notes due 2031 - GEM | XS2284414732 | 09/Feb/2021 | Listed | 06/Feb/2031 |
| MORGAN STANLEY B.V. | Series 15369 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2284583767 | 22/Mar/2024 | Listed | 10/Feb/2025 |
| MORGAN STANLEY B.V. | Series 15456 - GBP 500,000 Preference Share-Linked Notes due 2025. - GEM | XS2284644064 | 19/Feb/2021 | Listed | 25/Feb/2025 |
| MORGAN STANLEY B.V. | Series 15538 - USD 6,420,000 Equity Linked Notes due 2031 - GEM | XS2284697344 | 01/Mar/2021 | Listed | 27/Feb/2031 |
| MORGAN STANLEY B.V. | Series 15541 - Issue of GBP 300,000 Preference Share-Linked Notes due 2027 - GEM | XS2284722043 | 02/Mar/2021 | Listed | 01/Mar/2027 |
| MORGAN STANLEY B.V. | Series 15645 - Issue of USD 1,750,000 Equity Linked Notes due 2026 - GEM | XS2284980682 | 08/Mar/2021 | Listed | 05/Mar/2026 |
| MORGAN STANLEY B.V. | Series 15717 - Issue of USD 5,500,000 Equity Linked Notes due 2031 - GEM | XS2285021114 | 11/Mar/2021 | Listed | 10/Mar/2031 |
| MORGAN STANLEY B.V. | Series 15729 - Issue of USD 1,100,000 Equity Linked Notes due March 2026 - GEM | XS2285042466 | 17/Mar/2021 | Listed | 16/Mar/2026 |
| MORGAN STANLEY B.V. | Series 15828 - Issue of USD 1,133,000 Equity Linked Notes due 2026 - GEM | XS2285102971 | 23/Mar/2021 | Listed | 23/Mar/2026 |
| MORGAN STANLEY B.V. | Series 15866 - Issue of USD 6,244,000 Equity Linked Notes due 2026 - GEM | XS2285123118 | 26/Mar/2021 | Listed | 24/Mar/2026 |
| MORGAN STANLEY B.V. | Series 15926 - Issue of USD 1,388,000 Equity Linked Notes due 2025 - GEM | XS2285122656 | 22/Mar/2024 | Listed | 31/Mar/2025 |
| MORGAN STANLEY B.V. | Series 15982 - Issue of GBP 1,114,000 Equity Linked Notes due 2027 - GEM | XS2322619862 | 11/May/2021 | Listed | 10/May/2027 |
| MORGAN STANLEY B.V. | Series 16032 - Issue of EUR 749,000 Equity Linked Notes due 2026 - GEM | XS2322623039 | 22/Mar/2024 | Listed | 09/Apr/2026 |
| MORGAN STANLEY B.V. | Series 16034 - Issue of USD 4,845,000 Equity Linked Notes due 2026 - GEM | XS2322623203 | 22/Mar/2024 | Listed | 08/Apr/2026 |
| MORGAN STANLEY B.V. | Series 16083 - Issue of USD 1,200,000 Equity Linked Notes due 2026 - GEM | XS2322691622 | 16/Apr/2021 | Listed | 13/Apr/2026 |
| MORGAN STANLEY B.V. | Series 16101 - Issue of USD 3,150,000 Equity Linked Notes due 2026 - GEM | XS2322713707 | 19/Apr/2021 | Listed | 14/Apr/2026 |
| MORGAN STANLEY B.V. | Series 16109 - Issue of EUR 360,000 Equity Linked Notes due 2025 - GEM | XS2322733135 | 27/Apr/2021 | Listed | 23/Apr/2025 |

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|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 16230 - Issue of GBP 1,500,000 Equity Linked Notes due May 2026 - GEM | XS2322857454 | 07/May/2021 | Listed | 07/May/2026 |
| MORGAN STANLEY B.V. | Series 16244 - USD 50,000 Equity Linked Notes due 2025 - GEM | XS2322864401 | 29/Apr/2021 | Listed | 28/Apr/2025 |
| MORGAN STANLEY B.V. | Series 16418 - Issue of USD 3,000,000 Equity Linked Notes due May 2025 - GEM | XS2323009063 | 12/May/2021 | Listed | 09/May/2025 |
| MORGAN STANLEY B.V. | Series 16460 - Issue of GBP 3,368,000 Preference Share-Linked Notes due 2026 - GEM | XS2323079199 | 26/May/2021 | Listed | 26/May/2026 |
| MORGAN STANLEY B.V. | Series 16471 - Issue of USD 2,250,000 Equity Linked Notes due 2027 - GEM | XS2323080528 | 18/May/2021 | Listed | 17/May/2027 |
| MORGAN STANLEY B.V. | Series 16488 - Issue of GBP 425,000 Equity Linked Notes due 2025 - GEM | XS2323091483 | 27/May/2021 | Listed | 27/May/2025 |
| MORGAN STANLEY B.V. | Series 16508 - GBP 930,500 Preference Share-Linked Notes due 2028 - GEM | XS2323104211 | 01/Jun/2021 | Listed | 01/Jun/2028 |
| MORGAN STANLEY B.V. | Series 16512 - GBP 4,225,383 Preference Share-Linked Notes due 2027 - GEM | GB00BW6SDK22 | 03/Jun/2021 | Listed | 02/Jun/2027 |
| MORGAN STANLEY B.V. | Series 16539 - Issue of GBP 200,000 Preference Share-Linked Notes due 2027 - GEM | XS2323120175 | 04/Jun/2021 | Listed | 09/Jun/2027 |
| MORGAN STANLEY B.V. | Series 16548 - Issue of USD 10,000,000 Equity Linked Notes due 2026. - GEM | XS2323122973 | 11/Jun/2021 | Listed | 09/Jun/2026 |
| MORGAN STANLEY B.V. | Series 16552 - GBP 3,708,569 Preference Share-Linked Notes due 2027 - GEM | XS2323124599 | 18/Jun/2021 | Listed | 17/Jun/2027 |
| MORGAN STANLEY B.V. | Series 16606 - Issue of GBP 1,625,000 Preference Share-Linked Notes due 2026 - GEM | XS2323172309 | 01/Jul/2021 | Listed | 30/Jun/2026 |
| MORGAN STANLEY B.V. | Series 16634 - Issue of USD 1,900,000 Equity Linked Notes due 2025 - GEM | XS2323181631 | 30/Jun/2021 | Listed | 30/Jun/2025 |
| MORGAN STANLEY B.V. | Series 16703 - GBP 4,148,586 Preference Share-Linked Notes due July 2027 - GEM | GB00BW6SDN52 | 26/Jul/2021 | Listed | 23/Jul/2027 |
| MORGAN STANLEY B.V. | Series 16823 - Issue of USD 3,100,000 Equity Linked Notes due July 2026 - GEM | XS2325995707 | 27/Jul/2021 | Listed | 28/Jul/2026 |

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|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 16957 - Issue of EUR 10,000,000 Equity Linked Notes due August 2026 - GEM | XS2326109563 | 17/Aug/2021 | Listed | 17/Aug/2026 |
| MORGAN STANLEY B.V. | Series 17000 - Issue of USD 453,000 Equity Linked Notes due 2025 - GEM | XS2326121691 | 22/Mar/2024 | Listed | 10/Feb/2025 |
| MORGAN STANLEY B.V. | Series 17036 - GBP 7,208,216 Preference Share-Linked Notes due 2027 - GEM | GB00BW6SDY67 | 07/Sep/2021 | Listed | 06/Sep/2027 |
| MORGAN STANLEY B.V. | Series 17066 - USD 1,200,000 Equity Linked Notes due August 2026 - GEM | XS2326207904 | 20/Aug/2021 | Listed | 19/Aug/2026 |
| MORGAN STANLEY B.V. | Series 17095 - Issue of USD 8,000,000 Equity Linked Notes due 2026 - GEM | XS2326226367 | 30/Aug/2021 | Listed | 27/Aug/2026 |
| MORGAN STANLEY B.V. | Series 17165 - Issue of GBP 586,000 Equity Linked Notes due 2027 - GEM | XS2326278327 | 09/Sep/2021 | Listed | 08/Sep/2027 |
| MORGAN STANLEY B.V. | Series 17166 - USD 200,000 Equity Linked Notes due September 2027 - GEM | XS2326278590 | 15/Sep/2021 | Listed | 14/Sep/2027 |
| MORGAN STANLEY B.V. | Series 17182 - Issue of EUR 600,000 Equity Linked Notes due 2026 - GEM | XS2326287237 | 30/Aug/2021 | Listed | 31/Aug/2026 |
| MORGAN STANLEY B.V. | Series 17212 - Issue of EUR 500,000 Equity Linked Notes due 2028 - GEM | XS2326307951 | 10/Sep/2021 | Listed | 12/Sep/2028 |
| MORGAN STANLEY B.V. | Series 17225 - Issue of USD 2,600,000 Equity Linked Notes due 2026 - GEM | XS2326326316 | 15/Sep/2021 | Listed | 11/Sep/2026 |
| MORGAN STANLEY B.V. | Series 17309 - Issue of GBP 1,483,000 Equity Linked Notes due September 2026 - GEM | XS2326407660 | 23/Sep/2021 | Listed | 22/Sep/2026 |
| MORGAN STANLEY B.V. | Series 17311 - Issue of GBP 200,000 Equity Linked Notes due 2027 - GEM | XS2326416224 | 05/Oct/2021 | Listed | 04/Oct/2027 |
| MORGAN STANLEY B.V. | Series 17335 - Issue of USD 433,000 Equity Linked Notes due October 2027 - GEM | XS2326416141 | 07/Oct/2021 | Listed | 06/Oct/2027 |
| MORGAN STANLEY B.V. | Series 17371 - Issue of USD 450,000 Equity Linked Notes due 2025 - GEM | XS2385421032 | 22/Mar/2024 | Listed | 17/Sep/2025 |
| MORGAN STANLEY B.V. | Series 17408 - Issue of USD 1,000,000 Preference Share-Linked Notes due 2026 - GEM | XS2385445999 | 28/Sep/2021 | Listed | 28/Sep/2026 |
| MORGAN STANLEY B.V. | Series 17455 - Issue of USD 500,000 Equity Linked Notes due September 2026 - GEM | XS2385475475 | 27/Sep/2021 | Listed | 24/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 17536 - Issue of USD 315,000 Equity Linked Notes due 2025 - GEM | XS2385524942 | 22/Mar/2024 | Listed | 08/Oct/2025 |
| MORGAN STANLEY B.V. | Series 17619 - Issue of GBP 925,000 Equity Linked Notes due 2026 - GEM | XS2385597237 | 14/Oct/2021 | Listed | 13/Oct/2026 |
| MORGAN STANLEY B.V. | Series 17674 - GBP 3,657,000 Equity Linked Notes due 2027 - GEM | XS2385644336 | 13/Dec/2021 | Listed | 10/Dec/2027 |
| MORGAN STANLEY B.V. | Series 17699 - USD 2,880,000 Equity Linked Notes due 2028 - GEM | XS2400578592 | 08/Nov/2021 | Listed | 06/Nov/2028 |
| MORGAN STANLEY B.V. | Series 17747 - Issue of USD 400,000 Equity Linked Notes due October 2025 - GEM | XS2385686170 | 27/Oct/2021 | Listed | 27/Oct/2025 |
| MORGAN STANLEY B.V. | Series 17772 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2385702126 | 28/Oct/2021 | Listed | 27/Oct/2026 |
| MORGAN STANLEY B.V. | Series 17828 - GBP 6,304,753 Preference Share-Linked Notes due 2028 - GEM | GB00BW6SFN92 | 19/Nov/2021 | Listed | 20/Nov/2028 |
| MORGAN STANLEY B.V. | Series 17876 - 2,449,000 Preference Share-Linked Notes due November 2026 - GEM | XS2385739045 | 24/Nov/2021 | Listed | 17/Nov/2026 |
| MORGAN STANLEY B.V. | Series 17899 - GBP 7,869,000 Preference Share-Linked Notes due November 2027 - GEM | XS2385571273 | 18/Nov/2021 | Listed | 17/Nov/2027 |
| MORGAN STANLEY B.V. | Series 17900 - Issue of USD 7,500,000 Equity Linked Notes due November 2026 - GEM | XS2406881743 | 11/Nov/2021 | Listed | 09/Nov/2026 |
| MORGAN STANLEY B.V. | Series 17912 - Issue of EUR 200,000 Equity Linked Notes due 2027 - GEM | XS2385716779 | 29/Nov/2021 | Listed | 26/Nov/2027 |
| MORGAN STANLEY B.V. | Series 17933 - Issue of GBP 1,000,000 Preference Share-Linked Notes due November 2026 - GEM | XS2385951772 | 19/Nov/2021 | Listed | 19/Nov/2026 |
| MORGAN STANLEY B.V. | Series 17966 - Issue of EUR 250,000 Equity Linked Notes due November 2027 - GEM | XS2385965137 | 22/Nov/2021 | Listed | 19/Nov/2027 |
| MORGAN STANLEY B.V. | Series 17969 - Issue of USD 995,000 Equity Linked Notes due 2027 - GEM | XS2385965723 | 16/Dec/2021 | Listed | 21/Dec/2027 |
| MORGAN STANLEY B.V. | Series 17971 - GBP 1,280,000 Equity Linked Notes due 2027 - GEM | XS2385965566 | 15/Dec/2021 | Listed | 21/Dec/2027 |
| MORGAN STANLEY B.V. | Series 17975 - Issue of USD 586,000 Equity Linked Notes due 2027 - GEM | XS2385966374 | 22/Nov/2021 | Listed | 22/Nov/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 18005 - Issue of USD 750,000 Equity Linked Notes due 2024 - GEM | XS2410374875 | 03/Dec/2021 | Listed | 02/Dec/2024 |
| MORGAN STANLEY B.V. | Series 18007 - Issue of GBP 2,865,000 Preference Share-Linked Notes due 2026 - GEM | XS2385979278 | 26/Nov/2021 | Listed | 26/Nov/2026 |
| MORGAN STANLEY B.V. | Series 18009 - Issue of EUR 300,000 Equity Linked Notes due 2024 - GEM | XS2385979435 | 22/Nov/2021 | Listed | 19/Nov/2024 |
| MORGAN STANLEY B.V. | Series 18034 - GBP 2,550,000 Preference Share-Linked Notes due December 2027 - GEM | XS2385723478 | 06/Dec/2021 | Listed | 03/Dec/2027 |
| MORGAN STANLEY B.V. | Series 18043 - Issue of USD 426,000.00 Equity Linked Notes due 2024 - GEM | XS2385989822 | 08/Dec/2021 | Listed | 25/Dec/2024 |
| MORGAN STANLEY B.V. | Series 18051 - Issue of USD 2,265,000 Equity Linked Notes due November 2024 - GEM | XS2385990838 | 25/Nov/2021 | Listed | 25/Nov/2024 |
| MORGAN STANLEY B.V. | Series 18085 - Issue of EUR 250,000 Preference Share-Linked Notes due 2027 - GEM | XS2386005297 | 10/Feb/2022 | Listed | 09/Feb/2027 |
| MORGAN STANLEY B.V. | Series 18086 - Issue of EUR 500,000 Preference Share-Linked Notes due 2027 - GEM | XS2386005453 | 09/Feb/2022 | Listed | 09/Feb/2027 |
| MORGAN STANLEY B.V. | Series 18094 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2386007079 | 22/Mar/2024 | Listed | 02/Dec/2025 |
| MORGAN STANLEY B.V. | Series 18108 - Issue of USD 1,835,000 Equity Linked Notes due 2024 - GEM | XS2386008044 | 01/Dec/2021 | Listed | 02/Dec/2024 |
| MORGAN STANLEY B.V. | Series 18109 - Issue of USD 2,550,000 Equity Linked Notes due 2024 - GEM | XS2386007822 | 01/Dec/2021 | Listed | 02/Dec/2024 |
| MORGAN STANLEY B.V. | Series 18124 - Issue of USD 1,065,000 Equity Linked Notes due 2024 - GEM | XS2386011931 | 01/Dec/2021 | Listed | 03/Dec/2024 |
| MORGAN STANLEY B.V. | Series 18153 - USD 4,900,000 Equity Linked Notes due 2024 - GEM | XS2417395972 | 13/Dec/2021 | Listed | 09/Dec/2024 |
| MORGAN STANLEY B.V. | Series 18201 - Issue of USD 7,500,000 Equity Linked Notes due December 2026 - GEM | XS2418410812 | 08/Dec/2021 | Listed | 04/Dec/2026 |
| MORGAN STANLEY B.V. | Series 18229 - Issue of EUR 1,105,000 Equity Linked Notes due 2024 - GEM | XS2386041094 | 08/Dec/2021 | Listed | 09/Dec/2024 |
| MORGAN STANLEY B.V. | Series 18231 - Issue of EUR 200,000 Equity Linked Notes due 2024 - GEM | XS2386041177 | 08/Dec/2021 | Listed | 09/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 18267 - Issue of USD 2,368,000 Equity Linked Notes due 2026 - GEM | XS2386050830 | 16/Dec/2021 | Listed | 16/Dec/2026 |
| MORGAN STANLEY B.V. | Series 18272 - Issue of EUR 300,000 Equity Linked Notes due December 2024 - GEM | XS2386051564 | 10/Dec/2021 | Listed | 09/Dec/2024 |
| MORGAN STANLEY B.V. | Series 18300 - Issue of USD 8,048,000 Equity Linked Notes due 2031 - GEM | XS2386056365 | 14/Dec/2021 | Listed | 11/Dec/2031 |
| MORGAN STANLEY B.V. | Series 18305 - Issue of EUR 500,000 Preference Share-Linked Notes due January 2029 - GEM | XS2386060391 | 29/Dec/2021 | Listed | 03/Jan/2029 |
| MORGAN STANLEY B.V. | Series 18307 - Issue of USD 3,000,000 Equity Linked Notes due December 2024 - GEM | XS2386060474 | 14/Dec/2021 | Listed | 13/Dec/2024 |
| MORGAN STANLEY B.V. | Series 18423 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2386095777 | 22/Mar/2024 | Listed | 30/Dec/2025 |
| MORGAN STANLEY B.V. | Series 18428 - USD 6,191,000 Equity Linked Notes due 2025 - GEM | XS2428496553 | 11/Jan/2022 | Listed | 07/Jan/2025 |
| MORGAN STANLEY B.V. | Series 18446 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2430951157 | 25/Jan/2022 | Listed | 21/Jan/2025 |
| MORGAN STANLEY B.V. | Series 18467 - Issue of GBP 1,037,000 Preference Share-Linked Notes due 2028 - GEM | XS2386128610 | 20/Jan/2022 | Listed | 20/Jan/2028 |
| MORGAN STANLEY B.V. | Series 18485 - USD 16,447,000 Equity Linked Notes due 2025 - GEM | XS2432156094 | 25/Jan/2022 | Listed | 21/Jan/2025 |
| MORGAN STANLEY B.V. | Series 18500 - Issue of USD 743,000.00 Equity Linked Notes due 2025 - GEM | XS2386155779 | 27/Jan/2022 | Listed | 17/Jan/2025 |
| MORGAN STANLEY B.V. | Series 18518 - Issue of USD 2,275,000 Equity Linked Notes due January 2025 - GEM | XS2386164847 | 20/Jan/2022 | Listed | 21/Jan/2025 |
| MORGAN STANLEY B.V. | Series 18522 - USD 898,000 Fund-Linked Notes due 2028 - GEM | XS2386173160 | 07/Mar/2022 | Listed | 06/Mar/2028 |
| MORGAN STANLEY B.V. | Series 18557 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2424559321 | 22/Mar/2024 | Listed | 22/Jan/2026 |
| MORGAN STANLEY B.V. | Series 18579 - GBP 1,189,000 Preference Share-Linked Notes due February 2028 - GEM | GB00BW6SGK37 | 01/Feb/2022 | Listed | 01/Feb/2028 |
| MORGAN STANLEY B.V. | Series 18584 - Issue of EUR 1,500,000 Equity Linked Notes due 2025 - GEM | XS2424574551 | 22/Mar/2024 | Listed | 27/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 18636 - Issue of EUR 2,000,000 Equity Linked Notes due 2025 - GEM | XS2424604721 | 22/Mar/2024 | Listed | 28/Jan/2025 |
| MORGAN STANLEY B.V. | Series 18776 - USD 979,000 Equity Linked Notes due 2027 - GEM | XS2424728298 | 09/Feb/2022 | Listed | 03/Feb/2027 |
| MORGAN STANLEY B.V. | Series 18837 - Issue of USD 2,000,000 Equity Linked Notes due February 2027 - GEM | XS2424746431 | 14/Feb/2022 | Listed | 16/Feb/2027 |
| MORGAN STANLEY B.V. | Series 18844 - Issue of USD 1,065,000 Equity Linked Notes due 2025 - GEM | XS2424747751 | 09/Feb/2022 | Listed | 07/Feb/2025 |
| MORGAN STANLEY B.V. | Series 18853 - Preference Share-Linked Notes due February 2028 - GEM | GB00BW6SGN67 | 15/Feb/2022 | Listed | 15/Feb/2028 |
| MORGAN STANLEY B.V. | Series 18904 - USD 7,197,000 Equity Linked Notes due February 2025 - GEM | XS2443786764 | 21/Feb/2022 | Listed | 18/Feb/2025 |
| MORGAN STANLEY B.V. | Series 18935 - USD 1,050,000 Preference Share-Linked Notes due 2028 - GEM | XS2424768328 | 22/Feb/2022 | Listed | 22/Feb/2028 |
| MORGAN STANLEY B.V. | Series 18939 - Issue of USD 438,000 Equity Linked Notes due 2028 - GEM | XS2424771389 | 07/Mar/2022 | Listed | 06/Mar/2028 |
| MORGAN STANLEY B.V. | Series 18966 - Issue of GBP 859,000 Preference Share-Linked Notes due 2027 - GEM | XS2424770571 | 23/Feb/2022 | Listed | 22/Feb/2027 |
| MORGAN STANLEY B.V. | Series 19002 - Issue of GBP 1,778,000 Equity Linked Notes due February 2027 - GEM | XS2424800402 | 01/Mar/2022 | Listed | 26/Feb/2027 |
| MORGAN STANLEY B.V. | Series 19012 - Issue of EUR 200,000 Equity Linked Notes due 2027 - GEM | XS2424787625 | 22/Mar/2024 | Listed | 01/Mar/2027 |
| MORGAN STANLEY B.V. | Series 19026 - Issue of USD 7,513,000 Equity Linked Notes due 2025 - GEM | XS2446114196 | 01/Mar/2022 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 19049 - Issue of USD 1,220,000 Equity Linked Notes due 2025 - GEM | XS2424810898 | 23/Feb/2022 | Listed | 19/Feb/2025 |
| MORGAN STANLEY B.V. | Series 19053 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2424818016 | 01/Mar/2022 | Listed | 02/Mar/2026 |
| MORGAN STANLEY B.V. | Series 19063 - USD 4,150,000 Equity Linked Notes due 2027 - GEM | XS2424818529 | 21/Feb/2022 | Listed | 18/Feb/2027 |
| MORGAN STANLEY B.V. | Series 19092 - Issue of USD 2,200,000 Equity Linked Notes due 2027 - GEM | XS2424843394 | 07/Mar/2022 | Listed | 04/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 19096 - Issue of USD 841,000 Equity Linked Notes due April 2027 - GEM | XS2424847890 | 04/Apr/2022 | Listed | 07/Apr/2027 |
| MORGAN STANLEY B.V. | Series 19097 - GBP 5,050,807 Preference Share-Linked Notes due 2029 - GEM | GB00BW6SGY72 | 10/Mar/2022 | Listed | 12/Mar/2029 |
| MORGAN STANLEY B.V. | Series 19123 - Issue of USD 580,000 Equity Linked Notes due 2025 - GEM | XS2424862931 | 22/Mar/2024 | Listed | 02/Sep/2025 |
| MORGAN STANLEY B.V. | Series 19272 - Issue of USD 550,000 Equity Linked Notes due 2028 - GEM | XS2424815699 | 04/Apr/2022 | Listed | 03/Apr/2028 |
| MORGAN STANLEY B.V. | Series 19301 - Issue of GBP 10,000,000 Preference Share-Linked Notes due 2026 - GEM | XS2424953656 | 23/Mar/2022 | Listed | 23/Mar/2026 |
| MORGAN STANLEY B.V. | Series 19303 - Issue of EUR 4.250,000 Equity Linked Notes due 2025 - GEM | XS2424953813 | 07/Apr/2022 | Listed | 07/Apr/2025 |
| MORGAN STANLEY B.V. | Series 19320 - GBP 1,396,733 Preference Share-Linked Notes due 2029 - GEM | GB00BW6SH661 | 28/Mar/2022 | Listed | 26/Mar/2029 |
| MORGAN STANLEY B.V. | Series 19324 - Issue of USD 605,000 Preference Share-Linked Notes due 2028 - GEM | XS2424963705 | 23/Mar/2022 | Listed | 22/Mar/2028 |
| MORGAN STANLEY B.V. | Series 19325 - GBP 2,459,000 Preference Share-Linked Notes due 2028 - GEM | XS2424963960 | 23/Mar/2022 | Listed | 17/Mar/2028 |
| MORGAN STANLEY B.V. | Series 19326 - Issue of GBP 1,000,000 Preference Share-Linked Notes, due March 2027 - GEM | XS2424962137 | 24/Mar/2022 | Listed | 22/Mar/2027 |
| MORGAN STANLEY B.V. | Series 19327 - Issue of GBP 1,000,000 Preference Share-Linked Notes due March, 2027 - GEM | XS2424963887 | 24/Mar/2022 | Listed | 22/Mar/2027 |
| MORGAN STANLEY B.V. | Series 19330 - GBP 5,523,384 Preference Share-Linked Notes due 2027 - GEM | XS2424964182 | 29/Mar/2022 | Listed | 22/Mar/2027 |
| MORGAN STANLEY B.V. | Series 19331 - Issue of GBP 2,000,000 Preference Share-Linked Notes due 2028 - GEM | XS2424964422 | 22/Mar/2022 | Listed | 22/Mar/2028 |
| MORGAN STANLEY B.V. | Series 19349 - Issue of GBP 476,000 Preference Share-Linked Notes due 2024 - GEM | XS2424982085 | 24/Mar/2022 | Listed | 15/Nov/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 19350 - Issue of EUR 510,000 Equity Linked Notes due 2027 - GEM | XS2424983562 | 24/Mar/2022 | Listed | 17/Mar/2027 |
| MORGAN STANLEY B.V. | Series 19360 - Issue of USD 640,000 Equity Linked Notes due March 2028 - GEM | XS2424989684 | 28/Mar/2022 | Listed | 27/Mar/2028 |
| MORGAN STANLEY B.V. | Series 19365 - Issue of EUR 625,000 Equity Linked Notes due 2025 - GEM | XS2655251135 | 22/Mar/2024 | Listed | 14/Mar/2025 |
| MORGAN STANLEY B.V. | Series 19426 - USD 1,250,000 Equity Linked Notes due 2025 - GEM | XS2425013575 | 31/Mar/2022 | Listed | 24/Mar/2025 |
| MORGAN STANLEY B.V. | Series 19453 - USD 1,334,000 Fund-Linked Notes due 2028 - GEM | XS2425026049 | 19/May/2022 | Listed | 15/May/2028 |
| MORGAN STANLEY B.V. | Series 19480 - Issue of USD 2,877,000 Equity Linked Notes due 2025 - GEM | XS2425038564 | 01/Apr/2022 | Listed | 28/Mar/2025 |
| MORGAN STANLEY B.V. | Series 19493 - Issue of EUR 350,000 Equity Linked Notes due 2025 - GEM | XS2425047631 | 04/Apr/2022 | Listed | 04/Apr/2025 |
| MORGAN STANLEY B.V. | Series 19553 - GBP 15,479,497 Preference Share-Linked Notes due April 2028 - GEM | XS2425075251 | 22/Apr/2022 | Listed | 24/Apr/2028 |
| MORGAN STANLEY B.V. | Series 19560 - USD 21,643,000 Equity Linked Notes due 2025 - GEM | XS2467976507 | 20/Apr/2022 | Listed | 14/Apr/2025 |
| MORGAN STANLEY B.V. | Series 19562 - USD 1,329,000 Equity Linked Notes due 2027 - GEM | XS2425025157 | 16/May/2022 | Listed | 18/May/2027 |
| MORGAN STANLEY B.V. | Series 19567 - USD 945,000 Fund-Linked Notes due May 2028 - GEM | XS2425079832 | 23/May/2022 | Listed | 22/May/2028 |
| MORGAN STANLEY B.V. | Series 19597 - Issue of USD 900,000 Equity Linked Notes due 2026 - GEM | XS2425097149 | 22/Mar/2024 | Listed | 14/Apr/2026 |
| MORGAN STANLEY B.V. | Series 19606 - Issue of CHF 500,000 Equity Linked Notes due 2025 - GEM | XS2425101784 | 26/Apr/2022 | Listed | 15/Apr/2025 |
| MORGAN STANLEY B.V. | Series 19611 - USD 3,528,000 Equity Linked Notes due April 2027 - GEM | XS2425105421 | 21/Apr/2022 | Listed | 19/Apr/2027 |
| MORGAN STANLEY B.V. | Series 19699 - Issue of EUR 2,200,000 Equity Linked Notes due 2025 - GEM | XS2425151458 | 18/May/2022 | Listed | 19/May/2025 |
| MORGAN STANLEY B.V. | Series 19701 - Issue of EUR 1,050,000 Equity Linked Notes due May 2026 - GEM | XS2425153231 | 11/May/2022 | Listed | 12/May/2026 |
| MORGAN STANLEY B.V. | Series 19754 - USD 2,820,000 Equity Linked Notes due 2028 - GEM | XS2425180044 | 29/Apr/2022 | Listed | 28/Apr/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 19755 - Issue of USD 1,000,000 Equity Linked Notes due May 2026 - GEM | XS2425180127 | 04/May/2022 | Listed | 05/May/2026 |
| MORGAN STANLEY B.V. | Series 19763 - Issue of GBP 1,000,000 Equity Linked Notes due May 2025 - GEM | XS2425187056 | 13/May/2022 | Listed | 14/May/2025 |
| MORGAN STANLEY B.V. | Series 19779 - Issue of EUR 350,000 Equity Linked Notes due 2027. - GEM | XS2425197287 | 04/May/2022 | Listed | 04/May/2027 |
| MORGAN STANLEY B.V. | Series 19818 - Issue of USD 300,000 Equity Linked Notes due May 2025 - GEM | XS2425213829 | 06/May/2022 | Listed | 07/May/2025 |
| MORGAN STANLEY B.V. | Series 19819 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2425213746 | 06/May/2022 | Listed | 07/May/2025 |
| MORGAN STANLEY B.V. | Series 19925 - USD 6,214,000 Equity Linked Notes due November 2025 - GEM | XS2472605877 | 10/May/2022 | Listed | 06/Nov/2025 |
| MORGAN STANLEY B.V. | Series 19950 - Issue of USD 584,000 Fund-Linked Notes due 2028 - GEM | XS2425263501 | 11/Jul/2022 | Listed | 11/Jul/2028 |
| MORGAN STANLEY B.V. | Series 19957 - Issue of USD 2,984,000 Equity Linked Notes due 2025 - GEM | XS2425264731 | 19/May/2022 | Listed | 19/May/2025 |
| MORGAN STANLEY B.V. | Series 19961 - Issue of GBP 375,000 Fund-Linked Notes due 2028 - GEM | XS2425267916 | 12/Jul/2022 | Listed | 11/Jul/2028 |
| MORGAN STANLEY B.V. | Series 19974 - Issue of USD 1,250,000 Equity Linked Notes due 2027 - GEM | XS2425273138 | 18/May/2022 | Listed | 18/May/2027 |
| MORGAN STANLEY B.V. | Series 19979 - Issue of USD 1,200,000 Equity Linked Notes due 2025 - GEM | XS2425274375 | 26/May/2022 | Listed | 19/May/2025 |
| MORGAN STANLEY B.V. | Series 20012 - Issue of EUR 4,900,000 Equity Linked Notes due 2025 - GEM | XS2425290496 | 09/Jun/2022 | Listed | 09/Jun/2025 |
| MORGAN STANLEY B.V. | Series 20057 - Issue of USD 678,000 Equity Linked Notes due 2027 - GEM | XS2476992016 | 22/Mar/2024 | Listed | 24/May/2027 |
| MORGAN STANLEY B.V. | Series 20060 - Issue of USD 2,795,000 Equity Linked Notes due 2025 - GEM | XS2485150408 | 09/Jun/2022 | Listed | 04/Dec/2025 |
| MORGAN STANLEY B.V. | Series 20068 - Issue of EUR 750,000 Equity Linked Notes due 2025 - GEM | XS2476999888 | 25/May/2022 | Listed | 27/May/2025 |
| MORGAN STANLEY B.V. | Series 20133 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2477025550 | 06/Jun/2022 | Listed | 22/May/2025 |
| MORGAN STANLEY B.V. | Series 20145 - Issue of EUR 1,000,000 Equity Linked Notes due 2025. - GEM | XS2425252306 | 07/Jun/2022 | Listed | 02/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 20146 - Issue of USD 300,000 Equity Linked Notes due 2027 - GEM | XS2477031871 | 08/Jun/2022 | Listed | 01/Jun/2027 |
| MORGAN STANLEY B.V. | Series 20149 - Issue of GBP 380,000 Equity Linked Notes due 2027 - GEM | XS2477031012 | 09/Jun/2022 | Listed | 01/Jun/2027 |
| MORGAN STANLEY B.V. | Series 20151 - Issue of EUR 500,000 Equity Linked Notes due 2027 - GEM | XS2477031954 | 08/Jun/2022 | Listed | 01/Jun/2027 |
| MORGAN STANLEY B.V. | Series 20183 - Issue of USD 589,000 Equity Linked Notes due 2028 - GEM | XS2477009943 | 24/Jun/2022 | Listed | 22/Jun/2028 |
| MORGAN STANLEY B.V. | Series 20203 - Issue of USD 2,000,000 Equity Linked Notes due 2028 - GEM | XS2477068287 | 14/Jun/2022 | Listed | 14/Jun/2028 |
| MORGAN STANLEY B.V. | Series 20247 - Issue of USD 5,500,000 Equity Linked Notes due 2027 - GEM | XS2477166701 | 22/Mar/2024 | Listed | 14/Jun/2027 |
| MORGAN STANLEY B.V. | Series 20253 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2477166370 | 23/Jun/2022 | Listed | 16/Jun/2025 |
| MORGAN STANLEY B.V. | Series 20276 - Issue of EUR 2,100,000 Equity Linked Notes due 2027 - GEM | XS2477190594 | 24/Jun/2022 | Listed | 21/Jun/2027 |
| MORGAN STANLEY B.V. | Series 20299 - GBP 330,000 Equity Linked Notes due 2027 - GEM | XS2477077510 | 29/Jun/2022 | Listed | 28/Jun/2027 |
| MORGAN STANLEY B.V. | Series 20300 - Issue of GBP 505,000 Equity Linked Notes due 2027 - GEM | XS2477010289 | 29/Jun/2022 | Listed | 28/Jun/2027 |
| MORGAN STANLEY B.V. | Series 2030613 - Issue of EUR 400,000 Equity Linked Notes due 2024 - GEM | XS2722379059 | 11/Dec/2023 | Listed | 09/Dec/2024 |
| MORGAN STANLEY B.V. | Series 20308 - USD 5,441,848 Preference Share-Linked Notes due June 2028 - GEM | GB00BW6SHV17 | 28/Jun/2022 | Listed | 28/Jun/2028 |
| MORGAN STANLEY B.V. | Series 20342 - Issue of EUR 6,000,000 Equity Linked Notes due 2025 - GEM | XS2477220847 | 30/Jun/2022 | Listed | 24/Jun/2025 |
| MORGAN STANLEY B.V. | Series 20346 - Issue of GBP 410,000 Equity Linked Notes due 2028 - GEM | XS2425270894 | 28/Jun/2022 | Listed | 28/Jun/2028 |
| MORGAN STANLEY B.V. | Series 20356 - Issue of GBP 5,000,000 Preference Share-Linked Notes due 2028 - GEM | XS2477230564 | 30/Jun/2022 | Listed | 30/Jun/2028 |
| MORGAN STANLEY B.V. | Series 2037342 - Issue of EUR 1,000,000 Equity Linked Notes due 2024 - GEM | XS2722477812 | 22/Dec/2023 | Listed | 19/Dec/2024 |
| MORGAN STANLEY B.V. | Series 2040802 - Issue of EUR 1,025,000 Equity Linked Notes due 2024 - GEM | XS2722513715 | 22/Dec/2023 | Listed | 23/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 20419 - Issue of EUR 350,000 Equity Linked Notes due 2026 - GEM | XS2477267566 | 22/Mar/2024 | Listed | 29/Jun/2026 |
| MORGAN STANLEY B.V. | Series 2044220 - Issue of EUR 400,000 Equity Linked Notes due 2025 - GEM | XS2722553695 | 04/Jan/2024 | Listed | 02/Jan/2025 |
| MORGAN STANLEY B.V. | Series 20489 - Issue of USD 330,000 Equity Linked Notes due 2028 - GEM | XS2476998484 | 26/Jul/2022 | Listed | 25/Jul/2028 |
| MORGAN STANLEY B.V. | Series 20504 - USD 509,000 Equity Linked Notes due 2028 - GEM | XS2477322254 | 23/Aug/2022 | Listed | 28/Aug/2028 |
| MORGAN STANLEY B.V. | Series 20523 - Issue of USD 1,495,000 Fund- Linked Notes due 2028 - GEM | XS2477326248 | 26/Aug/2022 | Listed | 28/Aug/2028 |
| MORGAN STANLEY B.V. | Series 20534 - Issue of USD 700,000 Equity Linked Notes due 2025 - GEM | XS2477325190 | 12/Jul/2022 | Listed | 08/Jul/2025 |
| MORGAN STANLEY B.V. | Series 20565 - Issue of GBP 1,646,200 Preference Share-Linked Notes due 2028 - GEM | GB00BW6SJD74 | 22/Jul/2022 | Listed | 25/Jan/2028 |
| MORGAN STANLEY B.V. | Series 20586 - Issue of USD 1,341,000 Preference Share-Linked Notes due 2025 - GEM | XS2477391655 | 27/Jul/2022 | Listed | 19/Mar/2025 |
| MORGAN STANLEY B.V. | Series 2061250 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2722809832 | 02/Feb/2024 | Listed | 04/Feb/2025 |
| MORGAN STANLEY B.V. | Series 20615 - EUR 6,000,000 Equity Linked Notes due 2027 - GEM | XS2477412675 | 01/Aug/2022 | Listed | 05/Aug/2027 |
| MORGAN STANLEY B.V. | Series 2063259 - Issue of EUR 100,000 Equity Linked Notes due 2025 - GEM | XS2722833626 | 31/Jan/2024 | Listed | 30/Jan/2025 |
| MORGAN STANLEY B.V. | Series 20640 - Issue of USD 275,000 Equity Linked Notes due August 2025 - GEM | XS2510571255 | 08/Aug/2022 | Listed | 04/Aug/2025 |
| MORGAN STANLEY B.V. | Series 20657 - Issue of EUR 820,000 Equity Linked Notes due 2025 - GEM | XS2477441930 | 03/Aug/2022 | Listed | 01/Aug/2025 |
| MORGAN STANLEY B.V. | Series 20682 - Issue of USD 1,000,000 Fund Linked Notes due 2025 - GEM | XS2477465442 | 22/Mar/2024 | Listed | 08/Aug/2025 |
| MORGAN STANLEY B.V. | Series 20702 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2477485473 | 16/Aug/2022 | Listed | 13/Aug/2026 |
| MORGAN STANLEY B.V. | Series 20706 - Issue of USD 2,549,000 Fund- Linked Notes due 2028 - GEM | XS2477485044 | 06/Oct/2022 | Listed | 02/Oct/2028 |
| MORGAN STANLEY B.V. | Series 20714 - Issue of GBP 290,000 Fund- Linked Notes due 2028 - GEM | XS2477447119 | 20/Sep/2022 | Listed | 19/Sep/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 2071492 - Issue of EUR 250,000 Equity Linked Notes due 2025 - GEM | XS2754616873 | 09/Feb/2024 | Listed | 10/Feb/2025 |
| MORGAN STANLEY B.V. | Series 20716 - GBP 345000 Equity Linked Notes due 2028 - GEM | XS2477454834 | 12/Sep/2022 | Listed | 18/Sep/2028 |
| MORGAN STANLEY B.V. | Series 2075559 - Issue of EUR 300,000 Equity Linked Notes due 2025 - GEM | XS2754685332 | 26/Feb/2024 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 2076550 - Issue of EUR 150,000 Equity Linked Notes due 2025 - GEM | XS2754693351 | 20/Feb/2024 | Listed | 20/Feb/2025 |
| MORGAN STANLEY B.V. | Series 20768 - Issue of EUR 350,000 Equity Linked Notes due 2025. - GEM | XS2477543859 | 01/Sep/2022 | Listed | 25/Aug/2025 |
| MORGAN STANLEY B.V. | Series 20769 - Issue of EUR 350,000 Equity Linked Notes due August 2025 - GEM | XS2477543933 | 01/Sep/2022 | Listed | 25/Aug/2025 |
| MORGAN STANLEY B.V. | Series 20773 - Issue of USD 250,000 Equity Linked Notes due September 2027 - GEM | XS2477528207 | 06/Sep/2022 | Listed | 09/Sep/2027 |
| MORGAN STANLEY B.V. | Series 2078299 - Issue of EUR 200,000 Equity Linked Notes due 2025 - GEM | XS2754811656 | 26/Feb/2024 | Listed | 25/Feb/2025 |
| MORGAN STANLEY B.V. | Series 2078358 - Issue of CHF 200,000 Equity Linked Notes due 2025 - GEM | XS2754811813 | 28/Feb/2024 | Listed | 25/Feb/2025 |
| MORGAN STANLEY B.V. | Series 20787 - Issue of USD 1,000,000 Equity Linked Notes due 2025. - GEM | XS2477559004 | 02/Sep/2022 | Listed | 02/Sep/2025 |
| MORGAN STANLEY B.V. | Series 20788 - Issue of EUR 400,000 Equity Linked Notes due 2025 - GEM | XS2477558964 | 07/Sep/2022 | Listed | 25/Aug/2025 |
| MORGAN STANLEY B.V. | Series 20819 - Issue of USD 2,000,000 Preference Share-Linked Notes due 2028 - GEM | XS2477558378 | 06/Sep/2022 | Listed | 30/Aug/2028 |
| MORGAN STANLEY B.V. | Series 20820 - Issue of USD 2,000,000 Preference Share-Linked Notes due 2028. - GEM | XS2477535327 | 06/Sep/2022 | Listed | 30/Aug/2028 |
| MORGAN STANLEY B.V. | Series 20822 - Issue of USD 2,000,000 Preference Share-Linked Notes due 2030 - GEM | XS2477535244 | 07/Sep/2022 | Listed | 04/Sep/2030 |
| MORGAN STANLEY B.V. | Series 2083928 - Issue of CHF 200,000 Equity Linked Notes due 2025 - GEM | XS2754966187 | 07/Mar/2024 | Listed | 07/Mar/2025 |
| MORGAN STANLEY B.V. | Series 2088817 - Issue of EUR 770,000 Equity Linked Notes due 2025 - GEM | XS2755108078 | 19/Mar/2024 | Listed | 19/Sep/2025 |
| MORGAN STANLEY B.V. | Series 20899 - Issue of EUR 340,000 Equity Linked Notes due 2027 - GEM | XS2477637081 | 22/Mar/2024 | Listed | 08/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 2090495 - Issue of EUR 250,000 Equity Linked Notes due 2025 - GEM | XS2785839882 | 22/Mar/2024 | Listed | 24/Mar/2025 |
| MORGAN STANLEY B.V. | Series 20940 - Issue of EUR 250,000 Equity Linked Notes due 2025 - GEM | XS2477660810 | 13/Sep/2022 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 20949 - Issue of GBP 2,000,000 Equity Linked Notes due 2025 - GEM | XS2477665454 | 22/Sep/2022 | Listed | 22/Sep/2025 |
| MORGAN STANLEY B.V. | Series 20950 - Issue of EUR 1,380,000 Equity Linked Notes due 2027 - GEM | XS2477672740 | 21/Sep/2022 | Listed | 27/Sep/2027 |
| MORGAN STANLEY B.V. | Series 20954 - Issue of USD 857,000 Equity Linked Notes due 2025 - GEM | XS2477673557 | 15/Sep/2022 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 20955 - Issue of EUR 200,000 Equity Linked Notes due 2025 - GEM | XS2477680412 | 22/Mar/2024 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 20957 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2477680339 | 22/Mar/2024 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 2096235 - Issue of EUR 100,000 Equity Linked Notes due 2025 - GEM | XS2785973855 | 08/Apr/2024 | Listed | 07/Jul/2025 |
| MORGAN STANLEY B.V. | Series 2098989 - Issue of EUR 1,000,000 Equity Linked Notes due 2029 - GEM | XS2786045273 | 12/Apr/2024 | Listed | 12/Apr/2029 |
| MORGAN STANLEY B.V. | Series 2099911 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2786070032 | 16/Apr/2024 | Listed | 17/Oct/2025 |
| MORGAN STANLEY B.V. | Series 21001 - Issue of EUR 5,000,000 Equity Linked Notes due 2025 - GEM | XS2477728476 | 22/Mar/2024 | Listed | 22/Sep/2025 |
| MORGAN STANLEY B.V. | Series 2100263 - Issue of CHF 1,000,000 Equity Linked Notes due 2025 - GEM | XS2786082805 | 16/Apr/2024 | Listed | 16/Apr/2025 |
| MORGAN STANLEY B.V. | Series 21012 - Issue of GBP 1,700,540 Preference Share-Linked Notes due 2028 - GEM | XS2533821802 | 14/Dec/2022 | Listed | 14/Dec/2028 |
| MORGAN STANLEY B.V. | Series 21014 - Issue of CHF 250,000 Equity Linked Notes due 2025 - GEM | XS2533823170 | 22/Mar/2024 | Listed | 15/Oct/2025 |
| MORGAN STANLEY B.V. | Series 21017 - Issue of GBP 5,000,000 Equity Linked Notes due 2025 - GEM | XS2785924999 | 10/Apr/2024 | Listed | 09/Oct/2025 |
| MORGAN STANLEY B.V. | Series 21021 - Issue of GBP 1,268,000 Preference Share-Linked Notes due 2025 - GEM | XS2533822362 | 03/Oct/2022 | Listed | 30/Sep/2025 |
| MORGAN STANLEY B.V. | Series 21046 - Issue of USD 270,000 Equity Linked Notes due 2025 - GEM | XS2533839929 | 22/Mar/2024 | Listed | 29/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 2105458 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2786213160 | 26/Apr/2024 | Listed | 28/Apr/2025 |
| MORGAN STANLEY B.V. | Series 21055 - Issue of USD 505,000 Equity Linked Notes due 2025 - GEM | XS2533840851 | 03/Oct/2022 | Listed | 25/Sep/2025 |
| MORGAN STANLEY B.V. | Series 21059 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2533848086 | 05/Oct/2022 | Listed | 06/Oct/2025 |
| MORGAN STANLEY B.V. | Series 2106455 - Issue of AUD 400,000 Equity Linked Notes due 2026 - GEM | XS2786236708 | 01/May/2024 | Listed | 30/Apr/2026 |
| MORGAN STANLEY B.V. | Series 21068 - Issue of USD 2,888,000 Preference Share-Linked Notes due 2025 - GEM | XS2533848839 | 07/Oct/2022 | Listed | 12/May/2025 |
| MORGAN STANLEY B.V. | Series 21076 - Issue of EUR 1,500,000 Equity Linked Notes due 2028 - GEM | XS2533856691 | 22/Mar/2024 | Listed | 06/Oct/2028 |
| MORGAN STANLEY B.V. | Series 21077 - EUR 1,400,000 Equity Linked Notes due 2025 - GEM | XS2533857582 | 22/Mar/2024 | Listed | 29/Sep/2025 |
| MORGAN STANLEY B.V. | Series 2108154 - Issue of EUR 200,000 Equity Linked Notes due 2025 - GEM | XS2786282645 | 03/May/2024 | Listed | 01/Aug/2025 |
| MORGAN STANLEY B.V. | Series 21082 - Issue of USD 1,250,000 Equity Linked Notes due 2025 - GEM | XS2533858044 | 22/Mar/2024 | Listed | 29/Sep/2025 |
| MORGAN STANLEY B.V. | Series 2108913 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2786297916 | 08/May/2024 | Listed | 05/May/2025 |
| MORGAN STANLEY B.V. | Series 2110398 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2786335435 | 09/May/2024 | Listed | 06/Nov/2025 |
| MORGAN STANLEY B.V. | Series 2116030 - Issue of EUR 110,000 Equity Linked Notes due 2024 - GEM | XS2817439537 | 28/May/2024 | Listed | 27/Nov/2024 |
| MORGAN STANLEY B.V. | Series 2120414 - Issue of USD 400,000 Equity Linked Notes due 2028 - GEM | XS2817559607 | 30/May/2024 | Listed | 30/May/2028 |
| MORGAN STANLEY B.V. | Series 21206 - Issue of EUR 1,420,000 Equity Linked Notes due 2027 - GEM | XS2533870767 | 11/Oct/2022 | Listed | 18/Oct/2027 |
| MORGAN STANLEY B.V. | Series 21218 - Issue of EUR 350,000 Equity Linked Notes due 2025 - GEM | XS2533877267 | 22/Mar/2024 | Listed | 06/Oct/2025 |
| MORGAN STANLEY B.V. | Series 2123300 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2817640803 | 05/Jun/2024 | Listed | 04/Jun/2025 |
| MORGAN STANLEY B.V. | Series 2123369 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2817642171 | 07/Jun/2024 | Listed | 05/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 2123371 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2817642338 | 05/Jun/2024 | Listed | 04/Jun/2026 |
| MORGAN STANLEY B.V. | Series 21238 - Issue of USD 1,845,000 Equity Linked Notes due 2027 - GEM | XS2533883406 | 13/Oct/2022 | Listed | 12/Oct/2027 |
| MORGAN STANLEY B.V. | Series 21240 - Preference Share-Linked Notes due 2029 - GEM | GB00BW6SKC31 | 14/Oct/2022 | Listed | 15/Oct/2029 |
| MORGAN STANLEY B.V. | Series 2124986 - Issue of EUR 200,000 Equity Linked Notes due 2025 - GEM | XS2817694131 | 07/Jun/2024 | Listed | 08/Dec/2025 |
| MORGAN STANLEY B.V. | Series 2126211 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2817724573 | 13/Jun/2024 | Listed | 10/Jun/2025 |
| MORGAN STANLEY B.V. | Series 2126899 - Issue of GBP 250,000 Equity Linked Notes due 2025 - GEM | XS2817746113 | 12/Jun/2024 | Listed | 13/Feb/2025 |
| MORGAN STANLEY B.V. | Series 21270 - Issue of USD 340,000 Equity Linked Notes due 2025 - GEM | XS2533895327 | 10/Oct/2022 | Listed | 07/Apr/2025 |
| MORGAN STANLEY B.V. | Series 21276 - EUR 5,080,000 Equity Linked Notes due 2025 - GEM | XS2533894601 | 24/Oct/2022 | Listed | 21/Oct/2025 |
| MORGAN STANLEY B.V. | Series 2127853 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2817773943 | 12/Jun/2024 | Listed | 13/Jun/2025 |
| MORGAN STANLEY B.V. | Series 2128017 - Issue of USD 460,000 Equity Linked Notes due 2026 - GEM | XS2817777852 | 20/Jun/2024 | Listed | 15/Jun/2026 |
| MORGAN STANLEY B.V. | Series 21290 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2533900184 | 12/Oct/2022 | Listed | 10/Apr/2025 |
| MORGAN STANLEY B.V. | Series 21301 - GBP 450,000 Equity Linked Notes due 2025 - GEM | XS2533902982 | 22/Mar/2024 | Listed | 13/Oct/2025 |
| MORGAN STANLEY B.V. | Series 21316 - Issue of GBP 500,000 Equity Linked Notes due 2025 - GEM | XS2533910902 | 20/Oct/2022 | Listed | 20/Oct/2025 |
| MORGAN STANLEY B.V. | Series 21327 - Issue of USD 250,000 Equity Linked Notes due 2027 - GEM | XS2533912437 | 17/Oct/2022 | Listed | 14/Oct/2027 |
| MORGAN STANLEY B.V. | Series 21329 - Issue of GBP 572,000 Equity Linked Notes due 2028 - GEM | XS2533910654 | 28/Nov/2022 | Listed | 04/Dec/2028 |
| MORGAN STANLEY B.V. | Series 21330 - USD 245,000 Equity Linked Notes due 2028 - GEM | XS2533910738 | 29/Nov/2022 | Listed | 05/Dec/2028 |
| MORGAN STANLEY B.V. | Series 2133141 - Issue of EUR 550,000 Equity Linked Notes due 2025 - GEM | XS2846234958 | 24/Jun/2024 | Listed | 24/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 2136653 - Issue of CHF 200,000 Equity Linked Notes due 2025 - GEM | XS2846378011 | 02/Jul/2024 | Listed | 02/Jul/2025 |
| MORGAN STANLEY B.V. | Series 2138152 - Issue of USD 2,000,000 Equity Linked Notes due 2025 - GEM | XS2846433139 | 08/Jul/2024 | Listed | 07/Jul/2025 |
| MORGAN STANLEY B.V. | Series 2141660 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2846569205 | 12/Jul/2024 | Listed | 14/Jul/2025 |
| MORGAN STANLEY B.V. | Series 21418 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2533965716 | 22/Mar/2024 | Listed | 27/Oct/2025 |
| MORGAN STANLEY B.V. | Series 21431 - Issue of EUR 1,540,000 Equity Linked Notes due 2025 - GEM | XS2533971284 | 04/Nov/2022 | Listed | 27/Oct/2025 |
| MORGAN STANLEY B.V. | Series 21440 - Issue of USD 935,000 Equity Linked Notes due 2025 - GEM | XS2533972092 | 22/Mar/2024 | Listed | 27/Oct/2025 |
| MORGAN STANLEY B.V. | Series 21441 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2533972258 | 22/Mar/2024 | Listed | 29/Apr/2025 |
| MORGAN STANLEY B.V. | Series 21449 - Issue of USD 2,002,000 Preference Share-Linked Notes due 2025 - GEM | XS2533978610 | 04/Nov/2022 | Listed | 17/Jan/2025 |
| MORGAN STANLEY B.V. | Series 21450 - GBP 947,000 Preference Share-Linked Notes due 2025 - GEM | XS2533978537 | 04/Nov/2022 | Listed | 19/Mar/2025 |
| MORGAN STANLEY B.V. | Series 2145516 - Issue of USD 1,000,000 Equity Linked Notes due 2027 - GEM | XS2861823560 | 18/Jul/2024 | Listed | 19/Jul/2027 |
| MORGAN STANLEY B.V. | Series 2145519 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2861823644 | 18/Jul/2024 | Listed | 20/Jul/2026 |
| MORGAN STANLEY B.V. | Series 21460 - Issue of GBP 1,000,000 Equity Linked Notes due 2028 - GEM | XS2533983966 | 02/Nov/2022 | Listed | 31/Oct/2028 |
| MORGAN STANLEY B.V. | Series 21462 - Issue of USD 850,000 Equity Linked Notes due 2025 - GEM | XS2533984345 | 22/Mar/2024 | Listed | 31/Oct/2025 |
| MORGAN STANLEY B.V. | Series 21469 - GBP 525,000 Equity Linked Notes due 2028 - GEM | XS2533988098 | 07/Dec/2022 | Listed | 07/Dec/2028 |
| MORGAN STANLEY B.V. | Series 21470 - USD 951,000 Equity Linked Notes due 2028 - GEM | XS2533987959 | 07/Dec/2022 | Listed | 07/Dec/2028 |
| MORGAN STANLEY B.V. | Series 21494 - Issue of USD 1,980,000 Equity Linked Notes due 2025 - GEM | XS2534000133 | 22/Mar/2024 | Listed | 04/Nov/2025 |

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|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 21505 - Issue of USD 700,000 Equity Linked Notes due 2025 - GEM | XS2534001966 | 22/Mar/2024 | Listed | 03/Nov/2025 |
| MORGAN STANLEY B.V. | Series 21508 - EUR 2,977,000 Equity Linked Notes due 2025 - GEM | XS2534001024 | 05/Dec/2022 | Listed | 02/Dec/2025 |
| MORGAN STANLEY B.V. | Series 21519 - Preference Share-Linked Notes due 2028 - GEM | XS2534005959 | 14/Nov/2022 | Listed | 13/Nov/2028 |
| MORGAN STANLEY B.V. | Series 2152019 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2862057556 | 01/Aug/2024 | Listed | 01/Aug/2025 |
| MORGAN STANLEY B.V. | Series 2152022 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2862057713 | 02/Aug/2024 | Listed | 01/Aug/2025 |
| MORGAN STANLEY B.V. | Series 2152294 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2862063018 | 02/Aug/2024 | Listed | 01/Aug/2025 |
| MORGAN STANLEY B.V. | Series 21523 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2534008979 | 22/Mar/2024 | Listed | 07/Nov/2025 |
| MORGAN STANLEY B.V. | Series 21528 - Issue of USD 2,650,000 Equity Linked Notes due 2024 - GEM | XS2534012815 | 16/Nov/2022 | Listed | 18/Nov/2024 |
| MORGAN STANLEY B.V. | Series 21529 - GBP 2,990,000 Preference Share-Linked Notes due 2028 - GEM | XS2534012658 | 16/Nov/2022 | Listed | 15/Nov/2028 |
| MORGAN STANLEY B.V. | Series 21536 - USD 576,000 Fund- Linked Notes due 2029 - GEM | XS2534015594 | 04/Jan/2023 | Listed | 03/Jan/2029 |
| MORGAN STANLEY B.V. | Series 21546 - Preference Share-Linked Notes due 2028 - GEM | XS2534020081 | 21/Nov/2022 | Listed | 17/Nov/2028 |
| MORGAN STANLEY B.V. | Series 21557 - Issue of GBP 550,000 Equity Linked Notes due 2030 - GEM | XS2534024661 | 05/Dec/2022 | Listed | 03/Dec/2030 |
| MORGAN STANLEY B.V. | Series 21558 - Issue of EUR 520,000 Equity Linked Notes due 2025 - GEM | XS2534024588 | 22/Mar/2024 | Listed | 18/Nov/2025 |
| MORGAN STANLEY B.V. | Series 21563 - Issue of EUR 2,000,000 Equity Linked Notes due 2026 - GEM | XS2534028571 | 16/Nov/2022 | Listed | 15/Jan/2026 |
| MORGAN STANLEY B.V. | Series 21564 - Issue of EUR 1,000,000 Equity Linked Notes due 2024 - GEM | XS2534028142 | 23/Nov/2022 | Listed | 28/Nov/2024 |
| MORGAN STANLEY B.V. | Series 21574 - Issue of EUR 1,700,000 Equity Linked Notes due 2027 - GEM | XS2534033225 | 22/Mar/2024 | Listed | 29/Nov/2027 |
| MORGAN STANLEY B.V. | Series 21575 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2534034389 | 22/Mar/2024 | Listed | 18/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 21576 - GBP 35,901,664 Preference Share-Linked Notes due 2024 - GEM | XS2534020677 | 23/Nov/2022 | Listed | 22/Nov/2024 |
| MORGAN STANLEY B.V. | Series 2157685 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2862236648 | 14/Aug/2024 | Listed | 14/Aug/2025 |
| MORGAN STANLEY B.V. | Series 2158275 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2862261166 | 16/Aug/2024 | Listed | 15/Aug/2025 |
| MORGAN STANLEY B.V. | Series 21593 - GBP 4,666,688 Equity Linked Notes due 2029 - GEM | XS2534046557 | 10/Jan/2023 | Listed | 10/Jan/2029 |
| MORGAN STANLEY B.V. | Series 21600 - EUR 1,455,000 Equity Linked Notes due 2025 - GEM | XS2534067470 | 22/Mar/2024 | Listed | 17/Nov/2025 |
| MORGAN STANLEY B.V. | Series 2160021 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2862311011 | 28/Aug/2024 | Listed | 03/Mar/2025 |
| MORGAN STANLEY B.V. | Series 21602 - Issue of EUR 900,000 Equity Linked Notes due 2024 - GEM | XS2534066746 | 22/Mar/2024 | Listed | 18/Nov/2024 |
| MORGAN STANLEY B.V. | Series 21605 - GBP 410,133 Preference Share-Linked Notes due 2024 - GEM | XS2534068015 | 28/Nov/2022 | Listed | 25/Nov/2024 |
| MORGAN STANLEY B.V. | Series 21607 - Issue of SEK 10,000,000 Equity Linked Notes due 2028 - GEM | SE0019172578 | 22/Mar/2024 | Listed | 04/Dec/2028 |
| MORGAN STANLEY B.V. | Series 21609 - GBP 4,823,000 Preference Share-Linked Notes due 2027 - GEM | XS2534009191 | 28/Nov/2022 | Listed | 18/Nov/2027 |
| MORGAN STANLEY B.V. | Series 21640 - EUR 9,231,000 Equity Linked Notes due 2025 - GEM | XS2534083832 | 22/Mar/2024 | Listed | 22/May/2025 |
| MORGAN STANLEY B.V. | Series 21649 - Issue of EUR 600,000 Equity Linked Notes due 2025 - GEM | XS2534075069 | 02/Dec/2022 | Listed | 24/Nov/2025 |
| MORGAN STANLEY B.V. | Series 21656 - Issue of EUR 8,400,000 Equity Linked Notes due 2024 - GEM | XS2534101162 | 22/Mar/2024 | Listed | 25/Nov/2024 |
| MORGAN STANLEY B.V. | Series 21665 - Issue of EUR 8,000,000 Equity Linked Notes due 2024 - GEM | XS2534107441 | 22/Mar/2024 | Listed | 25/Nov/2024 |
| MORGAN STANLEY B.V. | Series 2166702 - Issue of USD 250,000 Equity Linked Notes due 2024 - GEM | XS2877277553 | 10/Sep/2024 | Listed | 09/Dec/2024 |
| MORGAN STANLEY B.V. | Series 2166745 - Issue of USD 250,000 Equity Linked Notes due 2024 - GEM | XS2877278361 | 10/Sep/2024 | Listed | 09/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21671 - Issue of GBP 2,718,485 Preference Share-Linked Notes due 2028 - GEM | GB00BW6SL192 | 05/Dec/2022 | Listed | 15/Dec/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 21677 - Issue of USD 475,000 Equity Linked Notes due 2024 - GEM | XS2534108258 | 28/Nov/2022 | Listed | 18/Nov/2024 |
| MORGAN STANLEY B.V. | Series 21694 - Issue of EUR 540,000 Equity Linked Notes due 2024 - GEM | XS2534121608 | 22/Mar/2024 | Listed | 29/Nov/2024 |
| MORGAN STANLEY B.V. | Series 21696 - Issue of EUR 200,000 Equity Linked Notes due 2024 - GEM | XS2534121780 | 22/Mar/2024 | Listed | 29/Nov/2024 |
| MORGAN STANLEY B.V. | Series 21702 - Issue of GBP 1,000,000 Equity Linked Notes due 2027 - GEM | XS2534126318 | 30/Nov/2022 | Listed | 30/Nov/2027 |
| MORGAN STANLEY B.V. | Series 2170633 - Issue of EUR 100,000 Equity Linked Notes due 2027 - GEM | XS2877388541 | 25/Sep/2024 | Listed | 20/Sep/2027 |
| MORGAN STANLEY B.V. | Series 21708 - Issue of CHF 2,100,000 Equity Linked Notes due 2028 - GEM | XS2534128363 | 22/Mar/2024 | Listed | 01/Dec/2028 |
| MORGAN STANLEY B.V. | Series 21710 - Issue of GBP 500,000 Preference Share-Linked Notes due 2028 - GEM | GB00BW6SL531 | 01/Dec/2022 | Listed | 12/Jan/2028 |
| MORGAN STANLEY B.V. | Series 21714 - Issue of USD 95,000 Fund- Linked Notes due 2024 - GEM | XS2534132555 | 22/Mar/2024 | Listed | 03/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21721 - Equity-Linked Notes due 2029 - GEM | GB00BW6SL754 | 12/Dec/2022 | Listed | 01/Jun/2029 |
| MORGAN STANLEY B.V. | Series 21723 - Issue of USD 390,000 Equity Linked Notes due 2024 - GEM | XS2534128520 | 01/Dec/2022 | Listed | 03/Dec/2024 |
| MORGAN STANLEY B.V. | Series 2173174 - Issue of USD 100,000 Equity Linked Notes due 2027 - GEM | XS2877443585 | 25/Sep/2024 | Listed | 27/Sep/2027 |
| MORGAN STANLEY B.V. | Series 21736 - Issue of EUR 300,000 Equity Linked Notes due 2024 - GEM | XS2534151266 | 22/Mar/2024 | Listed | 06/Dec/2024 |
| MORGAN STANLEY B.V. | Series 2173725 - Issue of USD 175,000 Equity Linked Notes due 2026 - GEM | XS2877461306 | 01/Oct/2024 | Listed | 28/Sep/2026 |
| MORGAN STANLEY B.V. | Series 21751 - Issue of EUR 1,000,000 Equity Linked Notes due 2024 - GEM | XS2534155416 | 14/Dec/2022 | Listed | 09/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21753 - Issue of EUR 1,000,000 Equity Linked Notes due 2024 - GEM | XS2534155507 | 14/Dec/2022 | Listed | 09/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21762 - USD 1,121,000 Equity Linked Notes due 2029 - GEM | XS2534157545 | 27/Jan/2023 | Listed | 23/Jan/2029 |
| MORGAN STANLEY B.V. | Series 2176516 - Issue of CHF 410,000 Equity Linked Notes due 2025 - GEM | XS2877544697 | 02/Oct/2024 | Listed | 02/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 21771 - Issue of GBP 753,000 Equity Linked Notes due 2028 - GEM | XS2534113258 | 29/Dec/2022 | Listed | 27/Dec/2028 |
| MORGAN STANLEY B.V. | Series 21783 - Issue of EUR 3,780,000 Equity Linked Notes due 2024 - GEM | XS2534171967 | 22/Mar/2024 | Listed | 09/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21789 - Issue of USD 500,000 Equity Linked Notes due 2024 - GEM | XS2534172692 | 09/Dec/2022 | Listed | 05/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21791 - Issue of EUR 415,000 Equity Linked Notes due 2025 - GEM | XS2534523076 | 22/Mar/2024 | Listed | 12/Jun/2025 |
| MORGAN STANLEY B.V. | Series 21821 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2534539668 | 22/Mar/2024 | Listed | 31/Dec/2025 |
| MORGAN STANLEY B.V. | Series 21824 - Issue of USD 150,000 Equity Linked Notes due 2027 - GEM | XS2534540328 | 14/Dec/2022 | Listed | 14/Dec/2027 |
| MORGAN STANLEY B.V. | Series 21835 - GBP 480,000 Equity Linked Notes due 2029 - GEM | XS2534550046 | 02/Feb/2023 | Listed | 02/Feb/2029 |
| MORGAN STANLEY B.V. | Series 21836 - USD 877,000 Fund- Linked Notes due 2029 - GEM | XS2534555607 | 13/Feb/2023 | Listed | 12/Feb/2029 |
| MORGAN STANLEY B.V. | Series 21838 - Issue of GBP 500,000 Preference Share-Linked Notes due 2028 - GEM | GB00BW6SLC06 | 19/Dec/2022 | Listed | 18/Dec/2028 |
| MORGAN STANLEY B.V. | Series 21845 - Issue of EUR 500,000 Equity Linked Notes due 2032 - GEM | XS2534564344 | 22/Mar/2024 | Listed | 20/Dec/2032 |
| MORGAN STANLEY B.V. | Series 21863 - Issue of USD 680,000 Equity Linked Notes due 2024 - GEM | XS2534571802 | 22/Mar/2024 | Listed | 20/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21873 - Issue of USD 200,000 Equity Linked Notes due 2024 - GEM | XS2534579375 | 22/Mar/2024 | Listed | 23/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21874 - Issue of USD 200,000 Equity Linked Notes due 2024 - GEM | XS2534579458 | 22/Mar/2024 | Listed | 23/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21875 - Issue of USD 200,000 Equity Linked Notes due 2024 - GEM | XS2534579706 | 22/Mar/2024 | Listed | 23/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21876 - Issue of USD 200,000 Equity Linked Notes due 2024 - GEM | XS2534579532 | 22/Mar/2024 | Listed | 23/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21878 - Issue of USD 200,000 Equity Linked Notes due 2024 - GEM | XS2534579615 | 22/Mar/2024 | Listed | 23/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21879 - Issue of USD 200,000 Equity Linked Notes due 2024 - GEM | XS2534579888 | 22/Mar/2024 | Listed | 23/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 21883 - Issue of USD 1,000,000 Equity Linked Notes due 2027 - GEM | XS2534580209 | 23/Dec/2022 | Listed | 21/Dec/2027 |
| MORGAN STANLEY B.V. | Series 21887 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2534586230 | 22/Mar/2024 | Listed | 22/Dec/2025 |
| MORGAN STANLEY B.V. | Series 21896 - Issue of USD 1,030,000 Equity Linked Notes due 2025 - GEM | XS2570106430 | 05/Jan/2023 | Listed | 02/Jan/2025 |
| MORGAN STANLEY B.V. | Series 21898 - Issue of USD 1,465,000 Equity Linked Notes due 2026 - GEM | XS2570106604 | 06/Jan/2023 | Listed | 02/Jan/2026 |
| MORGAN STANLEY B.V. | Series 21901 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2534592477 | 22/Mar/2024 | Listed | 23/Dec/2025 |
| MORGAN STANLEY B.V. | Series 21909 - Issue of EUR 500,000 Equity Linked Notes due 2032 - GEM | XS2534592808 | 03/Jan/2023 | Listed | 23/Dec/2032 |
| MORGAN STANLEY B.V. | Series 21933 - Issue of EUR 750,000 Equity Linked Notes due 2025 - GEM | XS2534598672 | 30/Dec/2022 | Listed | 31/Dec/2025 |
| MORGAN STANLEY B.V. | Series 21937 - Issue of EUR 420,000 Equity Linked Notes due 2025 - GEM | XS2534608570 | 22/Mar/2024 | Listed | 31/Dec/2025 |
| MORGAN STANLEY B.V. | Series 21939 - Issue of USD 5,000,000 Equity Linked Notes due 2025 - GEM | XS2534598599 | 22/Mar/2024 | Listed | 28/Jul/2025 |
| MORGAN STANLEY B.V. | Series 2194384 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2893934047 | 07/Nov/2024 | Listed | 07/Nov/2025 |
| MORGAN STANLEY B.V. | Series 21945 - Issue of USD 900,000 Equity Linked Notes due 2025 - GEM | XS2534602615 | 10/Jan/2023 | Listed | 27/Feb/2025 |
| MORGAN STANLEY B.V. | Series 21950 - Issue of USD 200,000 Equity Linked Notes due 2027 - GEM | XS2534611285 | 22/Mar/2024 | Listed | 29/Dec/2027 |
| MORGAN STANLEY B.V. | Series 2195184 - Issue of USD 200,000 Equity Linked Notes due 202 - GEM | XS2893953260 | 12/Nov/2024 | Listed | 12/Nov/2025 |
| MORGAN STANLEY B.V. | Series 2195186 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2893953344 | 12/Nov/2024 | Listed | 12/Nov/2025 |
| MORGAN STANLEY B.V. | Series 2195187 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2893953427 | 12/Nov/2024 | Listed | 12/Nov/2025 |
| MORGAN STANLEY B.V. | Series 21953 - Issue of USD 3,000,000 Equity Linked Notes due 2024 - GEM | XS2534617050 | 22/Mar/2024 | Listed | 31/Dec/2024 |
| MORGAN STANLEY B.V. | Series 21968 - Issue of GBP 1,792,000 Equity Linked Notes due 2028 - GEM | XS2534624007 | 08/Feb/2023 | Listed | 07/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 2197332 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2893999172 | 15/Nov/2024 | Listed | 14/Aug/2025 |
| MORGAN STANLEY B.V. | Series 21988 - USD 200,000 Equity Linked Notes due 2025 - GEM | XS2534654178 | 09/Jan/2023 | Listed | 07/Jan/2025 |
| MORGAN STANLEY B.V. | Series 21990 - Issue of GBP 1,500,000 Equity Linked Notes due 2025 - GEM | XS2534695288 | 22/Mar/2024 | Listed | 13/Jan/2025 |
| MORGAN STANLEY B.V. | Series 21997 - Issue of EUR 250,000 Equity Linked Notes due 2026 - GEM | XS2534710004 | 12/Jan/2023 | Listed | 12/Jan/2026 |
| MORGAN STANLEY B.V. | Series 22001 - Issue of USD 114,000 Equity Linked Notes due 2029 - GEM | XS2534569814 | 22/Mar/2024 | Listed | 16/Jan/2029 |
| MORGAN STANLEY B.V. | Series 22002 - Issue of GBP 200,000 Equity Linked Notes due 2029 - GEM | XS2534569905 | 22/Mar/2024 | Listed | 16/Jan/2029 |
| MORGAN STANLEY B.V. | Series 22003 - Issue of GBP 200,000 Equity Linked Notes due 2026 - GEM | XS2534571711 | 22/Mar/2024 | Listed | 12/Jan/2026 |
| MORGAN STANLEY B.V. | Series 22016 - Issue of USD 425,000 Equity Linked Notes due 2029 - GEM | XS2534719211 | 28/Feb/2023 | Listed | 05/Mar/2029 |
| MORGAN STANLEY B.V. | Series 22019 - GBP 5,416,000 Preference Share-Linked Notes due 2028 - GEM | XS2534718676 | 23/Jan/2023 | Listed | 20/Jan/2028 |
| MORGAN STANLEY B.V. | Series 22033 - Issue of USD 500,000 Preference Share-Linked Notes due 2028 - GEM | XS2534733048 | 25/Jan/2023 | Listed | 25/Jan/2028 |
| MORGAN STANLEY B.V. | Series 22043 - Issue of USD 668,000 Equity Linked Notes due 2029 - GEM | XS2534746370 | 22/Feb/2023 | Listed | 22/Feb/2029 |
| MORGAN STANLEY B.V. | Series 22064 - Issue of EUR 4,290,000 Equity Linked Notes due 2025 - GEM | XS2574892217 | 22/Mar/2024 | Listed | 28/Jan/2025 |
| MORGAN STANLEY B.V. | Series 22066 - Issue of USD 985,000 Equity Linked Notes due 2029 - GEM | XS2574892308 | 17/Feb/2023 | Listed | 21/Feb/2029 |
| MORGAN STANLEY B.V. | Series 22073 - EUR 933,000 Equity Linked Notes due 2029 - GEM | XS2574892647 | 30/Jan/2023 | Listed | 29/Jan/2029 |
| MORGAN STANLEY B.V. | Series 22075 - Issue of EUR 10,000,000 Equity Linked Notes due 2028 - GEM | XS2534762575 | 22/Mar/2024 | Listed | 20/Jan/2028 |
| MORGAN STANLEY B.V. | Series 22081 - Issue of USD 500,000 Equity Linked Notes due 2028 - GEM | XS2534763896 | 20/Jan/2023 | Listed | 19/Jan/2028 |
| MORGAN STANLEY B.V. | Series 22083 - Issue of USD 700,000 Equity Linked Notes due 2028 - GEM | XS2534733980 | 18/Jan/2023 | Listed | 18/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 22087 - Issue of EUR 2,000,000 Equity Linked Notes due 2025 - GEM | XS2574902545 | 30/Jan/2023 | Listed | 20/Jan/2025 |
| MORGAN STANLEY B.V. | Series 22091 - Issue of EUR 100,000 Equity Linked Notes due 2028 - GEM | XS2574904160 | 22/Mar/2024 | Listed | 24/Jan/2028 |
| MORGAN STANLEY B.V. | Series 22101 - Issue of EUR 400,000 Equity Linked Notes due 2026 - GEM | XS2574912007 | 22/Mar/2024 | Listed | 27/Jan/2026 |
| MORGAN STANLEY B.V. | Series 22138 - Issue of EUR 380,000 Equity Linked Notes due 2026 - GEM | XS2574940040 | 06/Feb/2023 | Listed | 27/Jan/2026 |
| MORGAN STANLEY B.V. | Series 22140 - Issue of Equity Linked Notes due 2027 - GEM | XS2574926569 | 22/Mar/2024 | Listed | 25/Jan/2027 |
| MORGAN STANLEY B.V. | Series 22141 - Issue of EUR 500,000 Equity Linked Notes due 2028 - GEM | XS2574940552 | 22/Mar/2024 | Listed | 25/Jan/2028 |
| MORGAN STANLEY B.V. | Series 22158 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2574952649 | 22/Mar/2024 | Listed | 27/Jan/2026 |
| MORGAN STANLEY B.V. | Series 22160 - USD 901,000 Fund- Linked Notes due 2029 - GEM | XS2574952482 | 21/Mar/2023 | Listed | 19/Mar/2029 |
| MORGAN STANLEY B.V. | Series 22161 - Issue of GBP 809,000 Preference Share-Linked Notes due 2025 - GEM | XS2574952300 | 02/Feb/2023 | Listed | 06/Oct/2025 |
| MORGAN STANLEY B.V. | Series 22163 - Issue of GBP 1,631,000 Preference Share-Linked Notes due 2025 - GEM | XS2574952565 | 02/Feb/2023 | Listed | 26/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22166 - Issue of CHF 1,000,000 Equity Linked Notes due 2025 - GEM | XS2574963174 | 22/Mar/2024 | Listed | 27/Jan/2025 |
| MORGAN STANLEY B.V. | Series 22178 - USD 4,077,000 Preference Share-Linked Notes due 2025 - GEM | XS2574964065 | 03/Feb/2023 | Listed | 07/Jul/2025 |
| MORGAN STANLEY B.V. | Series 22188 - Issue of USD 600,000 Equity Linked Notes due 2026 - GEM | XS2574966789 | 22/Mar/2024 | Listed | 30/Jan/2026 |
| MORGAN STANLEY B.V. | Series 22192 - Issue of GBP 1,500,000 Equity Linked Notes due 2025 - GEM | XS2574968488 | 22/Mar/2024 | Listed | 31/Jan/2025 |
| MORGAN STANLEY B.V. | Series 22193 - Issue of GBP 551,000 Fund- Linked Notes due 2029 - GEM | XS2574968058 | 21/Mar/2023 | Listed | 19/Mar/2029 |
| MORGAN STANLEY B.V. | Series 22196 - Issue of GBP 1,500,000 Equity Linked Notes due 2025 - GEM | XS2574968645 | 22/Mar/2024 | Listed | 31/Jan/2025 |
| MORGAN STANLEY B.V. | Series 22202 - Issue of EUR 200,000 Equity Linked Notes due 2027 - GEM | XS2574969536 | 22/Mar/2024 | Listed | 01/Feb/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 22204 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | XS2574970039 | 22/Mar/2024 | Listed | 01/Feb/2027 |
| MORGAN STANLEY B.V. | Series 22205 - Issue of USD 373,000 Equity Linked Notes due 2026 - GEM | XS2574970203 | 01/Feb/2023 | Listed | 31/Jul/2026 |
| MORGAN STANLEY B.V. | Series 22206 - Issue of USD 330,000 Equity Linked Notes due 2026 - GEM | XS2574970385 | 01/Feb/2023 | Listed | 31/Jul/2026 |
| MORGAN STANLEY B.V. | Series 22207 - Issue of EUR 200,000 Equity Linked Notes due 2025 - GEM | XS2574970625 | 22/Mar/2024 | Listed | 31/Jan/2025 |
| MORGAN STANLEY B.V. | Series 22211 - Issue of USD 1,650,000 Equity Linked Notes due 2028 - GEM | XS2574953704 | 30/Jan/2023 | Listed | 27/Jan/2028 |
| MORGAN STANLEY B.V. | Series 22231 - Issue of EUR 1,300,000 Equity Linked Notes due 2028 - GEM | XS2574980269 | 22/Mar/2024 | Listed | 02/Feb/2028 |
| MORGAN STANLEY B.V. | Series 22233 - Issue of GBP 400,000 Preference Share-Linked Notes due 2026 - GEM | XS2574980343 | 09/Feb/2023 | Listed | 09/Feb/2026 |
| MORGAN STANLEY B.V. | Series 22234 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2574973132 | 09/Feb/2023 | Listed | 03/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22238 - Issue of USD 217,000 Equity Linked Notes due 2027 - GEM | XS2574981317 | 22/Mar/2024 | Listed | 02/Feb/2027 |
| MORGAN STANLEY B.V. | Series 22239 - USD 200,000 Equity Linked Notes due 2025 - GEM | XS2574981150 | 22/Mar/2024 | Listed | 03/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22249 - Issue of USD 300,000 Equity Linked Notes due 2028 - GEM | XS2574991894 | 22/Mar/2024 | Listed | 03/Feb/2028 |
| MORGAN STANLEY B.V. | Series 22250 - Issue of EUR 350,000 Equity Linked Notes due 2025 - GEM | XS2574992199 | 22/Mar/2024 | Listed | 17/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22251 - Issue of GBP 1,000,000 Equity Linked Notes due 2031 - GEM | XS2575041582 | 13/Feb/2023 | Listed | 13/Feb/2031 |
| MORGAN STANLEY B.V. | Series 22259 - Issue of USD 1,702,000 Equity Linked Notes due 2025 - GEM | XS2575043364 | 13/Feb/2023 | Listed | 19/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22268 - Issue of USD 1,240,000 Equity Linked Notes due 2026 - GEM | XS2574974882 | 02/Feb/2023 | Listed | 02/Feb/2026 |
| MORGAN STANLEY B.V. | Series 22276 - Issue of GBP 500,000 Equity Linked Notes due 2025 - GEM | XS2574980772 | 07/Feb/2023 | Listed | 03/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22283 - Issue of GBP 650,000 Preference Share-Linked Notes due 2029 - GEM | XS2575058552 | 14/Feb/2023 | Listed | 14/Feb/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 22286 - Issue of USD 700,000 Equity Linked Notes due 2025 - GEM | XS2575059444 | 22/Mar/2024 | Listed | 07/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22296 - EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2575074328 | 22/Mar/2024 | Listed | 10/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22302 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2575075051 | 15/Feb/2023 | Listed | 18/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22308 - GBP 4,484,000 Preference Share-Linked Notes due 2028 - GEM | XS2574967084 | 16/Feb/2023 | Listed | 09/Feb/2028 |
| MORGAN STANLEY B.V. | Series 22318 - Issue of CHF 500,000 Equity Linked Notes due 2028 - GEM | XS2575093039 | 22/Mar/2024 | Listed | 09/Feb/2028 |
| MORGAN STANLEY B.V. | Series 22325 - Issue of GBP 2,000,000 Equity Linked Notes due 2025 - GEM | XS2575108753 | 17/Feb/2023 | Listed | 17/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22333 - Issue of USD 648,000 Equity Linked Notes due 2026 - GEM | XS2575110577 | 22/Mar/2024 | Listed | 10/Feb/2026 |
| MORGAN STANLEY B.V. | Series 22337 - Issue of EUR 680,000 Equity Linked Notes due 2026 - GEM | XS2575109561 | 10/Feb/2023 | Listed | 10/Feb/2026 |
| MORGAN STANLEY B.V. | Series 22342 - Issue of USD 65,000 Equity Linked Notes due 2025 - GEM | XS2575110908 | 10/Feb/2023 | Listed | 10/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22351 - USD 100,000 Equity Linked Notes due 2025 - GEM | XS2575126573 | 22/Mar/2024 | Listed | 13/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22355 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2575126904 | 22/Mar/2024 | Listed | 13/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22356 - Issue of USD 267,000 Equity Linked Notes due 2026 - GEM | XS2575127035 | 22/Mar/2024 | Listed | 13/Feb/2026 |
| MORGAN STANLEY B.V. | Series 22370 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2575173229 | 22/Mar/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22371 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2575173492 | 22/Mar/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22379 - Issue of GBP 1,000,000 Equity Linked Notes due 2025 - GEM | XS2575174037 | 22/Mar/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22381 - Issue of USD 750,000 Equity Linked Notes due 2025 - GEM | XS2575173906 | 22/Mar/2024 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22383 - Issue of USD 5,159,000 Equity Linked Notes due 2025 - GEM | XS2575174623 | 22/Mar/2024 | Listed | 14/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 22389 - Issue of USD 1,975,000 Equity Linked Notes due 2028 - GEM | XS2575127118 | 15/Feb/2023 | Listed | 14/Feb/2028 |
| MORGAN STANLEY B.V. | Series 22393 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2575192872 | 22/Mar/2024 | Listed | 17/Feb/2026 |
| MORGAN STANLEY B.V. | Series 22402 - EUR 5,543,000 Equity Linked Notes due 2025 - GEM | XS2575194068 | 22/Mar/2024 | Listed | 25/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22413 - Equity Linked Notes due 2025 - GEM | XS2575194811 | 17/Feb/2023 | Listed | 18/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22415 - Issue of USD 1,250,000 Equity Linked Notes due 2028 - GEM | XS2575175190 | 17/Feb/2023 | Listed | 15/Feb/2028 |
| MORGAN STANLEY B.V. | Series 22429 - EUR 2,500,000 Equity Linked Notes due 2026 - GEM | XS2575206508 | 24/Feb/2023 | Listed | 16/Feb/2026 |
| MORGAN STANLEY B.V. | Series 22449 - Issue of GBP 951,000 Preference Share-Linked Notes due 2028 - GEM | XS2575228577 | 27/Feb/2023 | Listed | 24/Feb/2028 |
| MORGAN STANLEY B.V. | Series 22451 - Issue of EUR 1,000,000 Equity Linked Notes due 2026 - GEM | XS2575230128 | 22/Mar/2024 | Listed | 17/Feb/2026 |
| MORGAN STANLEY B.V. | Series 22456 - GBP 1,907,500 Preference Share-Linked Notes due 2029 - GEM | XS2575211177 | 27/Feb/2023 | Listed | 26/Feb/2029 |
| MORGAN STANLEY B.V. | Series 22462 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2575240945 | 22/Mar/2024 | Listed | 21/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22463 - Issue of GBP 1,000,000 Equity Linked Notes due 2025 - GEM | XS2575240861 | 22/Mar/2024 | Listed | 20/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22474 - Issue of GBP 1,050,000 Equity Linked Notes due 2025 - GEM | XS2575255208 | 22/Mar/2024 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 22477 - Issue of USD 300,000 Equity Linked Notes due 2026 - GEM | XS2575255620 | 22/Mar/2024 | Listed | 24/Feb/2026 |
| MORGAN STANLEY B.V. | Series 22486 - Issue of EUR 1,500,000 Equity Linked Notes due 2026 - GEM | XS2575260976 | 02/Mar/2023 | Listed | 23/Feb/2026 |
| MORGAN STANLEY B.V. | Series 22492 - EUR 200,000 Equity Linked Notes due 2026 - GEM | XS2575270181 | 22/Mar/2024 | Listed | 03/Mar/2026 |
| MORGAN STANLEY B.V. | Series 22495 - Equity Linked Notes due 2028 - GEM | XS2574911611 | 01/Mar/2023 | Listed | 01/Mar/2028 |
| MORGAN STANLEY B.V. | Series 22499 - Issue of GBP 700,000 Preference Share-Linked Notes due 2028 - GEM | XS2575270348 | 03/Mar/2023 | Listed | 29/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 22504 - Issue of GBP 2,750,000 Preference Share-Linked Notes due 2028 - GEM | XS2575291427 | 03/Mar/2023 | Listed | 01/Mar/2028 |
| MORGAN STANLEY B.V. | Series 22505 - Issue of USD 1,770,000 Preference Share-Linked Notes due 2028 - GEM | XS2575291856 | 03/Mar/2023 | Listed | 02/Mar/2028 |
| MORGAN STANLEY B.V. | Series 22522 - Issue of EUR 400,000 Equity Linked Notes due 2026 - GEM | XS2575305664 | 06/Mar/2023 | Listed | 24/Feb/2026 |
| MORGAN STANLEY B.V. | Series 22527 - Issue of USD 300,000 Preference Share-Linked Notes due 2026 - GEM | XS2575305821 | 06/Mar/2023 | Listed | 03/Mar/2026 |
| MORGAN STANLEY B.V. | Series 22539 - Issue of USD 600,000 Equity Linked Notes due 2028 - GEM | XS2575256511 | 24/Feb/2023 | Listed | 23/Feb/2028 |
| MORGAN STANLEY B.V. | Series 22564 - USD 307,000 Equity Linked Notes due 2025 - GEM | XS2575330183 | 22/Mar/2024 | Listed | 28/Aug/2025 |
| MORGAN STANLEY B.V. | Series 22565 - CHF 119,000 Equity Linked Notes due 2025 - GEM | XS2575330266 | 22/Mar/2024 | Listed | 28/Aug/2025 |
| MORGAN STANLEY B.V. | Series 22566 - Issue of EUR 3,850,000 Equity Linked Notes due 2025 - GEM | XS2575330696 | 22/Mar/2024 | Listed | 28/Aug/2025 |
| MORGAN STANLEY B.V. | Series 22567 - USD 200,000 Equity Linked Notes due 2025 - GEM | XS2575330340 | 22/Mar/2024 | Listed | 28/Aug/2025 |
| MORGAN STANLEY B.V. | Series 22568 - Issue of EUR 425,000 Equity Linked Notes due 2025 - GEM | XS2575330423 | 22/Mar/2024 | Listed | 28/Aug/2025 |
| MORGAN STANLEY B.V. | Series 22570 - Issue of GBP 193,000 Equity Linked Notes due 2029 - GEM | XS2575342865 | 12/Apr/2023 | Listed | 10/Apr/2029 |
| MORGAN STANLEY B.V. | Series 22571 - USD 1,096,000 Equity Linked Notes due 2029 - GEM | XS2575341206 | 07/Apr/2023 | Listed | 10/Apr/2029 |
| MORGAN STANLEY B.V. | Series 22585 - Issue of USD 1,550,000 Equity Linked Notes due 2025 - GEM | XS2575347823 | 22/Mar/2024 | Listed | 03/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22604 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2575358606 | 22/Mar/2024 | Listed | 02/Mar/2026 |
| MORGAN STANLEY B.V. | Series 22605 - Issue of USD 875,000 Equity Linked Notes due 2025 - GEM | XS2575358861 | 22/Mar/2024 | Listed | 03/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22611 - Issue of GBP 500,000 Preference Share-Linked Notes due 2025 - GEM | XS2575366534 | 13/Mar/2023 | Listed | 10/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 22621 - Issue of USD 4,500,000 Equity Linked Notes due 2028 - GEM | XS2592236017 | 01/Mar/2023 | Listed | 28/Feb/2028 |
| MORGAN STANLEY B.V. | Series 22622 - Issue of GBP 3,750,000 Equity Linked Notes due 2025 - GEM | XS2575370213 | 22/Mar/2024 | Listed | 03/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22624 - Issue of EUR 375,000 Equity Linked Notes due 2026 - GEM | XS2575370569 | 06/Mar/2023 | Listed | 03/Mar/2026 |
| MORGAN STANLEY B.V. | Series 22649 - Issue of GBP 380,000 Equity Linked Notes due 2029 - GEM | XS2575381848 | 12/Apr/2023 | Listed | 29/Apr/2029 |
| MORGAN STANLEY B.V. | Series 22650 - Issue of USD 915,000 Equity Linked Notes due 2029 - GEM | XS2575381764 | 13/Apr/2023 | Listed | 10/Apr/2029 |
| MORGAN STANLEY B.V. | Series 22655 - Issue of EUR 300,000 Equity Linked Notes due 2025 - GEM | XS2575382739 | 22/Mar/2024 | Listed | 06/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22659 - Issue of EUR 1,000,000 Equity Linked Notes due 2026 - GEM | XS2575382812 | 22/Mar/2024 | Listed | 06/Mar/2026 |
| MORGAN STANLEY B.V. | Series 22671 - Issue of USD 1,222,000 Preference Share-Linked Notes due 2026 - GEM | XS2575383380 | 14/Mar/2023 | Listed | 13/Mar/2026 |
| MORGAN STANLEY B.V. | Series 22683 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2575392373 | 22/Mar/2024 | Listed | 07/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22690 - Issue of USD 1,200,000 Equity Linked Notes due 2025 - GEM | XS2575393009 | 22/Mar/2024 | Listed | 07/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22691 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2575416909 | 22/Mar/2024 | Listed | 10/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22703 - Issue of USD 2,000,000 Equity Linked Notes due 2028 - GEM | XS2575419911 | 22/Mar/2024 | Listed | 11/Sep/2028 |
| MORGAN STANLEY B.V. | Series 22705 - Issue of USD 1,000,000 Equity Linked Notes due 2028 - GEM | XS2575420257 | 22/Mar/2024 | Listed | 11/Sep/2028 |
| MORGAN STANLEY B.V. | Series 22706 - Issue of USD 1,500,000 Equity Linked Notes due 2028 - GEM | XS2575420091 | 22/Mar/2024 | Listed | 11/Sep/2028 |
| MORGAN STANLEY B.V. | Series 22728 - Issue of USD 6,005,000 Preference Share-Linked Notes due 2026 - GEM | XS2575431536 | 16/Mar/2023 | Listed | 13/Mar/2026 |
| MORGAN STANLEY B.V. | Series 22730 - Issue of GBP 200,000 Equity Linked Notes due 2025 - GEM | XS2575438036 | 22/Mar/2024 | Listed | 17/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22734 - GBP 230,000 Fund- Linked Notes due 2029 - GEM | XS2575441766 | 02/May/2023 | Listed | 30/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 22735 - Issue of USD 600,000 Fund- Linked Notes due 2029 - GEM | XS2575441683 | 02/May/2023 | Listed | 30/Apr/2029 |
| MORGAN STANLEY B.V. | Series 22736 - Issue of CHF 400,000 Equity Linked Notes due 2026 - GEM | XS2575442574 | 22/Mar/2024 | Listed | 10/Mar/2026 |
| MORGAN STANLEY B.V. | Series 22753 - Issue of EUR 800,000 Equity Linked Notes due 2025 - GEM | XS2575452292 | 22/Mar/2024 | Listed | 29/Sep/2025 |
| MORGAN STANLEY B.V. | Series 22758 - Issue of GBP 3,600,000 Preference Share-Linked Notes due 2028 - GEM | XS2575452532 | 20/Mar/2023 | Listed | 20/Mar/2028 |
| MORGAN STANLEY B.V. | Series 22761 - Issue of USD 270,000 Equity Linked Notes due 2026 - GEM | XS2575393181 | 09/Mar/2023 | Listed | 09/Mar/2026 |
| MORGAN STANLEY B.V. | Series 22763 - Issue of USD 666,000 Equity Linked Notes due 2025 - GEM | XS2575422543 | 09/Mar/2023 | Listed | 10/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22772 - Issue of USD 200,000 Equity Linked Notes due 2028 - GEM | XS2575462929 | 22/Mar/2024 | Listed | 14/Mar/2028 |
| MORGAN STANLEY B.V. | Series 22774 - Issue of EUR 2,240,000 Equity Linked Notes due 2028 - GEM | XS2575463067 | 22/Mar/2024 | Listed | 14/Mar/2028 |
| MORGAN STANLEY B.V. | Series 22777 - GBP 4,400,000 Equity Linked Notes due 2029 - GEM | GB00BW6S2M73 | 15/Feb/2023 | Listed | 07/Feb/2029 |
| MORGAN STANLEY B.V. | Series 22784 - GBP 919,197.00 Preference Share-Linked Notes due 2029 - GEM | GB00BW6S2D82 | 17/May/2023 | Listed | 15/May/2029 |
| MORGAN STANLEY B.V. | Series 22788 - Issue of GBP 1,000,000 Equity Linked Notes due 2025 - GEM | XS2575469262 | 22/Mar/2024 | Listed | 17/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22794 - Issue of EUR 400,000 Equity Linked Notes due 2028 - GEM | XS2575471599 | 17/Mar/2023 | Listed | 15/Mar/2028 |
| MORGAN STANLEY B.V. | Series 22802 - Issue of GBP 663,000 Preference Share-Linked Notes due 2028 - GEM | XS2575472480 | 23/Mar/2023 | Listed | 22/Sep/2028 |
| MORGAN STANLEY B.V. | Series 22811 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2575473702 | 22/Mar/2024 | Listed | 16/Jun/2025 |
| MORGAN STANLEY B.V. | Series 22822 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2575453696 | 14/Mar/2023 | Listed | 13/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22836 - Issue of GBP 1,000,000 Equity Linked Notes due 2031 - GEM | XS2575481713 | 27/Mar/2023 | Listed | 24/Mar/2031 |
| MORGAN STANLEY B.V. | Series 22837 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2575483099 | 22/Mar/2024 | Listed | 17/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 22840 - Issue of USD 250,000 Equity Linked Notes due 2024 - GEM | XS2575483172 | 22/Mar/2024 | Listed | 16/Sep/2026 |
| MORGAN STANLEY B.V. | Series 22860 - Preference Share-Linked Notes due 2029 - GEM | GB00BW6S2F07 | 24/Mar/2023 | Listed | 26/Mar/2029 |
| MORGAN STANLEY B.V. | Series 22869 - Issue of EUR 250,000 Equity Linked Notes due 2027 - GEM | XS2575502815 | 22/Mar/2024 | Listed | 22/Mar/2027 |
| MORGAN STANLEY B.V. | Series 22880 - Issue of GBP 500,000 Equity Linked Notes due 2026 - GEM | XS2575505164 | 22/Mar/2024 | Listed | 20/Mar/2026 |
| MORGAN STANLEY B.V. | Series 22883 - GBP 1,099,963 Preference Share-Linked Notes due 2028 - GEM | XS2575504274 | 29/Mar/2023 | Listed | 27/Mar/2028 |
| MORGAN STANLEY B.V. | Series 22894 - Issue of EUR 1,500,000 Equity Linked Notes due 2026 - GEM | XS2575506055 | 28/Mar/2023 | Listed | 23/Mar/2026 |
| MORGAN STANLEY B.V. | Series 22903 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2575522847 | 22/Mar/2024 | Listed | 21/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22907 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2575523902 | 22/Mar/2024 | Listed | 21/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22908 - GBP 3,106,226 Preference Share-Linked Notes due 2029 - GEM | XS2575523738 | 14/Jun/2023 | Listed | 11/Jun/2029 |
| MORGAN STANLEY B.V. | Series 22911 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2599172470 | 22/Mar/2024 | Listed | 21/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22912 - USD 1,699,000 Preference Share-Linked Notes due 2024 - GEM | XS2575522508 | 03/Apr/2023 | Listed | 31/Dec/2024 |
| MORGAN STANLEY B.V. | Series 22915 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2599172553 | 22/Mar/2024 | Listed | 21/Mar/2025 |
| MORGAN STANLEY B.V. | Series 22935 - Issue of EUR 200,000 Equity Linked Notes due 2028 - GEM | XS2599183162 | 22/Mar/2024 | Listed | 22/Mar/2028 |
| MORGAN STANLEY B.V. | Series 22974 - USD 1,859,000 Equity Linked Notes due 2026 - GEM | XS2599202053 | 22/Mar/2024 | Listed | 23/Mar/2026 |
| MORGAN STANLEY B.V. | Series 23011 - USD 1,140,000 Preference Share-Linked Notes due 2025 - GEM | XS2599216780 | 31/Mar/2023 | Listed | 10/Jun/2025 |
| MORGAN STANLEY B.V. | Series 23025 - Issue of GBP 200,000 Equity Linked Notes due 2025 - GEM | XS2599225260 | 22/Mar/2024 | Listed | 24/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 23087 - Issue of EUR 500,000 Equity Linked Notes due 2026 - GEM | XS2599259160 | 06/Apr/2023 | Listed | 08/Apr/2026 |
| MORGAN STANLEY B.V. | Series 23097 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2599261224 | 22/Mar/2024 | Listed | 14/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23112 - GBP 5,909,794 Equity Linked Notes due 2029 - GEM | GB00BW6S2498 | 12/Apr/2023 | Listed | 11/Apr/2029 |
| MORGAN STANLEY B.V. | Series 23142 - USD 645,000 Equity Linked Notes due 2027 - GEM | XS2599281685 | 22/Mar/2024 | Listed | 06/Apr/2027 |
| MORGAN STANLEY B.V. | Series 23155 - Issue of USD 3,854,000 Preference Share-Linked Notes due 2025 - GEM | XS2599290322 | 12/Apr/2023 | Listed | 15/Dec/2025 |
| MORGAN STANLEY B.V. | Series 23158 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2599290835 | 22/Mar/2024 | Listed | 04/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23164 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2599291213 | 22/Mar/2024 | Listed | 06/Apr/2026 |
| MORGAN STANLEY B.V. | Series 23170 - Issue of USD 150,000 Equity Linked Notes due 2029 - GEM | XS2599291486 | 06/Apr/2023 | Listed | 10/Apr/2029 |
| MORGAN STANLEY B.V. | Series 23171 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2599295982 | 22/Mar/2024 | Listed | 07/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23195 - GBP 525,000.00 Preference Share-Linked Notes due 2028 - GEM | GB00BW6S1V99 | 28/Apr/2023 | Listed | 03/May/2028 |
| MORGAN STANLEY B.V. | Series 23197 - Issue of USD 1,000,000 Equity Linked Notes due 2028 - GEM | XS2599272007 | 04/Apr/2023 | Listed | 03/Apr/2028 |
| MORGAN STANLEY B.V. | Series 23212 - USD 779,000 Equity Linked Notes due 2026 - GEM | XS2599280281 | 22/Mar/2024 | Listed | 06/Apr/2026 |
| MORGAN STANLEY B.V. | Series 23222 - EUR 150,000 Equity Linked Notes due 2026 - GEM | XS2599311342 | 18/Apr/2023 | Listed | 09/Apr/2026 |
| MORGAN STANLEY B.V. | Series 23228 - Issue of USD 1,914,000 Preference Share-Linked Notes due 2025 - GEM | XS2599324329 | 20/Apr/2023 | Listed | 10/Jun/2025 |
| MORGAN STANLEY B.V. | Series 23242 - Issue of USD 589,000 Equity Linked Notes due 2029 - GEM | XS2599330649 | 26/May/2023 | Listed | 29/May/2029 |
| MORGAN STANLEY B.V. | Series 23243 - GBP 786,000 Equity Linked Notes due 2029 - GEM | XS2599330722 | 26/May/2023 | Listed | 29/May/2029 |
| MORGAN STANLEY B.V. | Series 23249 - Issue of USD 300,000 Equity Linked Notes due 2028 - GEM | XS2599333072 | 11/Apr/2023 | Listed | 10/Apr/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 23250 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2599332777 | 22/Mar/2024 | Listed | 10/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23252 - Issue of USD 2,710,000 Equity Linked Notes due 2025 - GEM | XS2599332694 | 19/Apr/2023 | Listed | 27/Feb/2025 |
| MORGAN STANLEY B.V. | Series 23278 - Issue of USD 1,200,000 Fund Notes due 2029 - GEM | XS2599345670 | 06/Jun/2023 | Listed | 05/Jun/2029 |
| MORGAN STANLEY B.V. | Series 23279 - Issue of GBP 443,000 Fund Notes due 2029 - GEM | XS2599345753 | 05/Jun/2023 | Listed | 05/Jun/2029 |
| MORGAN STANLEY B.V. | Series 23280 - Issue of GBP 1,000,000 Equity Linked Notes due 2028 - GEM | GB00BW6S1Q47 | 24/Apr/2023 | Listed | 24/Apr/2028 |
| MORGAN STANLEY B.V. | Series 23294 - GBP 1,000,000.00 Equity Linked Notes due 2028 - GEM | XS2599341687 | 24/Apr/2023 | Listed | 24/Apr/2028 |
| MORGAN STANLEY B.V. | Series 23302 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2599315335 | 26/Apr/2023 | Listed | 27/Apr/2026 |
| MORGAN STANLEY B.V. | Series 23305 - Issue of USD 3,000,000 Equity Linked Notes due 2028 - GEM | XS2599332421 | 21/Apr/2023 | Listed | 21/Apr/2028 |
| MORGAN STANLEY B.V. | Series 23306 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2599362410 | 22/Mar/2024 | Listed | 14/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23307 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2599363491 | 22/Mar/2024 | Listed | 14/Apr/2026 |
| MORGAN STANLEY B.V. | Series 23310 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2599362840 | 22/Mar/2024 | Listed | 14/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23322 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2599383507 | 22/Mar/2024 | Listed | 20/Apr/2026 |
| MORGAN STANLEY B.V. | Series 23339 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2599397986 | 22/Mar/2024 | Listed | 22/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23346 - Issue of USD 350,000 Equity Linked Notes due 2025 - GEM | XS2599398281 | 22/Mar/2024 | Listed | 23/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23348 - Issue of USD 700,000 Equity Linked Notes due 2026 - GEM | XS2599399255 | 22/Mar/2024 | Listed | 20/Apr/2026 |
| MORGAN STANLEY B.V. | Series 23360 - Issue of EUR 800,000 Equity Linked Notes due 2028 - GEM | XS2599406217 | 22/Mar/2024 | Listed | 24/Apr/2028 |
| MORGAN STANLEY B.V. | Series 23365 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2599411647 | 22/Mar/2024 | Listed | 23/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 23379 - Issue of USD 1,420,000 Equity Linked Notes due 2025 - GEM | XS2599412884 | 22/Mar/2024 | Listed | 21/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23381 - Issue of USD 2,720,000 Equity Linked Notes due 2025 - GEM | XS2599413262 | 27/Apr/2023 | Listed | 12/May/2025 |
| MORGAN STANLEY B.V. | Series 23400 - Issue of USD 2,000,000 Equity Linked Notes due 2025 - GEM | XS2599418733 | 03/May/2023 | Listed | 06/May/2025 |
| MORGAN STANLEY B.V. | Series 23416 - GBP 815,000 Equity Linked Notes due 2029 - GEM | XS2599382442 | 13/Jun/2023 | Listed | 04/Jun/2029 |
| MORGAN STANLEY B.V. | Series 23417 - Issue of USD 1,000,000 Equity Linked Notes due 2029 - GEM | XS2599382368 | 12/Jun/2023 | Listed | 04/Jun/2029 |
| MORGAN STANLEY B.V. | Series 23425 - Issue of USD 3,022,000 Equity Linked Notes due 2029 - GEM | XS2608638867 | 24/Apr/2023 | Listed | 08/May/2029 |
| MORGAN STANLEY B.V. | Series 23428 - Issue of USD 380,000 Equity Linked Notes due 2025 - GEM | XS2599423659 | 24/Apr/2023 | Listed | 22/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23442 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2599458440 | 22/Mar/2024 | Listed | 28/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23447 - Issue of USD 335,000 Equity Linked Notes due 2027 - GEM | XS2599458952 | 22/Mar/2024 | Listed | 26/Apr/2027 |
| MORGAN STANLEY B.V. | Series 23452 - Issue of 2,662 Equity Linked Notes due 2025 - GEM | XS2599465221 | 22/Mar/2024 | Listed | 29/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23453 - Issue of GBP 2,078,000 Equity Linked Notes due 2029 - GEM | XS2599465494 | 02/Jun/2023 | Listed | 04/Jun/2029 |
| MORGAN STANLEY B.V. | Series 23460 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2599478398 | 22/Mar/2024 | Listed | 29/Apr/2025 |
| MORGAN STANLEY B.V. | Series 23464 - Issue of EUR 600,000 Equity Linked Notes due 2026 - GEM | XS2599479107 | 22/Mar/2024 | Listed | 12/May/2026 |
| MORGAN STANLEY B.V. | Series 23467 - Issue of USD 245,000 Equity Linked Notes due 2028 - GEM | XS2599479362 | 22/Mar/2024 | Listed | 28/Apr/2028 |
| MORGAN STANLEY B.V. | Series 23473 - Issue of EUR 400,000 Equity Linked Notes due 2028 - GEM | XS2599484875 | 22/Mar/2024 | Listed | 02/May/2028 |
| MORGAN STANLEY B.V. | Series 23493 - Issue of USD 450,000 Equity Linked Notes due 2026 - GEM | XS2599491060 | 02/May/2023 | Listed | 02/Nov/2026 |
| MORGAN STANLEY B.V. | Series 23498 - USD 410,000 Equity Linked Notes due 2025 - GEM | XS2599499550 | 22/Mar/2024 | Listed | 02/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 23501 - Issue of GBP 1,100,000 Equity Linked Notes due 2025 - GEM | XS2599499717 | 22/Mar/2024 | Listed | 06/May/2025 |
| MORGAN STANLEY B.V. | Series 23503 - Issue of USD 900,000 Equity Linked Notes due 2025 - GEM | XS2599499980 | 22/Mar/2024 | Listed | 02/May/2025 |
| MORGAN STANLEY B.V. | Series 23504 - USD 650,000 Equity Linked Notes due 2025 - GEM | XS2599500407 | 11/May/2023 | Listed | 13/May/2025 |
| MORGAN STANLEY B.V. | Series 23515 - Issue of EUR 500,000 Equity Linked Notes due 2026 - GEM | XS2599502106 | 22/Mar/2024 | Listed | 12/May/2026 |
| MORGAN STANLEY B.V. | Series 23523 - Issue of GBP 714,000 Preference Share-Linked Notes due 2028 - GEM | XS2599507162 | 12/May/2023 | Listed | 09/Nov/2028 |
| MORGAN STANLEY B.V. | Series 23536 - Issue of EUR 950,000 Equity Linked Notes due 2025 - GEM | XS2599519175 | 22/Mar/2024 | Listed | 06/May/2025 |
| MORGAN STANLEY B.V. | Series 23546 - EUR 877,000 Equity Linked Notes due 2026 - GEM | XS2599520694 | 22/Mar/2024 | Listed | 27/Nov/2026 |
| MORGAN STANLEY B.V. | Series 23557 - Issue of USD 555,000 Equity Linked Notes due 2026 - GEM | XS2599528671 | 22/Mar/2024 | Listed | 06/May/2026 |
| MORGAN STANLEY B.V. | Series 23561 - Issue of EUR 393,000 Preference Share-Linked Notes due 2025 - GEM | XS2599526030 | 16/May/2023 | Listed | 10/Jun/2025 |
| MORGAN STANLEY B.V. | Series 23577 - Issue of USD 414,000 Equity Linked Notes due 2025 - GEM | XS2599530222 | 08/May/2023 | Listed | 05/May/2025 |
| MORGAN STANLEY B.V. | Series 23583 - Issue of USD 2,040,000 Preference Share-Linked Notes due 2026 - GEM | XS2599537664 | 16/May/2023 | Listed | 17/Nov/2026 |
| MORGAN STANLEY B.V. | Series 23604 - Issue of EUR 325,000 Equity Linked Notes due 2026 - GEM | XS2599547119 | 10/May/2023 | Listed | 11/May/2026 |
| MORGAN STANLEY B.V. | Series 23641 - Issue of USD 500,000 Equity Linked Notes due 2029 - GEM | XS2599571176 | 31/May/2023 | Listed | 31/May/2029 |
| MORGAN STANLEY B.V. | Series 23664 - USD 200,000 Equity Linked Notes due 2026 - GEM | XS2599572901 | 15/May/2023 | Listed | 13/Nov/2026 |
| MORGAN STANLEY B.V. | Series 23675 - Issue of USD 1,567,000 Preference Share-Linked Notes due 2025 - GEM | XS2599590473 | 23/May/2023 | Listed | 02/Sep/2025 |
| MORGAN STANLEY B.V. | Series 23683 - Issue of GBP 1,100,000 Equity Linked Notes due 2026 - GEM | XS2599597726 | 22/Mar/2024 | Listed | 18/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 23688 - GBP 5091284 Preference Share-Linked Notes due 2028 - GEM | GB00BW6S1G49 | 24/May/2023 | Listed | 24/May/2028 |
| MORGAN STANLEY B.V. | Series 23689 - Issue of EUR 250,000 Equity Linked Notes due 2024 - GEM | XS2599601346 | 22/Mar/2024 | Listed | 18/Nov/2024 |
| MORGAN STANLEY B.V. | Series 23690 - Issue of AUD 300,000 Equity Linked Notes due 2025 - GEM | XS2599600967 | 22/Mar/2024 | Listed | 19/May/2025 |
| MORGAN STANLEY B.V. | Series 23699 - Issue of EUR 300,000 Equity Linked Notes due 2028 - GEM | XS2599606063 | 26/May/2023 | Listed | 26/May/2028 |
| MORGAN STANLEY B.V. | Series 23703 - Issue of USD 420,000 Equity Linked Notes due 2025 - GEM | XS2599591794 | 18/May/2023 | Listed | 16/May/2025 |
| MORGAN STANLEY B.V. | Series 23705 - Issue of USD 760,000 Equity Linked Notes due 2026 - GEM | XS2599602583 | 17/May/2023 | Listed | 18/May/2026 |
| MORGAN STANLEY B.V. | Series 23713 - EUR 1,260,000 Equity Linked Notes due 2026 - GEM | XS2599610768 | 22/Mar/2024 | Listed | 18/May/2026 |
| MORGAN STANLEY B.V. | Series 23716 - Issue of GBP 300,000 Equity Linked Notes due 2026 - GEM | XS2599611063 | 22/Mar/2024 | Listed | 18/May/2026 |
| MORGAN STANLEY B.V. | Series 23720 - Issue of USD 1,330 Equity Linked Notes due 2025 - GEM | XS2599611147 | 22/Mar/2024 | Listed | 19/Nov/2025 |
| MORGAN STANLEY B.V. | Series 23738 - Issue of EUR 500,000 Equity Linked Notes due 2028 - GEM | XS2599620304 | 26/May/2023 | Listed | 26/May/2028 |
| MORGAN STANLEY B.V. | Series 23743 - GBP 1,279,000 Equity Linked Notes due 2029 - GEM | XS2599620643 | 11/Jul/2023 | Listed | 10/Jul/2029 |
| MORGAN STANLEY B.V. | Series 23744 - Issue of USD 1,033,000 Equity Linked Notes due 2029 - GEM | XS2599620569 | 11/Jul/2023 | Listed | 10/Jul/2029 |
| MORGAN STANLEY B.V. | Series 23749 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2599625360 | 22/Mar/2024 | Listed | 22/May/2026 |
| MORGAN STANLEY B.V. | Series 23780 - Issue of EUR 368,000 Equity Linked Notes due 2025 - GEM | XS2599649469 | 22/Mar/2024 | Listed | 24/Nov/2025 |
| MORGAN STANLEY B.V. | Series 23781 - Issue of USD 800,000 Equity Linked Notes due 2025 - GEM | XS2599650392 | 22/Mar/2024 | Listed | 24/Nov/2025 |
| MORGAN STANLEY B.V. | Series 23803 - GBP 13,095,490 Preference Share-Linked Notes due 2028 - GEM | GB00BW6S1D18 | 05/Jun/2023 | Listed | 02/Jun/2028 |
| MORGAN STANLEY B.V. | Series 23808 - Issue of USD 1,611,000 Equity Linked Notes due 2027 - GEM | XS2599269805 | 02/Jun/2023 | Listed | 02/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 23811 - Issue of USD 1,115,000 Equity Linked Notes due 2028 - GEM | XS2599641722 | 25/May/2023 | Listed | 24/May/2028 |
| MORGAN STANLEY B.V. | Series 23818 - Issue of USD 1,030,000 Preference Share-Linked Notes due 2025 - GEM | XS2599668170 | 06/Jun/2023 | Listed | 06/Oct/2025 |
| MORGAN STANLEY B.V. | Series 23822 - Issue of USD 610,000 Fund Notes due 2029 - GEM | XS2599668840 | 17/Jul/2023 | Listed | 17/Jul/2029 |
| MORGAN STANLEY B.V. | Series 23831 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2599675209 | 22/Mar/2024 | Listed | 30/May/2025 |
| MORGAN STANLEY B.V. | Series 23832 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2599675381 | 22/Mar/2024 | Listed | 30/May/2025 |
| MORGAN STANLEY B.V. | Series 23834 - GBP 3,849,000 Preference Share-Linked Notes due 2026 - GEM | XS2599675464 | 06/Jun/2023 | Listed | 08/Dec/2026 |
| MORGAN STANLEY B.V. | Series 23835 - USD 463,000 Equity Linked Notes due 2029 - GEM | XS2599676199 | 05/Jul/2023 | Listed | 05/Jul/2029 |
| MORGAN STANLEY B.V. | Series 23836 - Issue of GBP 509,000 Equity Linked Notes due 2029 - GEM | XS2599675977 | 05/Jul/2023 | Listed | 05/Jul/2029 |
| MORGAN STANLEY B.V. | Series 23845 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | GB00BQRRNB79 | 01/Jun/2023 | Listed | 01/Jun/2027 |
| MORGAN STANLEY B.V. | Series 23851 - Issue of USD 250,000 Equity Linked Notes due 2028 - GEM | XS2599691586 | 22/Mar/2024 | Listed | 31/May/2028 |
| MORGAN STANLEY B.V. | Series 23854 - Issue of EUR 1,000,000 Equity Linked Notes due 2026 - GEM | XS2599696627 | 22/Mar/2024 | Listed | 09/Jun/2026 |
| MORGAN STANLEY B.V. | Series 23855 - Issue of USD 1,726,000 Equity Linked Notes due 2025 - GEM | XS2599691156 | 01/Jun/2023 | Listed | 02/Jun/2025 |
| MORGAN STANLEY B.V. | Series 23862 - Issue of USD 620,000 Equity Linked Notes due 2026 - GEM | GB00BQRRN953 | 02/Jun/2023 | Listed | 02/Jun/2026 |
| MORGAN STANLEY B.V. | Series 23876 - Issue of EUR 500,000 Equity Linked Notes due 2027 - GEM | XS2599715278 | 22/Mar/2024 | Listed | 01/Jun/2027 |
| MORGAN STANLEY B.V. | Series 23884 - Issue of USD 1,500,000 Equity Linked Notes due 2027 - GEM | GB00BQRRN847 | 06/Jun/2023 | Listed | 02/Jun/2027 |
| MORGAN STANLEY B.V. | Series 23888 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2599721755 | 22/Mar/2024 | Listed | 29/May/2026 |
| MORGAN STANLEY B.V. | Series 23893 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2599721672 | 22/Mar/2024 | Listed | 29/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 23898 - USD 600,000 Equity Linked Notes due 2026 - GEM | XS2599722647 | 06/Jun/2023 | Listed | 02/Jun/2026 |
| MORGAN STANLEY B.V. | Series 23903 - Issue of EUR 1,270,000 Equity Linked Notes due 2024 - GEM | XS2599728339 | 23/Jun/2023 | Listed | 31/Dec/2024 |
| MORGAN STANLEY B.V. | Series 23904 - Issue of EUR 300,000 Equity Linked Notes due 2024 - GEM | XS2629511382 | 22/Mar/2024 | Listed | 04/Dec/2024 |
| MORGAN STANLEY B.V. | Series 23928 - Issue of 730 Equity Linked Notes due 2025 - GEM | XS2629528436 | 22/Mar/2024 | Listed | 09/Jun/2025 |
| MORGAN STANLEY B.V. | Series 23954 - GBP 9,260,000 Preference Share-Linked Notes due 2028 - GEM | XS2599579740 | 15/Jun/2023 | Listed | 08/Jun/2028 |
| MORGAN STANLEY B.V. | Series 23958 - Issue of EUR 500,000 Equity Linked Notes due 2028 - GEM | XS2629555249 | 22/Mar/2024 | Listed | 08/Jun/2028 |
| MORGAN STANLEY B.V. | Series 23964 - Issue of USD 5,930,000 Equity Linked Notes due 2024 - GEM | XS2629555835 | 15/Jun/2023 | Listed | 16/Dec/2024 |
| MORGAN STANLEY B.V. | Series 23971 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2629563003 | 22/Mar/2024 | Listed | 09/Jun/2025 |
| MORGAN STANLEY B.V. | Series 23974 - Issue of EUR 500,000 Equity Linked Notes due 2024 - GEM | XS2629563698 | 22/Mar/2024 | Listed | 09/Dec/2024 |
| MORGAN STANLEY B.V. | Series 23988 - Issue of EUR 500,000 Equity Linked Notes due 2028 - GEM | XS2629569034 | 22/Mar/2024 | Listed | 12/Jun/2028 |
| MORGAN STANLEY B.V. | Series 23995 - Issue of USD 200,000 Equity Linked Notes due 2024 - GEM | XS2629573739 | 22/Mar/2024 | Listed | 12/Dec/2024 |
| MORGAN STANLEY B.V. | Series 24001 - Issue of EUR 1,732,000 Preference Share-Linked Notes due 2026 - GEM | XS2629573572 | 19/Jun/2023 | Listed | 19/Jun/2026 |
| MORGAN STANLEY B.V. | Series 24020 - Issue of USD 3,020,000 Equity Linked Notes due 2025 - GEM | XS2629586988 | 22/Mar/2024 | Listed | 31/Dec/2025 |
| MORGAN STANLEY B.V. | Series 24033 - Issue of GBP 1,100,000 Equity Linked Notes due 2025 - GEM | XS2629600052 | 22/Mar/2024 | Listed | 17/Jun/2025 |
| MORGAN STANLEY B.V. | Series 24036 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2629600219 | 22/Mar/2024 | Listed | 15/Jun/2026 |
| MORGAN STANLEY B.V. | Series 24039 - Issue of GBP 1,000,000 Equity Linked Notes due 2025 - GEM | XS2629600649 | 22/Mar/2024 | Listed | 16/Jun/2025 |
| MORGAN STANLEY B.V. | Series 24040 - Issue of GBP 1,000,000 Equity Linked Notes due 2025 - GEM | XS2629600722 | 22/Mar/2024 | Listed | 16/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 24042 - Issue of GBP 1,000,000 Equity Linked Notes due 2025 - GEM | XS2629600995 | 22/Mar/2024 | Listed | 16/Jun/2025 |
| MORGAN STANLEY B.V. | Series 24047 - Issue of USD 400,000 Equity Linked Notes due 2027 - GEM | XS2629611505 | 22/Mar/2024 | Listed | 15/Jun/2027 |
| MORGAN STANLEY B.V. | Series 24048 - Issue of USD 3,090,000 Preference Share-Linked Notes due 2026 - GEM | XS2629611844 | 26/Jun/2023 | Listed | 18/Jun/2026 |
| MORGAN STANLEY B.V. | Series 24049 - Issue of USD 200,000 Equity Linked Notes due 2024 - GEM | XS2629612065 | 22/Mar/2024 | Listed | 16/Dec/2024 |
| MORGAN STANLEY B.V. | Series 24053 - Issue of GBP 400,000 Equity Linked Notes due 2029 - GEM | XS2629612222 | 29/Jun/2023 | Listed | 29/Jun/2029 |
| MORGAN STANLEY B.V. | Series 24056 - EUR 705,000 Equity Linked Notes due 2029 - GEM | XS2629574547 | 27/Jun/2023 | Listed | 26/Jun/2029 |
| MORGAN STANLEY B.V. | Series 24063 - Issue of USD 250,000 Equity Linked Notes due 2028 - GEM | XS2629623427 | 22/Mar/2024 | Listed | 16/Jun/2028 |
| MORGAN STANLEY B.V. | Series 24066 - Issue of USD 652,000 Equity Linked Notes due 2026 - GEM | XS2629624078 | 22/Mar/2024 | Listed | 16/Jun/2026 |
| MORGAN STANLEY B.V. | Series 24074 - Issue of USD 700,000 Preference Share-Linked Notes due 2025 - GEM | XS2629633145 | 28/Jun/2023 | Listed | 15/Dec/2025 |
| MORGAN STANLEY B.V. | Series 24075 - Issue of EUR 207,000 Preference Share-Linked Notes due 2025 - GEM | XS2629633061 | 29/Jun/2023 | Listed | 04/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24076 - Issue of USD 800,000 Equity Linked Notes due 2025 - GEM | XS2629633657 | 22/Mar/2024 | Listed | 03/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24077 - Issue of GBP 300,000 Equity Linked Notes due 2026 - GEM | XS2629633574 | 22/Mar/2024 | Listed | 22/Jun/2026 |
| MORGAN STANLEY B.V. | Series 24080 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2629633814 | 22/Mar/2024 | Listed | 21/Dec/2026 |
| MORGAN STANLEY B.V. | Series 24091 - Issue of USD 250,000 Equity Linked Notes due 2028 - GEM | XS2629651394 | 22/Mar/2024 | Listed | 28/Jun/2028 |
| MORGAN STANLEY B.V. | Series 24099 - EUR 6,798,000 Equity Linked Notes due 2026 - GEM | XS2629659454 | 22/Mar/2024 | Listed | 22/Jun/2026 |
| MORGAN STANLEY B.V. | Series 24106 - Issue of EUR 2,300,000 Equity Linked Notes due 2026 - GEM | XS2629623773 | 22/Mar/2024 | Listed | 23/Jun/2026 |
| MORGAN STANLEY B.V. | Series 24136 - Issue of EUR 250,000 Equity Linked Notes due 2026 - GEM | XS2629709903 | 03/Jul/2023 | Listed | 23/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 24162 - USD 249,000 Equity Linked Notes due 2029 - GEM | XS2629738324 | 14/Aug/2023 | Listed | 13/Aug/2029 |
| MORGAN STANLEY B.V. | Series 24163 - Issue of GBP 1,860,000 Equity Linked Notes due 2029 - GEM | XS2629740064 | 15/Aug/2023 | Listed | 13/Aug/2029 |
| MORGAN STANLEY B.V. | Series 24171 - Issue of USD 285,000 Equity Linked Notes due 2026 - GEM | XS2629741542 | 22/Mar/2024 | Listed | 29/Jun/2026 |
| MORGAN STANLEY B.V. | Series 24179 - Issue of EUR 500,000 Equity Linked Notes due 2026 - GEM | XS2629759833 | 04/Jul/2023 | Listed | 29/Jun/2026 |
| MORGAN STANLEY B.V. | Series 24180 - Issue of USD 400,000 Equity Linked Notes due 2024 - GEM | XS2629764593 | 22/Mar/2024 | Listed | 31/Dec/2024 |
| MORGAN STANLEY B.V. | Series 24181 - Issue of USD 200,000 Equity Linked Notes due 2024 - GEM | XS2629764676 | 22/Mar/2024 | Listed | 31/Dec/2024 |
| MORGAN STANLEY B.V. | Series 24182 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2629764759 | 22/Mar/2024 | Listed | 30/Jun/2025 |
| MORGAN STANLEY B.V. | Series 24188 - Issue of USD 2,584,000 Preference Share-Linked Notes due 2029 - GEM | XS2629765137 | 06/Jul/2023 | Listed | 06/Jul/2029 |
| MORGAN STANLEY B.V. | Series 24198 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | XS2629772851 | 11/Jul/2023 | Listed | 08/Jul/2027 |
| MORGAN STANLEY B.V. | Series 24202 - Issue of EUR 300,000 Equity Linked Notes due 2026 - GEM | XS2629773156 | 06/Jul/2023 | Listed | 29/Jun/2026 |
| MORGAN STANLEY B.V. | Series 24212 - GBP 2,498,024 Preference Share-Linked Notes due 2029 - GEM | GB00BW6S1649 | 07/Jul/2023 | Listed | 09/Jul/2029 |
| MORGAN STANLEY B.V. | Series 24218 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2629713764 | 28/Jun/2023 | Listed | 24/Jun/2025 |
| MORGAN STANLEY B.V. | Series 24229 - Issue of USD 410,000 Equity Linked Notes due 2025 - GEM | XS2629783890 | 22/Mar/2024 | Listed | 30/Jun/2025 |
| MORGAN STANLEY B.V. | Series 24268 - GBP 1,750,000 Equity Linked Notes due 2028 - GEM | XS2629823431 | 12/Jul/2023 | Listed | 11/Jul/2028 |
| MORGAN STANLEY B.V. | Series 24269 - Issue of EUR 200,000 Equity Linked Notes due 2029 - GEM | XS2629825055 | 22/Mar/2024 | Listed | 04/Jan/2029 |
| MORGAN STANLEY B.V. | Series 24270 - Issue of GBP 1,637,000 Equity Linked Notes due 2029 - GEM | XS2629824918 | 04/Aug/2023 | Listed | 03/Aug/2029 |
| MORGAN STANLEY B.V. | Series 24291 - GBP 2,100,000 Equity Linked Notes due 2028 - GEM | XS2629839601 | 13/Jul/2023 | Listed | 13/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 24295 - Issue of USD 300,000 Equity Linked Notes due 2024 - GEM | XS2629849311 | 22/Mar/2024 | Listed | 09/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24299 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2629849824 | 22/Mar/2024 | Listed | 08/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24305 - Issue of USD 200,000 Equity Linked Notes - GEM | XS2629850756 | 22/Mar/2024 | Listed | 12/Apr/2027 |
| MORGAN STANLEY B.V. | Series 24307 - Issue of USD 238,000 Equity Linked Notes due 2025 - GEM | XS2629850830 | 22/Mar/2024 | Listed | 07/Jan/2025 |
| MORGAN STANLEY B.V. | Series 24308 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2629850913 | 22/Mar/2024 | Listed | 08/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24312 - Issue of USD 1,070,000 Equity Linked Notes due 2025 - GEM | XS2629859625 | 22/Mar/2024 | Listed | 07/Jan/2025 |
| MORGAN STANLEY B.V. | Series 24332 - Issue of USD 230,000 Equity Linked Notes due 2027 - GEM | XS2629875159 | 22/Mar/2024 | Listed | 10/Jun/2027 |
| MORGAN STANLEY B.V. | Series 24334 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2629875407 | 22/Mar/2024 | Listed | 12/Jan/2026 |
| MORGAN STANLEY B.V. | Series 24337 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2629875233 | 22/Mar/2024 | Listed | 14/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24343 - Issue of USD 250,000 Equity Linked Notes due 2029 - GEM | XS2629897633 | 27/Jul/2023 | Listed | 26/Jul/2029 |
| MORGAN STANLEY B.V. | Series 24347 - EUR 470,000 Equity Linked Notes due 2028 - GEM | XS2629898797 | 22/Mar/2024 | Listed | 19/Jul/2028 |
| MORGAN STANLEY B.V. | Series 24353 - GBP 434,000 Fund Notes due 2029 - GEM | XS2599668923 | 17/Jul/2023 | Listed | 17/Jul/2029 |
| MORGAN STANLEY B.V. | Series 24369 - Issue of USD 799,000 Equity Linked Notes due 2025 - GEM | XS2629916524 | 22/Mar/2024 | Listed | 14/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24375 - Issue of USD 1,850,000 Equity Linked Notes due 2028 - GEM | XS2629923652 | 21/Jul/2023 | Listed | 21/Jul/2028 |
| MORGAN STANLEY B.V. | Series 24381 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2629933453 | 24/Jul/2023 | Listed | 21/Jul/2026 |
| MORGAN STANLEY B.V. | Series 24395 - Issue of EUR 240,000 Equity Linked Notes due 2026 - GEM | XS2629947081 | 18/Jul/2023 | Listed | 17/Jul/2026 |
| MORGAN STANLEY B.V. | Series 24398 - Issue of USD 225,000 Equity Linked Notes due 2026 - GEM | XS2629947321 | 22/Mar/2024 | Listed | 17/Jul/2026 |
| MORGAN STANLEY B.V. | Series 24399 - Issue of USD 224,000 Equity Linked Notes due 2028 - GEM | XS2629947594 | 22/Mar/2024 | Listed | 17/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 24400 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | GB00BQRRN060 | 17/Jul/2023 | Listed | 19/Jul/2027 |
| MORGAN STANLEY B.V. | Series 24415 - Issue of USD 140,000 Equity Linked Notes due 2025 - GEM | XS2629981775 | 22/Mar/2024 | Listed | 21/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24420 - Issue of USD 650,000 Equity Linked Notes due 2026 - GEM | XS2629982666 | 22/Mar/2024 | Listed | 20/Jul/2026 |
| MORGAN STANLEY B.V. | Series 24421 - Issue of EUR 10,000,000 Equity Linked Notes due 2028 - GEM | XS2629983045 | 22/Mar/2024 | Listed | 02/Aug/2028 |
| MORGAN STANLEY B.V. | Series 24423 - Issue of EUR 500,000 Equity Linked Notes due 2028 - GEM | XS2629983391 | 22/Mar/2024 | Listed | 19/Jul/2028 |
| MORGAN STANLEY B.V. | Series 24427 - Issue of USD 490,000 Equity Linked Notes due 2025 - GEM | XS2629983557 | 22/Mar/2024 | Listed | 21/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24434 - Issue of USD 600,000 Equity Linked Notes due 2025 - GEM | XS2630004633 | 27/Jul/2023 | Listed | 28/Jan/2025 |
| MORGAN STANLEY B.V. | Series 24450 - Issue of USD 1,173,000 Equity Linked Notes due 2025 - GEM | XS2629916797 | 19/Jul/2023 | Listed | 16/Jan/2025 |
| MORGAN STANLEY B.V. | Series 24453 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2630019409 | 21/Jul/2023 | Listed | 21/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24458 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2630004393 | 22/Mar/2024 | Listed | 21/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24459 - Issue of EUR 250,000 Equity Linked Notes due 2026 - GEM | XS2630019821 | 22/Mar/2024 | Listed | 21/Jul/2026 |
| MORGAN STANLEY B.V. | Series 24464 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2630020837 | 22/Mar/2024 | Listed | 28/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24467 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2630021215 | 22/Mar/2024 | Listed | 22/Jan/2025 |
| MORGAN STANLEY B.V. | Series 24471 - Issue of EUR 250,000 Equity Linked Notes due 2025 - GEM | XS2630020167 | 22/Mar/2024 | Listed | 28/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24472 - Issue of EUR 250,000 Equity Linked Notes due 2025 - GEM | XS2630020084 | 22/Mar/2024 | Listed | 24/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24475 - Issue of USD 230,000 Equity Linked Notes due 2025 - GEM | XS2630032766 | 22/Mar/2024 | Listed | 24/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24485 - Issue of USD 300,000 Equity Linked Notes due 2028 - GEM | XS2630053762 | 26/Jul/2023 | Listed | 25/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 24489 - Issue of EUR 470,000 Equity Linked Notes due 2026 - GEM | XS2630054141 | 01/Aug/2023 | Listed | 27/Jul/2026 |
| MORGAN STANLEY B.V. | Series 24513 - Issue of USD 460,000 Equity Linked Notes due 2025 - GEM | XS2654827083 | 22/Mar/2024 | Listed | 11/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24517 - Issue of GBP 1,000,000 Equity Linked Notes due 2025 - GEM | XS2654834709 | 22/Mar/2024 | Listed | 28/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24519 - Issue of GBP 1,000,000 Equity Linked Notes due 2025 - GEM | XS2654834964 | 22/Mar/2024 | Listed | 28/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24525 - Issue of EUR 200,000 Equity Linked Notes due 2025 - GEM | XS2654838957 | 22/Mar/2024 | Listed | 27/Jan/2025 |
| MORGAN STANLEY B.V. | Series 24528 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2654839336 | 27/Jul/2023 | Listed | 28/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24531 - Issue of USD 1,020,000 Equity Linked Notes due 2025 - GEM | XS2654839682 | 22/Mar/2024 | Listed | 28/Jan/2025 |
| MORGAN STANLEY B.V. | Series 24532 - Issue of USD 1,663,000 Preference Share-Linked Notes due 2027 - GEM | XS2654839252 | 04/Aug/2023 | Listed | 03/Feb/2027 |
| MORGAN STANLEY B.V. | Series 24533 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2654839765 | 22/Mar/2024 | Listed | 28/Jan/2025 |
| MORGAN STANLEY B.V. | Series 24534 - Issue of USD 3,000,000 Equity Linked Notes due 2026 - GEM | XS2656582967 | 27/Jul/2023 | Listed | 24/Jul/2026 |
| MORGAN STANLEY B.V. | Series 24535 - Issue of USD 3,000,000 Equity Linked Notes due 2026 - GEM | XS2656587099 | 27/Jul/2023 | Listed | 24/Jul/2026 |
| MORGAN STANLEY B.V. | Series 24553 - GBP 1,938,000 Equity Linked Notes due 2029 - GEM | XS2654858120 | 18/Sep/2023 | Listed | 19/Sep/2029 |
| MORGAN STANLEY B.V. | Series 24558 - Issue of GBP 2,590,000 Preference Share Linked Notes due 2029 - GEM | XS2654858476 | 22/Mar/2024 | Listed | 30/Jul/2029 |
| MORGAN STANLEY B.V. | Series 24566 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2654871909 | 22/Mar/2024 | Listed | 31/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24570 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2654872030 | 01/Aug/2023 | Listed | 31/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24587 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2654893200 | 22/Mar/2024 | Listed | 02/Feb/2026 |
| MORGAN STANLEY B.V. | Series 24591 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2654899660 | 22/Mar/2024 | Listed | 04/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 24592 - Issue of USD 6,515,000 Equity Linked Notes due 2028 - GEM | XS2599495566 | 09/Aug/2023 | Listed | 09/Aug/2028 |
| MORGAN STANLEY B.V. | Series 24595 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2654899074 | 22/Mar/2024 | Listed | 04/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24596 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2654907786 | 22/Mar/2024 | Listed | 04/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24597 - Issue of USD 1,150,000 Equity Linked Notes due 2026 - GEM | XS2654913750 | 11/Aug/2023 | Listed | 10/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24606 - Issue of USD 320,000 Equity Linked Notes due 2025 - GEM | XS2654914212 | 04/Aug/2023 | Listed | 04/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24613 - EUR 1,894,000 Equity Linked Notes due 2028 - GEM | XS2654930689 | 22/Mar/2024 | Listed | 04/Aug/2028 |
| MORGAN STANLEY B.V. | Series 24615 - Issue of USD 3,000,000 Equity Linked Notes due 2030 - GEM | XS2654930333 | 22/Mar/2024 | Listed | 05/Aug/2030 |
| MORGAN STANLEY B.V. | Series 24617 - Issue of USD 617,000 Equity Linked Notes due 2025 - GEM | XS2654931141 | 22/Mar/2024 | Listed | 04/Feb/2025 |
| MORGAN STANLEY B.V. | Series 24621 - Issue of USD 1,327,000 Equity Linked Notes due 2025 - GEM | XS2654930846 | 04/Aug/2023 | Listed | 04/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24622 - GBP 1,494,000 Preference Share-Linked Notes due 2025 - GEM | XS2654946768 | 14/Aug/2023 | Listed | |
| MORGAN STANLEY B.V. | Series 24630 - GBP 18,000 Equity Linked Notes due 2029 - GEM | XS2654961643 | 14/Aug/2023 | Listed | 14/Aug/2029 |
| MORGAN STANLEY B.V. | Series 24636 - GBP 2,366,590 Preference Share-Linked Notes due 2029 - GEM | GB00BW6S0Y55 | 15/Aug/2023 | Listed | 15/Aug/2029 |
| MORGAN STANLEY B.V. | Series 24638 - Issue of USD 421,000 Equity Linked Notes due 2026 - GEM | XS2654962880 | 22/Mar/2024 | Listed | 10/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24645 - Issue of USD 350,000 Equity Linked Notes due 2025 - GEM | XS2654978704 | 22/Mar/2024 | Listed | 11/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24652 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2654979421 | 22/Mar/2024 | Listed | 10/Feb/2025 |
| MORGAN STANLEY B.V. | Series 24660 - GBP 1,005,000 Equity Linked Notes due 2029 - GEM | XS2654989149 | 07/Sep/2023 | Listed | 07/Sep/2029 |
| MORGAN STANLEY B.V. | Series 24661 - Issue of GBP 1,000,000 Equity Linked Notes due 2025 - GEM | XS2654989222 | 22/Mar/2024 | Listed | 11/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 24662 - Issue of USD 3,060,000 Equity Linked Notes due 2025 - GEM | XS2654989651 | 17/Aug/2023 | Listed | 07/Jul/2025 |
| MORGAN STANLEY B.V. | Series 24677 - USD 952,000 Preference Share-Linked Notes due 2029 - GEM | XS2654986715 | 21/Aug/2023 | Listed | 20/Aug/2029 |
| MORGAN STANLEY B.V. | Series 24693 - Issue of EUR 1,500,000 Equity Linked Notes due 2026 - GEM | XS2655012495 | 22/Mar/2024 | Listed | 14/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24695 - Issue of GBP 2,000,000 Preference Share-Linked Notes due 2029 - GEM | XS2654986988 | 21/Aug/2023 | Listed | 21/Aug/2029 |
| MORGAN STANLEY B.V. | Series 24700 - Issue of EUR 2,500,000 Equity Linked Notes due 2026 - GEM | XS2655018930 | 22/Mar/2024 | Listed | 25/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24709 - Issue of USD 399,000 Equity Linked Notes due 2025 - GEM | XS2655011844 | 22/Mar/2024 | Listed | 15/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24710 - Issue of GBP 220,000 Equity Linked Notes due 2025 - GEM | XS2654986558 | 22/Mar/2024 | Listed | 15/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24713 - Issue of USD 370,000 Equity Linked Notes due 2025 - GEM | XS2655007578 | 16/Aug/2023 | Listed | 11/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24717 - Issue of EUR 500,000 Equity Linked Notes due 2026 - GEM | XS2655034622 | 22/Mar/2024 | Listed | 17/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24727 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2655036676 | 22/Mar/2024 | Listed | 18/Feb/2025 |
| MORGAN STANLEY B.V. | Series 24735 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2655036916 | 16/Aug/2023 | Listed | 18/Feb/2025 |
| MORGAN STANLEY B.V. | Series 24739 - Issue of EUR 200,000 Equity Linked Notes due 2026 - GEM | XS2655042997 | 22/Mar/2024 | Listed | 24/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24741 - Issue of USD 542,000 Equity Linked Notes due 2026 - GEM | XS2654894869 | 22/Mar/2024 | Listed | 17/Feb/2026 |
| MORGAN STANLEY B.V. | Series 24745 - Issue of USD 340,000 Equity Linked Notes due 2026 - GEM | XS2655046394 | 22/Mar/2024 | Listed | 17/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24746 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2655046550 | 22/Mar/2024 | Listed | 17/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24752 - Issue of USD 10,000,000 Equity Linked Notes due 2026 - GEM | XS2666414433 | 14/Aug/2023 | Listed | 10/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24756 - Issue of USD 600,000 Equity Linked Notes due 2025 - GEM | XS2655057169 | 22/Mar/2024 | Listed | 18/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 24762 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2655058134 | 22/Mar/2024 | Listed | 19/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24764 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2655057912 | 22/Mar/2024 | Listed | 17/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24766 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2655058050 | 22/Mar/2024 | Listed | 17/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24767 - Issue of USD 248,000 Equity Linked Notes due 2026 - GEM | XS2655034978 | 22/Mar/2024 | Listed | 17/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24776 - GBP 3,485,000 Preference Share-Linked Notes due 2029 - GEM | XS2655056864 | 28/Aug/2023 | Listed | 28/Aug/2029 |
| MORGAN STANLEY B.V. | Series 24780 - Issue of EUR 1,365,000 Equity Linked Notes due 2025 - GEM | XS2655063647 | 14/Feb/2024 | Listed | 18/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24781 & New Subsequent Series - 23/01/2024, 17:35 - Issue of EUR 1,100,000 Equity Linked Notes due 2025 - GEM | XS2655063993 | 07/Dec/2023 | Listed | 18/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24785 - Issue of GBP 1,500,000 Equity Linked Notes due 2026 - GEM | XS2655071582 | 22/Mar/2024 | Listed | 25/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24788 - Issue of GBP 1,500,000 Equity Linked Notes due 2028 - GEM | XS2655071822 | 22/Mar/2024 | Listed | 25/Aug/2028 |
| MORGAN STANLEY B.V. | Series 24792 - Issue of USD 225,000 Equity Linked Notes due 2026 - GEM | XS2655071749 | 22/Mar/2024 | Listed | 18/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24796 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2655082514 | 22/Mar/2024 | Listed | 21/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24798 - EUR 862,000 Equity Linked Notes due 2025 - GEM | XS2655083082 | 22/Mar/2024 | Listed | 28/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24812 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2655100357 | 22/Mar/2024 | Listed | 22/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24816 - Issue of EUR 1,250,000 Equity Linked Notes due 2028 - GEM | XS2655110075 | 22/Mar/2024 | Listed | 23/Aug/2028 |
| MORGAN STANLEY B.V. | Series 24817 - USD 1,048,000 Fund Notes due 2029 - GEM | XS2629914743 | 01/Sep/2023 | Listed | 04/Sep/2029 |
| MORGAN STANLEY B.V. | Series 24825 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2655111552 | 22/Mar/2024 | Listed | 25/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24833 - Issue of USD 255,000 Equity Linked Notes due 2025 - GEM | XS2655111040 | 22/Mar/2024 | Listed | 02/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 24856 - Issue of USD 529,000 Equity Linked Notes due 2025 - GEM | XS2655059371 | 21/Aug/2023 | Listed | 18/Aug/2025 |
| MORGAN STANLEY B.V. | Series 24858 - 10,546,496 Equity Linked Notes due 2029 - GEM | GB00BW6S0X49 | 31/Aug/2023 | Listed | 04/Sep/2029 |
| MORGAN STANLEY B.V. | Series 24869 - USD 200,000 Equity Linked Notes due 2025 - GEM | XS2655136385 | 25/Aug/2023 | Listed | 25/Feb/2025 |
| MORGAN STANLEY B.V. | Series 24873 - Issue of EUR 950,000 Equity Linked Notes due 2028 - GEM | XS2655148471 | 22/Mar/2024 | Listed | 28/Aug/2028 |
| MORGAN STANLEY B.V. | Series 24878 - GBP 4,991,905 Preference Share-Linked Notes due 2029 - GEM | GB00BW6S0Q71 | 06/Sep/2023 | Listed | 06/Sep/2029 |
| MORGAN STANLEY B.V. | Series 24884 - Issue of USD 1,400,000 Equity Linked Notes due 2026 - GEM | XS2655149875 | 31/Aug/2023 | Listed | 01/Sep/2026 |
| MORGAN STANLEY B.V. | Series 24889 - GBP 13,692,000 Preference Share-Linked Notes due 2028 - GEM | XS2655035355 | 08/Sep/2023 | Listed | 30/Aug/2028 |
| MORGAN STANLEY B.V. | Series 24909 - Issue of USD 300,000 Equity Linked Notes due 2026 - GEM | XS2655169048 | 22/Mar/2024 | Listed | 31/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24911 - Issue of USD 405,000 Equity Linked Notes due 2025 - GEM | XS2655169550 | 22/Mar/2024 | Listed | 03/Mar/2025 |
| MORGAN STANLEY B.V. | Series 24912 - USD 658,000 Equity Linked Notes due 2029 - GEM | XS2655173586 | 05/Oct/2023 | Listed | 05/Oct/2029 |
| MORGAN STANLEY B.V. | Series 24913 - GBP 819,000 Equity Linked Notes due 2029 - GEM | XS2655173669 | 06/Oct/2023 | Listed | 05/Oct/2029 |
| MORGAN STANLEY B.V. | Series 24922 - GBP 2,500,000 Preference Share-Linked Notes due 2028 - GEM | XS2655184435 | 11/Sep/2023 | Listed | 08/Sep/2028 |
| MORGAN STANLEY B.V. | Series 24933 - Issue of USD 350,000 Equity Linked Notes due 2026 - GEM | XS2655196959 | 05/Sep/2023 | Listed | 31/Aug/2026 |
| MORGAN STANLEY B.V. | Series 24934 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2655197098 | 22/Mar/2024 | Listed | 09/Sep/2025 |
| MORGAN STANLEY B.V. | Series 24940 - Issue of GBP 650,000 Preference Share-Linked Notes due 2029 - GEM | XS2655197502 | 22/Sep/2023 | Listed | 24/Sep/2029 |
| MORGAN STANLEY B.V. | Series 24951 - Issue of EUR 910,000 Equity Linked Notes due 2026 - GEM | XS2655203326 | 22/Mar/2024 | Listed | 09/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 24952 - Issue of USD 4,558,000 Preference Share-Linked Notes due 2026 - GEM | XS2655211261 | 11/Sep/2023 | Listed | 13/Apr/2026 |
| MORGAN STANLEY B.V. | Series 24959 - Issue of USD 575,000 Equity Linked Notes due 2025 - GEM | XS2655212400 | 22/Mar/2024 | Listed | 02/Sep/2025 |
| MORGAN STANLEY B.V. | Series 24967 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2655212152 | 05/Sep/2023 | Listed | 04/Mar/2025 |
| MORGAN STANLEY B.V. | Series 24970 - Issue of AUD 390,000 Equity Linked Notes due 2026 - GEM | XS2655222623 | 22/Mar/2024 | Listed | 04/Sep/2026 |
| MORGAN STANLEY B.V. | Series 24991 - Issue of USD 4,149,000 Equity Linked Notes due 2025 - GEM | XS2655237571 | 13/Sep/2023 | Listed | 31/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25007 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2655228745 | 22/Mar/2024 | Listed | 11/Mar/2025 |
| MORGAN STANLEY B.V. | Series 25009 - Issue of USD 450,000 Equity Linked Notes due 2025 - GEM | XS2655251481 | 22/Mar/2024 | Listed | 07/Mar/2025 |
| MORGAN STANLEY B.V. | Series 25018 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2655251994 | 22/Mar/2024 | Listed | 07/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25028 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2655264542 | 22/Mar/2024 | Listed | 09/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25031 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2655269004 | 22/Mar/2024 | Listed | 14/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25033 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2655269269 | 22/Mar/2024 | Listed | 09/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25034 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2655269699 | 22/Mar/2024 | Listed | 09/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25036 - Issue of EUR 225,000 Equity Linked Notes due 2026 - GEM | XS2655269772 | 11/Sep/2023 | Listed | 09/Sep/2026 |
| MORGAN STANLEY B.V. | Series 25037 - Issue of EUR 300,000 Equity Linked Notes due 2025 - GEM | XS2655269855 | 22/Mar/2024 | Listed | 16/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25039 - Issue of USD 700,000 Equity Linked Notes due 2025 - GEM | XS2655269343 | 22/Mar/2024 | Listed | 09/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25045 - Issue of GBP 1,209,000 Equity Linked Notes due 2029 - GEM | XS2655292675 | 27/Oct/2023 | Listed | 29/Oct/2029 |
| MORGAN STANLEY B.V. | Series 25046 - USD 1,833,000 Equity Linked Notes due 2029 - GEM | XS2655292329 | 27/Oct/2023 | Listed | 29/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25051 - Issue of GBP 2,000,000 Preference Share-Linked Notes due 2029 - GEM | GB00BW6S0L27 | 21/Sep/2023 | Listed | 20/Sep/2029 |
| MORGAN STANLEY B.V. | Series 25059 - Issue of EUR 400,000 Equity Linked Notes due 2026 - GEM | XS2655310162 | 22/Mar/2024 | Listed | 14/Sep/2026 |
| MORGAN STANLEY B.V. | Series 25060 - Issue of GBP 1,000,000 Equity Linked Notes due 2025 - GEM | XS2655310246 | 22/Mar/2024 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25079 - Issue of USD 550,000 Equity Linked Notes due 2025 - GEM | XS2655311210 | 14/Sep/2023 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25080 - USD 245,000 Equity Linked Notes due 2025 - GEM | XS2655311301 | 14/Sep/2023 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25083 - Issue of EUR 6,700,000 Equity Linked Notes due 2025 - GEM | XS2655338338 | 22/Mar/2024 | Listed | 22/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25100 - USD 2,728,000 Equity Linked Notes due 2025 - GEM | XS2655354616 | 26/Sep/2023 | Listed | 07/Jul/2025 |
| MORGAN STANLEY B.V. | Series 25101 - Issue of USD 408,000 Fund Notes due 2025 - GEM | XS2655355340 | 22/Mar/2024 | Listed | 18/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25103 - Issue of USD 373,000 Equity Linked Notes due 2026 - GEM | XS2655355423 | 22/Mar/2024 | Listed | 22/Sep/2026 |
| MORGAN STANLEY B.V. | Series 25126 - Issue of EUR 575,000 Equity Linked Notes due 2025 - GEM | XS2682470922 | 22/Mar/2024 | Listed | 27/Mar/2025 |
| MORGAN STANLEY B.V. | Series 25128 - Issue of GBP 1,900,000 Preference Share-Linked Notes due 2028 - GEM | XS2682455535 | 28/Sep/2023 | Listed | 27/Sep/2028 |
| MORGAN STANLEY B.V. | Series 25143 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2682471813 | 21/Sep/2023 | Listed | 21/Sep/2026 |
| MORGAN STANLEY B.V. | Series 25166 - Issue of EUR 1,010,000 Equity Linked Notes due 2026 - GEM | XS2682502476 | 22/Mar/2024 | Listed | 22/Sep/2026 |
| MORGAN STANLEY B.V. | Series 25180 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2682515379 | 22/Mar/2024 | Listed | 02/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25185 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2682488114 | 25/Sep/2023 | Listed | 21/Sep/2026 |
| MORGAN STANLEY B.V. | Series 25186 - Issue of USD 285,000 Equity Linked Notes due 2026 - GEM | XS2682489435 | 25/Sep/2023 | Listed | 21/Sep/2026 |
| MORGAN STANLEY B.V. | Series 25187 - Issue of USD 6,385,000 Equity Linked Notes due 2025 - GEM | XS2682450494 | 25/Sep/2023 | Listed | 19/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25191 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682530766 | 22/Mar/2024 | Listed | 26/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25194 - Issue of CHF 500,000 Equity Linked Notes due 2026 - GEM | XS2682531731 | 22/Mar/2024 | Listed | 28/Sep/2026 |
| MORGAN STANLEY B.V. | Series 25199 - Issue of USD 1,263,000 Equity Linked Notes due 2025 - GEM | XS2682532036 | 22/Mar/2024 | Listed | 25/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25209 - Issue of USD 350,000 Equity Linked Notes due 2025 - GEM | XS2682544981 | 22/Mar/2024 | Listed | 27/Mar/2025 |
| MORGAN STANLEY B.V. | Series 25214 - Issue of USD 800,000 Equity Linked Notes due 2025 - GEM | XS2682546259 | 22/Mar/2024 | Listed | 29/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25217 - Issue of USD 550,000 Equity Linked Notes due 2025 - GEM | XS2682545954 | 22/Mar/2024 | Listed | 29/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25219 - Issue of USD 765,000 Notes linked to a Basket of Shares due October 2025 - GEM | XS2682545871 | 05/Dec/2023 | Listed | 06/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25239 - Issue of USD 360,000 Equity Linked Notes due 2025 - GEM | XS2682564070 | 02/Oct/2023 | Listed | 29/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25245 - Issue of EUR 850,000 Equity Linked Notes - GEM | XS2682578450 | 22/Mar/2024 | Listed | 06/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25249 - Issue of USD 1,225,000 Equity Linked Notes due 2026 - GEM | XS2682471227 | 22/Mar/2024 | Listed | 01/Oct/2026 |
| MORGAN STANLEY B.V. | Series 25252 - GBP 461,000 Equity Linked Notes due 2026 - GEM | XS2682578880 | 06/Nov/2023 | Listed | 04/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25253 - Issue of USD 557,000 Equity Linked Notes due 2026 - GEM | XS2682578963 | 07/Nov/2023 | Listed | 04/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25254 - Issue of EUR 1,000,000 Equity Linked Notes due 2026 - GEM | XS2682589572 | 02/Oct/2023 | Listed | 02/Oct/2026 |
| MORGAN STANLEY B.V. | Series 25259 - Issue of USD 605,000 Equity Linked Notes due 2026 - GEM | XS2682545442 | 28/Sep/2023 | Listed | 28/Sep/2026 |
| MORGAN STANLEY B.V. | Series 25262 - Issue of USD 4,485,000 Equity Linked Notes due 2025 - GEM | XS2682531574 | 02/Oct/2023 | Listed | 26/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25266 - Issue of USD 477,000 Equity Linked Notes due 2025 - GEM | XS2682579268 | 03/Oct/2023 | Listed | 29/Sep/2025 |
| MORGAN STANLEY B.V. | Series 25273 - Issue of CHF 400,000 Equity Linked Notes due 2025 - GEM | XS2682591719 | 22/Mar/2024 | Listed | 01/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25279 - EUR 1,234,000 Equity Linked Notes due 2025 - GEM | XS2682604983 | 22/Mar/2024 | Listed | 02/Apr/2025 |
| MORGAN STANLEY B.V. | Series 25290 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2682606095 | 22/Mar/2024 | Listed | 05/Oct/2026 |
| MORGAN STANLEY B.V. | Series 25292 - Issue of EUR 100,000 Equity Linked Notes due 2025 - GEM | XS2682606764 | 22/Mar/2024 | Listed | 02/Apr/2025 |
| MORGAN STANLEY B.V. | Series 25308 - Issue of GBP 370,000 Equity Linked Notes - GEM | XS2682606848 | 22/Mar/2024 | Listed | 12/Apr/2027 |
| MORGAN STANLEY B.V. | Series 25312 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2682620088 | 22/Mar/2024 | Listed | 21/Apr/2025 |
| MORGAN STANLEY B.V. | Series 25314 - Issue of USD 2,000,000 Equity Linked Notes due 2025 - GEM | XS2682620161 | 28/Dec/2023 | Listed | 06/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25316 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2682620328 | 22/Mar/2024 | Listed | 06/Jan/2025 |
| MORGAN STANLEY B.V. | Series 25326 - Issue of GBP 811,000 Equity Linked Notes due 2029 - GEM | XS2682619312 | 07/Nov/2023 | Listed | 06/Nov/2029 |
| MORGAN STANLEY B.V. | Series 25328 - USD 1,002,000 Equity Linked Notes due 2029 - GEM | XS2682619239 | 08/Nov/2023 | Listed | 06/Nov/2029 |
| MORGAN STANLEY B.V. | Series 25356 - Issue of USD 1,050,000 Equity Linked Notes due 2025 - GEM | XS2682592360 | 09/Oct/2023 | Listed | 03/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25361 - Issue of GBP 18,574,316 Preference Share-Linked Notes due 2029 - GEM | GB00BW6S0G73 | 18/Oct/2023 | Listed | 20/Apr/2029 |
| MORGAN STANLEY B.V. | Series 25393 - Issue of USD 2,755,000 Equity Linked Notes due 2025 - GEM | XS2682679050 | 22/Mar/2024 | Listed | 11/Apr/2025 |
| MORGAN STANLEY B.V. | Series 25403 - Issue of EUR 350,000 Equity Linked Notes due 2025 - GEM | XS2682693127 | 22/Mar/2024 | Listed | 20/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25410 - Issue of EUR 200,000 Equity Linked Notes due 2025 - GEM | XS2682701599 | 22/Mar/2024 | Listed | 13/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25425 - Issue of USD 1,100,000 Equity Linked Notes due 2027 - GEM | GB00BQRRMF43 | 23/Oct/2023 | Listed | 18/Oct/2027 |
| MORGAN STANLEY B.V. | Series 25437 - Issue of USD 315,000 Equity Linked Notes due 2026 - GEM | XS2682720037 | 22/Mar/2024 | Listed | 19/Oct/2026 |
| MORGAN STANLEY B.V. | Series 25442 - Issue of USD 550,000 Equity Linked Notes due 2025 - GEM | XS2682734095 | 22/Mar/2024 | Listed | 25/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25447 - Issue of USD 1,300,000 Equity Linked Notes due 2028 - GEM | XS2682734335 | 22/Mar/2024 | Listed | 18/Oct/2028 |
| MORGAN STANLEY B.V. | Series 25452 - USD 945,000 Equity Linked Notes due 2029 - GEM | XS2682749523 | 08/Dec/2023 | Listed | 10/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25458 - Issue of USD 13,563,000 Preference Share-Linked Notes due 2028 - GEM | XS2682749952 | 30/Oct/2023 | Listed | 27/Apr/2028 |
| MORGAN STANLEY B.V. | Series 25463 - Issue of USD 550,000 Equity Linked Notes due 2025 - GEM | XS2682751008 | 22/Mar/2024 | Listed | 22/Apr/2025 |
| MORGAN STANLEY B.V. | Series 25464 - Issue of USD 1,647,000 Equity Linked Notes due 2025 - GEM | XS2682750885 | 22/Mar/2024 | Listed | 22/Apr/2025 |
| MORGAN STANLEY B.V. | Series 25468 - Issue of USD 500,000 Equity Linked Notes due 2028 - GEM | GB00BQRRMC12 | 27/Oct/2023 | Listed | 20/Oct/2028 |
| MORGAN STANLEY B.V. | Series 25473 - Issue of GBP 1,887,000 Preference Share-Linked Notes due 2029 - GEM | XS2682764910 | 27/Oct/2023 | Listed | 29/Oct/2029 |
| MORGAN STANLEY B.V. | Series 25474 - Issue of USD 518,000 Fund Notes due 2029 - GEM | XS2655304355 | 30/Oct/2023 | Listed | 29/Oct/2029 |
| MORGAN STANLEY B.V. | Series 25476 - Issue of GBP 717,000 Preference Share-Linked Notes due 2025 - GEM | XS2682765057 | 30/Oct/2023 | Listed | 15/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25484 - Issue of USD 1,520,000 Equity Linked Notes due 2027 - GEM | XS2682766378 | 22/Mar/2024 | Listed | 27/Apr/2027 |
| MORGAN STANLEY B.V. | Series 25487 - Issue of USD 4,440,000 Equity Linked Notes due 2025 - GEM | XS2682704262 | 20/Oct/2023 | Listed | 17/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25497 - Issue of USD 860,000 Equity Linked Notes due 2028 - GEM | XS2682784603 | 15/Nov/2023 | Listed | 14/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25498 - Issue of NOK 2,200,000 Equity Linked Notes due 2025 - GEM | XS2682784868 | 22/Mar/2024 | Listed | 24/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25508 - Issue of AUD 560,000 Equity Linked Notes due 2026 - GEM | XS2682785162 | 22/Mar/2024 | Listed | 26/Oct/2026 |
| MORGAN STANLEY B.V. | Series 25521 - Issue of USD 700,000 Equity Linked Notes due 2025 - GEM | XS2682795120 | 22/Mar/2024 | Listed | 28/Apr/2025 |
| MORGAN STANLEY B.V. | Series 25531 - Issue of USD 1,131,000 Equity Linked Notes due 2025 - GEM | XS2682802199 | 22/Mar/2024 | Listed | 28/Apr/2025 |
| MORGAN STANLEY B.V. | Series 25536 - Issue of EUR 1,050,000 Equity Linked Notes due 2026 - GEM | XS2682802355 | 22/Mar/2024 | Listed | 02/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25538 - Issue of USD 1,825,000 Equity Linked Notes due 2026 - GEM | XS2682802439 | 22/Mar/2024 | Listed | 02/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25541 - Issue of CHF 300,000 Equity Linked Notes due 2025 - GEM | XS2682803320 | 22/Mar/2024 | Listed | 29/Apr/2025 |
| MORGAN STANLEY B.V. | Series 25547 - Issue of EUR 500,000 Preference Share-Linked Notes due 2026 - GEM | XS2682719377 | 06/Nov/2023 | Listed | 03/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25549 - Issue of GBP 300,000 Equity Linked Notes due 2028 - GEM | XS2682811182 | 20/Nov/2023 | Listed | 17/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25551 - Issue of GBP 700,000 Preference Share-Linked Notes due 2026 - GEM | XS2682783209 | 08/Nov/2023 | Listed | 03/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25567 - Issue of USD 7,000,000 Equity Linked Notes due 2028 - GEM | XS2682813121 | 22/Mar/2024 | Listed | 03/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25572 - Issue of EUR 1,380,000 Equity Linked Notes due 2026 - GEM | XS2682715896 | 02/Nov/2023 | Listed | 02/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25578 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682919209 | 17/Nov/2023 | Listed | 17/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25583 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2682818351 | 22/Mar/2024 | Listed | 30/Apr/2025 |
| MORGAN STANLEY B.V. | Series 25585 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2682818781 | 22/Mar/2024 | Listed | 03/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25586 - Issue of GBP 300,000 Equity Linked Notes due 2026 - GEM | XS2682818864 | 22/Mar/2024 | Listed | 03/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25590 - Issue of GBP 3,389,907.00 Preference Share-Linked Notes due 2029 - GEM | GB00BW6RZY70 | 07/Nov/2023 | Listed | 07/Nov/2029 |
| MORGAN STANLEY B.V. | Series 25591 - Issue of GBP 304,000 Equity Linked Notes due 2029 - GEM | XS2682825489 | 29/Nov/2023 | Listed | 30/Nov/2029 |
| MORGAN STANLEY B.V. | Series 25600 - Issue of USD 5,984,000 Equity Linked Notes due 2025 - GEM | XS2682827857 | 07/Nov/2023 | Listed | 01/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25602 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682827931 | 08/Nov/2023 | Listed | 07/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25604 - Issue of USD 866,000 Preference Share-Linked Notes due 2028 - GEM | XS2682828319 | 08/Nov/2023 | Listed | 08/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25613 - Issue of USD 3,205,000 Equity Linked Notes due 2025 - GEM | XS2682833749 | 22/Mar/2024 | Listed | 03/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25618 - Issue of GBP 1,037,000 Equity Linked Notes due 2029 - GEM | XS2682833822 | 06/Dec/2023 | Listed | 06/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25619 - Issue of USD 1,249,000 Equity Linked Notes due 2029 - GEM | XS2682834044 | 07/Dec/2023 | Listed | 06/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25620 - GBP 2,493,697 Preference Share-Linked Notes due 2027 - GEM | GB00BW6RZX63 | 09/Nov/2023 | Listed | 08/Nov/2027 |
| MORGAN STANLEY B.V. | Series 25622 - Issue of USD 600,000 Equity Linked Notes due 2026 - GEM | XS2682819086 | 31/Oct/2023 | Listed | 02/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25624 - Issue of USD 10,590,000 Equity Linked Notes due 2025 - GEM | XS2682802785 | 06/Nov/2023 | Listed | 31/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25626 - Issue of USD 5,095,000 Equity Linked Notes due 2025 - GEM | XS2682811695 | 06/Nov/2023 | Listed | 31/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25627 - Issue of EUR 1,100,000 Equity Linked Notes due 2025 - GEM | XS2682818948 | 06/Nov/2023 | Listed | 02/May/2025 |
| MORGAN STANLEY B.V. | Series 25633 - Issue of USD 1,918,000 Equity Linked Notes due 2025 - GEM | XS2682839860 | 22/Mar/2024 | Listed | 18/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25634 - Issue of GBP 3,732,153.00 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RZW56 | 15/Nov/2023 | Listed | 11/Nov/2030 |
| MORGAN STANLEY B.V. | Series 25635 - Issue of USD 3,075,000 Equity Linked Notes due 2025 - GEM | XS2682839514 | 22/Mar/2024 | Listed | 03/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25647 - Issue of USD 405,000 Equity Linked Notes due 2025 - GEM | XS2682847293 | 22/Mar/2024 | Listed | 06/May/2025 |
| MORGAN STANLEY B.V. | Series 25649 - Issue of USD 1,000,000 Notes linked to the common stock of Microsoft Corporation - GEM | XS2682847459 | 22/Mar/2024 | Listed | 03/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25658 - Issue of USD 350,000 Equity Linked Notes due 2028 - GEM | XS2682840793 | 22/Mar/2024 | Listed | 03/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25663 - Issue of GBP 775,000 Preference Share-Linked Notes due 2029 - GEM | XS2682851642 | 04/Dec/2023 | Listed | 03/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25668 - Issue of GBP 775,000 Preference Share-Linked Notes due 2028 - GEM | XS2682852020 | 14/Dec/2023 | Listed | 14/Dec/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25669 - Issue of GBP 825,000 Preference Share-Linked Notes due 2029 - GEM | XS2682851725 | 08/Dec/2023 | Listed | 10/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25677 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2682855718 | 22/Mar/2024 | Listed | 07/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25678 - Issue of GBP 2,500,000 Equity Linked Notes due 2028 - GEM | XS2682839357 | 14/Nov/2023 | Listed | 14/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25679 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682859207 | 22/Mar/2024 | Listed | 07/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25681 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2682859033 | 22/Mar/2024 | Listed | 01/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25685 - Issue of EUR 1,900,000 Equity Linked Notes due 2026 - GEM | XS2682860395 | 22/Mar/2024 | Listed | 17/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25687 - Issue of EUR 420,000 Equity Linked Notes due 2026 - GEM | XS2682860718 | 22/Mar/2024 | Listed | 09/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25688 - Issue of EUR 240,000 Equity Linked Notes due 2026 - GEM | XS2682860809 | 22/Mar/2024 | Listed | 09/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25689 - Issue of EUR 220,000 Equity Linked Notes due 2026 - GEM | XS2682861013 | 22/Mar/2024 | Listed | 09/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25690 - Issue of USD 1,600,000 Equity Linked Notes due 2029 - GEM | XS2682860478 | 15/Nov/2023 | Listed | 15/Nov/2029 |
| MORGAN STANLEY B.V. | Series 25691 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2682867218 | 22/Mar/2024 | Listed | 09/May/2025 |
| MORGAN STANLEY B.V. | Series 25692 - GBP 3,313,000 Preference Share-Linked Notes due 2029 - GEM | XS2682867051 | 17/Nov/2023 | Listed | 16/Nov/2029 |
| MORGAN STANLEY B.V. | Series 25694 - Issue of CHF 500,000 Equity Linked Notes due 2025 - GEM | XS2682867994 | 22/Mar/2024 | Listed | 10/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25696 - EUR 439,000 Equity Linked Notes due 2026 - GEM | XS2682873026 | 22/Mar/2024 | Listed | 11/May/2026 |
| MORGAN STANLEY B.V. | Series 25697 - Issue of USD 840,000 Equity Linked Notes due 2029 - GEM | GB00BQRRM872 | 20/Nov/2023 | Listed | 13/Nov/2029 |
| MORGAN STANLEY B.V. | Series 25699 - Issue of EUR 580,000 Equity Linked Notes due 2025 - GEM | XS2682872994 | 16/Nov/2023 | Listed | 18/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25700 - Issue of USD 5,000,000 Equity Linked Notes due 2025 - GEM | XS2682873299 | 22/Mar/2024 | Listed | 09/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25701 - Issue of USD 1,550,000 Preference Share-Linked Notes due 2028 - GEM | XS2682861104 | 17/Nov/2023 | Listed | 09/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25702 - Issue of USD 1,000,000 Preference Share-Linked Notes due 2028 - GEM | XS2682861286 | 20/Nov/2023 | Listed | 09/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25704 - Issue of GBP 2,200,000 Notes linked to a Basket of Indices due December 2029 - GEM | XS2682852376 | 27/Dec/2023 | Listed | 27/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25707 - GBP 10,747,000.00 Preference Share-Linked Notes due 2028 - GEM | XS2682801381 | 17/Nov/2023 | Listed | 20/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25715 - Issue of EUR 2,000,000 Equity Linked Notes due 2028 - GEM | XS2682878173 | 20/Nov/2023 | Listed | 17/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25719 - GBP 8,697,730 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RZR04 | 17/Nov/2023 | Listed | 18/Nov/2030 |
| MORGAN STANLEY B.V. | Series 25722 - Issue of CHF 1,840,000 Equity Linked Notes due 2025 - GEM | XS2682884148 | 22/Mar/2024 | Listed | 14/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25724 - Issue of Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2682884734 | 22/Mar/2024 | Listed | 13/May/2026 |
| MORGAN STANLEY B.V. | Series 25726 - Issue of USD 800,000 Equity Linked Notes due 2026 - GEM | XS2682885038 | 21/Nov/2023 | Listed | 23/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25727 - EUR 1,500,000 Equity Linked Notes due 2025 - GEM | XS2682885111 | 22/Nov/2023 | Listed | 13/May/2025 |
| MORGAN STANLEY B.V. | Series 25728 - Issue of CHF 385,000 Equity Linked Notes due 2026 - GEM | XS2682885202 | 20/Nov/2023 | Listed | 24/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25730 - Issue of USD 3,123,000 Preference Share-Linked Notes due 2029 - GEM | XS2682884494 | 22/Nov/2023 | Listed | 26/Nov/2029 |
| MORGAN STANLEY B.V. | Series 25732 - Issue of Issue of USD 750,000 Equity Linked Notes due 2025 - GEM | XS2682886275 | 22/Mar/2024 | Listed | 13/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25738 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2682892679 | 20/Nov/2023 | Listed | 14/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25744 - Issue of GBP 2,120,000 Equity Linked Notes due 2024 - GEM | XS2817415867 | 17/May/2024 | Listed | 17/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25745 - Issue of Issue of JPY 41,370,000 Equity Linked Notes due November 2028 - GEM | XS2682487736 | 22/Mar/2024 | Listed | 14/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25748 - Issue of USD 2,000,000 Notes linked to the SPDR Gold Shares due 2025 - GEM | XS2682893131 | 23/Nov/2023 | Listed | 17/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25750 - Issue of USD 1,200,000 Equity Linked Notes due 2025 - GEM | XS2682893487 | 24/Nov/2023 | Listed | 14/May/2025 |
| MORGAN STANLEY B.V. | Series 25752 - USD 200,000 Equity Linked Notes due 2025 - GEM | XS2682852889 | 13/Nov/2023 | Listed | 07/May/2025 |
| MORGAN STANLEY B.V. | Series 25753 - Issue of USD 2,405,000 Equity Linked Notes due 2025 - GEM | XS2682867564 | 14/Nov/2023 | Listed | 07/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25755 - EUR 1,100,000 Equity Linked Notes due 2026 - GEM | XS2682900019 | 16/Nov/2023 | Listed | 23/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25756 - Issue of USD 738,000 Equity Linked Notes due 2028 - GEM | XS2682906057 | 16/Nov/2023 | Listed | 15/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25757 - Issue of USD 1,237,000 Fund Notes due 2029 - GEM | XS2682744219 | 06/Dec/2023 | Listed | 04/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25759 - USD 248,000 Equity Linked Notes due 2029 - GEM | XS2682905919 | 28/Dec/2023 | Listed | 27/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25765 - Issue of EUR 700,000 Equity Linked Notes due 2032 - GEM | XS2682784785 | 23/Nov/2023 | Listed | 22/Nov/2032 |
| MORGAN STANLEY B.V. | Series 25766 - GBP 2,402,400 Notes linked to a Basket of Indices due September 2026 - GEM | GB00BW6S0567 | 27/Nov/2023 | Listed | 23/Sep/2026 |
| MORGAN STANLEY B.V. | Series 25767 - Issue of USD 955,000 Equity Linked Notes due 2026 - GEM | XS2682917500 | 17/Nov/2023 | Listed | 17/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25768 - Issue of GBP 500,000 Equity Linked Notes due 2026 - GEM | XS2682917682 | 20/Nov/2023 | Listed | 16/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25769 - Issue of USD 500,000 Equity Linked Notes due 2024 - GEM | XS2682917849 | 17/Nov/2023 | Listed | 18/Nov/2024 |
| MORGAN STANLEY B.V. | Series 25770 - Issue of USD 250,000 Equity Linked Notes due 2028 - GEM | XS2682917419 | 17/Nov/2023 | Listed | 16/Nov/2028 |
| MORGAN STANLEY B.V. | Series 25771 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682917922 | 17/Nov/2023 | Listed | 18/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25777 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682919118 | 20/Nov/2023 | Listed | 17/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25779 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682919548 | 17/Nov/2023 | Listed | 17/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25780 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682919464 | 28/Nov/2023 | Listed | 23/May/2025 |
| MORGAN STANLEY B.V. | Series 25781 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682919977 | 20/Nov/2023 | Listed | 17/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25784 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682920124 | 17/Nov/2023 | Listed | 17/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25785 - USD 4,940,000 Notes linked to the S&P 500® Index due May 2025 - GEM | XS2682919894 | 01/Dec/2023 | Listed | 23/May/2025 |
| MORGAN STANLEY B.V. | Series 25786 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2682920470 | 17/Nov/2023 | Listed | 23/May/2025 |
| MORGAN STANLEY B.V. | Series 25787 - Issue of EUR 3,000,000 Equity Linked Notes due 2024 - GEM | XS2682925511 | 23/Nov/2023 | Listed | 18/Nov/2024 |
| MORGAN STANLEY B.V. | Series 25790 - Issue of USD 400,000 Equity Linked Notes due 2024 - GEM | XS2682929349 | 28/Nov/2023 | Listed | 05/Dec/2024 |
| MORGAN STANLEY B.V. | Series 25792 - EUR 500,000 Equity Linked Notes due 2026 - GEM | XS2682929422 | 20/Nov/2023 | Listed | 24/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25795 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682930271 | 20/Nov/2023 | Listed | 18/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25797 - EUR 395,000 Equity Linked Notes due 2025 - GEM | XS2682930438 | 20/Nov/2023 | Listed | 17/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25799 - Issue of GBP 1,000,000 Preference Share-Linked Notes due 2026 - GEM | XS2682936120 | 29/Nov/2023 | Listed | 30/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25800 - Issue of USD 500,000 Equity Linked Notes due 2028 - GEM | XS2682972356 | 23/Nov/2023 | Listed | 22/Mar/2028 |
| MORGAN STANLEY B.V. | Series 25803 - USD 640,000 Equity Linked Notes due 2026 - GEM | XS2682936716 | 27/Nov/2023 | Listed | 30/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25808 - Issue of 475 Certificates linked to the STOXX® Europe 600 Index due November 2025 - GEM | XS2682950204 | 22/Nov/2023 | Listed | 14/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25809 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2682941989 | 23/Nov/2023 | Listed | 21/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25810 - Issue of USD 400,000 Equity Linked Notes due 2026 - GEM | XS2682950469 | 21/Nov/2023 | Listed | 23/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25812 - Issue of EUR 750,000 Equity Linked Notes due 2025 - GEM | XS2682949701 | 23/Nov/2023 | Listed | 21/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25813 - EUR 1,930,000 Equity Linked Notes due 2025 - GEM | XS2682949966 | 23/Nov/2023 | Listed | 21/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25820 - CHF 330,000 Equity Linked Notes due 29 November 2024 - GEM | XS2682951194 | 28/Nov/2023 | Listed | 29/Nov/2024 |
| MORGAN STANLEY B.V. | Series 25823 - EUR 3,297,800 Notes linked to the MSCI World Index due November 2024 - GEM | XS2682900100 | 05/Dec/2023 | Listed | 27/Nov/2024 |
| MORGAN STANLEY B.V. | Series 25824 - EUR 1,621,500 Notes linked to the MSCI World Index due May 2025 - GEM | XS2682900282 | 05/Dec/2023 | Listed | 27/May/2025 |
| MORGAN STANLEY B.V. | Series 25825 - EUR 5,984,200 Notes linked to the MSCI World Index due November 2025 - GEM | XS2682900365 | 05/Dec/2023 | Listed | 28/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25826 - Issue of USD 423,000 Equity Linked Notes due 2026 - GEM | XS2682973248 | 28/Nov/2023 | Listed | 25/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25829 - Issue of EUR 250,000 Equity Linked Notes due 2024 - GEM | XS2682973750 | 29/Nov/2023 | Listed | 22/Nov/2024 |
| MORGAN STANLEY B.V. | Series 25836 - Issue of USD 515,000 Equity Linked Notes due 202 - GEM | XS2682985093 | 28/Nov/2023 | Listed | 24/Nov/2025 |
| MORGAN STANLEY B.V. | Series 25837 - Issue of USD 1,038,000 Preference Share-Linked Notes due 2026 - GEM | XS2682984872 | 01/Dec/2023 | Listed | 11/Aug/2026 |
| MORGAN STANLEY B.V. | Series 25842 - Issue of USD 1,650,000 Equity Linked Notes due 2025 - GEM | XS2682985507 | 28/Nov/2023 | Listed | 23/May/2025 |
| MORGAN STANLEY B.V. | Series 25853 - Issue of USD 500,000 Equity Linked Notes due 2024 - GEM | XS2682998666 | 04/Dec/2023 | Listed | 27/Nov/2024 |
| MORGAN STANLEY B.V. | Series 25855 - Issue of GBP 220,000 Preference Share-Linked Notes due 2026 - GEM | XS2682860122 | 05/Dec/2023 | Listed | 07/Dec/2026 |
| MORGAN STANLEY B.V. | Series 25859 - Issue of USD 290,000 Equity Linked Notes due 2026 - GEM | XS2722286049 | 05/Dec/2023 | Listed | 07/Dec/2026 |
| MORGAN STANLEY B.V. | Series 25860 - Issue of GBP 275,000 Equity Linked Notes due 2025 - GEM | XS2722285827 | 28/Nov/2023 | Listed | 01/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25865 - CHF 2,348,000 Equity Linked Notes due 2025 - GEM | XS2722285405 | 06/Dec/2023 | Listed | 05/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25867 - USD 300,000 Equity Linked Notes due 2026 - GEM | XS2722287013 | 06/Dec/2023 | Listed | 30/Nov/2026 |
| MORGAN STANLEY B.V. | Series 25877 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2722300303 | 30/Nov/2023 | Listed | 01/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25878 - Issue of USD 2,500,000 Equity Linked Notes due 2025 - GEM | XS2722300642 | 30/Nov/2023 | Listed | 29/May/2025 |
| MORGAN STANLEY B.V. | Series 25880 - Issue of USD 3,000,000 Equity Linked Notes due 2025 - GEM | XS2722300568 | 29/Nov/2023 | Listed | 29/May/2025 |
| MORGAN STANLEY B.V. | Series 25883 - USD 490,000 Equity Linked Notes due 2029 - GEM | XS2722303315 | 21/Dec/2023 | Listed | 21/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25885 - EUR 954,000 Equity Linked Notes due 2025 - GEM | XS2722305526 | 30/Nov/2023 | Listed | 29/May/2025 |
| MORGAN STANLEY B.V. | Series 25889 - Issue of USD 1,150,000 Equity Linked Notes due 2025 - GEM | XS2722306417 | 01/Dec/2023 | Listed | 02/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25890 - Issue of USD 750,000 Equity Linked Notes due 2025 - GEM | XS2722306508 | 30/Nov/2023 | Listed | 02/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25891 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2722306680 | 29/Nov/2023 | Listed | 02/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25894 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2722307142 | 07/Dec/2023 | Listed | 09/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25895 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2722306920 | 07/Dec/2023 | Listed | 02/Jun/2025 |
| MORGAN STANLEY B.V. | Series 25896 - Issue of USD 720,000 Equity Linked Notes due 2025 - GEM | XS2722307225 | 29/Nov/2023 | Listed | 02/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25898 - Issue of EUR 350,000 Equity Linked Notes due 2025 - GEM | XS2722309510 | 05/Dec/2023 | Listed | 02/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25902 - Issue of USD 6,024,000 Equity Linked Notes due 2026 - GEM | XS2682984443 | 04/Dec/2023 | Listed | 02/Dec/2026 |
| MORGAN STANLEY B.V. | Series 25903 - Issue of USD 5,700,000 Notes linked to the EURO STOXX 50® Index due December 2028 - GEM | XS2722320590 | 11/Dec/2023 | Listed | 08/Dec/2028 |
| MORGAN STANLEY B.V. | Series 25907 - Issue of EUR 400,000 Equity Linked Notes due 2025 - GEM | XS2722322455 | 15/Dec/2023 | Listed | 15/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25908 - Issue of EUR 1,000,000 Equity Linked Notes due 2024 - GEM | XS2722322612 | 01/Dec/2023 | Listed | 02/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25910 - Issue of USD 3,000,000 Preference Share-Linked Notes due 2028 - GEM | XS2722323263 | 11/Dec/2023 | Listed | 01/Dec/2028 |
| MORGAN STANLEY B.V. | Series 25913 - CHF 575,000 Notes linked to the MSCI World Index due December 2024 - GEM | XS2722322703 | 05/Dec/2023 | Listed | 02/Dec/2024 |
| MORGAN STANLEY B.V. | Series 25914 - Issue of USD 2,341,000 Equity Linked Notes due 2025 - GEM | XS2722323180 | 12/Dec/2023 | Listed | 31/Oct/2025 |
| MORGAN STANLEY B.V. | Series 25916 - Issue of GBP 850,000 Preference Share-Linked Notes due 2028 - GEM | XS2722336323 | 11/Dec/2023 | Listed | 11/Dec/2028 |
| MORGAN STANLEY B.V. | Series 25918 - Issue of USD 1,150,000 Equity Linked Notes due 2025 - GEM | XS2722336919 | 12/Dec/2023 | Listed | 05/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25919 - Issue of EUR 500,000 Callable Notes linked to a Basket of Shares due 2024 - GEM | XS2722337131 | 05/Dec/2023 | Listed | 04/Dec/2024 |
| MORGAN STANLEY B.V. | Series 25920 - Issue of USD 450,000 Equity Linked Notes due 2025 - GEM | XS2722336679 | 04/Dec/2023 | Listed | 05/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25922 - Issue of USD 205,000 Equity Linked Notes due 2024 - GEM | XS2722337560 | 12/Dec/2023 | Listed | 12/Dec/2024 |
| MORGAN STANLEY B.V. | Series 25923 - Issue of USD 274,000 Equity Linked Notes due 2026 - GEM | XS2722337644 | 05/Dec/2023 | Listed | 04/Dec/2026 |
| MORGAN STANLEY B.V. | Series 25925 - Issue of GBP 703,000 Notes linked to a Basket of Indices due December 2029 - GEM | XS2722337214 | 21/Dec/2023 | Listed | 21/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25925 - Issue of USD 856,000 Equity Linked Notes due 2029 - GEM | XS2722337305 | 21/Dec/2023 | Listed | 21/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25928 - Issue of USD 220,000 Equity Linked Notes due 2024 - GEM | XS2722338022 | 05/Dec/2023 | Listed | 05/Dec/2024 |
| MORGAN STANLEY B.V. | Series 25929 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2722352957 | 06/Dec/2023 | Listed | 05/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25931 - Issue of GBP 9,611,000 Preference Share-Linked Notes due 2028 - GEM | XS2722352445 | 13/Dec/2023 | Listed | 12/Dec/2028 |
| MORGAN STANLEY B.V. | Series 25941 - Issue of GBP 500,000 Notes linked to the MSCI World Index due December 2024 - GEM | XS2722361867 | 07/Dec/2023 | Listed | 06/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25943 - Issue of GBP 440,000 Equity Linked Notes due 2029 - GEM | XS2682972604 | 15/Dec/2023 | Listed | 14/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25944 - Issue of USD 270,000 Equity Linked Notes due 2029 - GEM | XS2682800656 | 15/Dec/2023 | Listed | 13/Dec/2039 |
| MORGAN STANLEY B.V. | Series 25945 - USD 1,400,000 Equity Linked Notes due 2024 - GEM | XS2722351041 | 07/Dec/2023 | Listed | 06/Dec/2024 |
| MORGAN STANLEY B.V. | Series 25949 - Issue of USD 200,000 Equity Linked Notes due 2024 - GEM | XS2722367807 | 07/Dec/2023 | Listed | 06/Dec/2024 |
| MORGAN STANLEY B.V. | Series 25951 - Issue of GBP 600,000 Equity Linked Notes due 2029 - GEM | XS2682885467 | 14/Dec/2023 | Listed | 14/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25952 - Issue of EUR 500,000 Preference Share-Linked Notes due 2026 - GEM | XS2722378242 | 14/Dec/2023 | Listed | 15/Jun/2026 |
| MORGAN STANLEY B.V. | Series 25953 - EUR 450,000 Notes linked to the MSCI World Index due December 2024 - GEM | XS2722379307 | 07/Dec/2023 | Listed | 09/Dec/2024 |
| MORGAN STANLEY B.V. | Series 25954 - Issue of EUR 1,130,000 Equity Linked Notes due 2028 - GEM | XS2722379133 | 18/Dec/2023 | Listed | 21/Dec/2028 |
| MORGAN STANLEY B.V. | Series 25959 - Issue of EUR 1,000,000 Equity Linked Notes due 2024 - GEM | XS2722379489 | 15/Dec/2023 | Listed | 23/Dec/2024 |
| MORGAN STANLEY B.V. | Series 25960 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2722379729 | 11/Dec/2023 | Listed | 06/Jun/2025 |
| MORGAN STANLEY B.V. | Series 25962 - Issue of USD 500,000 Equity Linked Notes due 2028 - GEM | XS2722379216 | 15/Dec/2023 | Listed | 21/Dec/2028 |
| MORGAN STANLEY B.V. | Series 25963 - Issue of USD 268,000 Equity Linked Notes due 2029 - GEM | XS2722380065 | 18/Dec/2023 | Listed | 14/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25964 - Issue of USD 350,000 Equity Linked Notes due 2025 - GEM | XS2722383838 | 13/Dec/2023 | Listed | 09/Jun/2025 |
| MORGAN STANLEY B.V. | Series 25965 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2722384307 | 08/Dec/2023 | Listed | 08/Dec/2025 |
| MORGAN STANLEY B.V. | Series 25967 - Issue of EUR 250,000 Equity Linked Notes due 2028 - GEM | XS2722389793 | 11/Dec/2023 | Listed | 08/Dec/2028 |
| MORGAN STANLEY B.V. | Series 25968 - Issue of USD 5,000,000 Callable Notes linked to a Basket of Indices due 2029 - GEM | XS2722388472 | 11/Dec/2023 | Listed | 17/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25969 - Issue of USD 515,000 Equity Linked Notes due 2025 - GEM | XS2722354144 | 06/Dec/2023 | Listed | 05/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 25971 - Issue of USD 350,000 Equity Linked Notes due 2025 - GEM | XS2722390536 | 12/Dec/2023 | Listed | 09/Jun/2025 |
| MORGAN STANLEY B.V. | Series 25974 - Issue of GBP 500,000 Equity Linked Notes due 2027 - GEM | XS2722390965 | 21/Dec/2023 | Listed | 15/Dec/2027 |
| MORGAN STANLEY B.V. | Series 25975 - Issue of GBP 525,000 Preference Share-Linked Notes due 2029 - GEM | XS2722390700 | 09/Jan/2024 | Listed | 08/Jan/2029 |
| MORGAN STANLEY B.V. | Series 25976 - Issue of GBP 1,425,000 Preference Share-Linked Notes due 2029 - GEM | XS2722390296 | 19/Dec/2023 | Listed | 18/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25977 - Issue of GBP 460,000 Preference Share-Linked Notes due 2029 - GEM | XS2722390379 | 18/Dec/2023 | Listed | 17/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25978 - Issue of GBP 1,443,000 Preference Share-Linked Notes due 2029 - GEM | XS2722390882 | 18/Dec/2023 | Listed | 17/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25980 - Issue of GBP 7,359,000 Preference Share-Linked Notes due 2028 - GEM | XS2722396145 | 15/Dec/2023 | Listed | 14/Dec/2028 |
| MORGAN STANLEY B.V. | Series 25991 - GBP 9003000 Preference Share-Linked Notes due 2029 - GEM | XS2682867309 | 19/Dec/2023 | Listed | 19/Dec/2029 |
| MORGAN STANLEY B.V. | Series 25992 - Issue of EUR 1,000,000 Equity Linked Notes due 2028 - GEM | XS2722414732 | 13/Dec/2023 | Listed | 12/Dec/2028 |
| MORGAN STANLEY B.V. | Series 25993 - Issue of USD 2,100,000 Notes linked to the MSCI World Index due December 2024 - GEM | XS2722414815 | 14/Dec/2023 | Listed | 12/Dec/2024 |
| MORGAN STANLEY B.V. | Series 25994 - Issue of EUR 585,000 Equity Linked Notes due 2025 - GEM | XS2722415119 | 13/Dec/2023 | Listed | 12/Jun/2025 |
| MORGAN STANLEY B.V. | Series 25995 - Issue of EUR 565,000 Equity Linked Notes due 2025 - GEM | XS2722415036 | 13/Dec/2023 | Listed | 12/Jun/2025 |
| MORGAN STANLEY B.V. | Series 25996 - USD 750,000 Notes linked to the shares of the SPDR® Gold Shares ETF due December 2025 - GEM | XS2722415200 | 14/Dec/2023 | Listed | 12/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26004 - USD 735,000 Equity Linked Notes due 2025 - GEM | XS2722415465 | 14/Dec/2023 | Listed | 16/Jun/2025 |
| MORGAN STANLEY B.V. | Series 26005 - Issue of CHF 450,000 Equity Linked Notes due 2025 - GEM | XS2722427981 | 15/Dec/2023 | Listed | 06/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26007 - Issue of USD 361,000 Equity Linked Notes due 2026 - GEM | XS2722428369 | 15/Dec/2023 | Listed | 14/Dec/2026 |
| MORGAN STANLEY B.V. | Series 26008 - Issue of USD 3,024,000 Preference Share-Linked Notes due 2028 - GEM | XS2722428443 | 20/Dec/2023 | Listed | 19/Dec/2028 |
| MORGAN STANLEY B.V. | Series 26009 - USD 5,000,000 Equity Linked Notes due 2024 - GEM | XS2722428526 | 13/Dec/2023 | Listed | 30/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26012 - Issue of CHF 400,000 Equity Linked Notes due 2024 - GEM | XS2722439218 | 18/Dec/2023 | Listed | 16/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26018 - GBP 7,100,000 Preference Share-Linked Notes due 2028 - GEM | XS2722435570 | 27/Dec/2023 | Listed | 22/Dec/2028 |
| MORGAN STANLEY B.V. | Series 26031 - Issue of GBP 1,000,000 Preference Share-Linked Notes due 2026 - GEM | XS2722306763 | 27/Dec/2023 | Listed | 15/Dec/2026 |
| MORGAN STANLEY B.V. | Series 26033 - Issue of USD 1,672,000 Equity Linked Notes due 2026 - GEM | XS2682937011 | 14/Dec/2023 | Listed | 14/Dec/2026 |
| MORGAN STANLEY B.V. | Series 26037 - Issue of EUR 500,000 Notes linked to a Basket of Shares due December 2025 - GEM | XS2722454522 | 19/Dec/2023 | Listed | 15/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26039 - Issue of CHF 900,000 Equity Linked Notes due 2025 - GEM | XS2722454795 | 19/Dec/2023 | Listed | 15/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26040 - USD 500,000 Equity Linked Notes due 2024 - GEM | XS2722454951 | 19/Dec/2023 | Listed | 16/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26043 - Issue of EUR 500,000 Callable Notes linked to a Basket of Shares due 2024 - GEM | XS2722464596 | 19/Dec/2023 | Listed | 18/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26051 - USD 500,000 Notes linked to the MSCI World Index due December 2024 - GEM | XS2722465569 | 21/Dec/2023 | Listed | 18/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26052 - Issue of USD 460,000 Equity Linked Notes due 2025 - GEM | XS2722466021 | 18/Dec/2023 | Listed | 18/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26053 - Issue of USD 1,000,000 Equity Linked Notes due 2024 - GEM | XS2722466294 | 19/Dec/2023 | Listed | 18/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26054 - EUR 2,530,000 Equity Linked Notes due 2026 - GEM | XS2722477739 | 20/Dec/2023 | Listed | 29/Dec/2026 |
| MORGAN STANLEY B.V. | Series 26055 - Issue of EUR 1,605,000 Equity Linked Notes due 2024 - GEM | XS2722477903 | 20/Dec/2023 | Listed | 19/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26056 - GBP 17,926,000 Preference Share-Linked Notes due 2029 - GEM | XS2682868026 | 29/Dec/2023 | Listed | 28/Dec/2029 |
| MORGAN STANLEY B.V. | Series 26057 - Issue of USD 700,000 Equity Linked Notes due 2028 - GEM | XS2722478034 | 28/Dec/2023 | Listed | 27/Dec/2028 |
| MORGAN STANLEY B.V. | Series 26058 - USD 1,370,000 Equity Linked Notes due 2025 - GEM | XS2722478208 | 20/Dec/2023 | Listed | 29/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26060 - EUR 1,100,000 Equity Linked Notes due 2024 - GEM | XS2722478547 | 21/Dec/2023 | Listed | 19/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26064 - USD 4,325,000 Callable Notes linked to a Basket of Indices due 2025 - GEM | XS2722489239 | 20/Dec/2023 | Listed | 22/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26066 - Issue of EUR 590,000 Equity Linked Notes due 2025 - GEM | XS2722489403 | 02/Jan/2024 | Listed | 30/Jun/2025 |
| MORGAN STANLEY B.V. | Series 26067 - Issue of USD 700,000 Equity Linked Notes due 2025 - GEM | XS2722488934 | 29/Dec/2023 | Listed | 30/Jun/2025 |
| MORGAN STANLEY B.V. | Series 26068 - GBP 500,000 Preference Share-Linked Notes due 2028 - GEM | XS2722489668 | 29/Dec/2023 | Listed | 29/Dec/2028 |
| MORGAN STANLEY B.V. | Series 26070 - GBP 500,000 Preference Share-Linked Notes due 2028 - GEM | XS2722489825 | 29/Dec/2023 | Listed | 29/Dec/2028 |
| MORGAN STANLEY B.V. | Series 26074 - GBP 500,000 Preference Share-Linked Notes due 2028 - GEM | XS2722490674 | 29/Dec/2023 | Listed | 29/Dec/2028 |
| MORGAN STANLEY B.V. | Series 26075 - Issue of EUR 500,000 Callable Notes linked to a Basket of Indices due 2025 - GEM | XS2722489155 | 20/Dec/2023 | Listed | 22/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26076 - GBP 300,000 Preference Share-Linked Notes due 2029 - GEM | XS2722490757 | 02/Jan/2024 | Listed | 04/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26077 - Issue of USD 550,000 Equity Linked Notes due 2033 - GEM | XS2722490914 | 20/Dec/2023 | Listed | 20/Dec/2033 |
| MORGAN STANLEY B.V. | Series 26084 - Issue of EUR 250,000 Equity Linked Notes due 2025 - GEM | XS2722501389 | 21/Dec/2023 | Listed | 23/Jun/2025 |
| MORGAN STANLEY B.V. | Series 26089 - Issue of USD 400,000 Equity Linked Notes due 2024 - GEM | XS2722501975 | 21/Dec/2023 | Listed | 23/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26091 - Issue of USD 400,000 Equity Linked Notes due 2027 - GEM | XS2722502197 | 21/Dec/2023 | Listed | 22/Jun/2027 |
| MORGAN STANLEY B.V. | Series 26095 - Issue of USD 1,000,000 Equity Linked Notes due 2024 - GEM | XS2722502783 | 21/Dec/2023 | Listed | 23/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26096 - Issue of USD 335,000 Equity Linked Notes due 2025 - GEM | XS2722502866 | 27/Dec/2023 | Listed | 24/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26098 - Issue of EUR 600,000 Equity Linked Notes due 2029 - GEM | XS2722509283 | 22/Dec/2023 | Listed | 03/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26102 - Issue of EUR 200,000 Equity Linked Notes due 2026 - GEM | XS2722511693 | 03/Jan/2024 | Listed | 22/Dec/2026 |
| MORGAN STANLEY B.V. | Series 26105 - Issue of EUR 2,300,000 Equity Linked Notes due 2026 - GEM | XS2722511420 | 05/Jan/2024 | Listed | 05/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26106 - GBP 5,035,000 Preference Share-Linked Notes due 2028 - GEM | XS2722401325 | 03/Jan/2024 | Listed | 22/Dec/2028 |
| MORGAN STANLEY B.V. | Series 26109 - Issue of USD 300,000 Equity Linked Notes due 2026 - GEM | XS2722513392 | 22/Dec/2023 | Listed | 22/Dec/2026 |
| MORGAN STANLEY B.V. | Series 26110 - Issue of USD 5,385,000 Equity Linked Notes due 2025 - GEM | XS2722378911 | 19/Dec/2023 | Listed | 12/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26111 - Issue of EUR 200,000 Equity Linked Notes due 2026 - GEM | XS2722513475 | 03/Jan/2024 | Listed | 05/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26112 - GBP 5,000,000 Preference Share-Linked Notes due 2030 - GEM | XS2722454449 | 03/Jan/2024 | Listed | 03/Jan/2030 |
| MORGAN STANLEY B.V. | Series 26113 - Issue of USD 450,000 Equity Linked Notes due 2030 - GEM | XS2722465999 | 03/Jan/2024 | Listed | 03/Jan/2030 |
| MORGAN STANLEY B.V. | Series 26114 - Issue of EUR 550,000 Notes linked to the MSCI World Index due December 2024 - GEM | XS2722514366 | 27/Dec/2023 | Listed | 23/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26115 - Issue of USD 2,000,000 Notes linked to the Solactive Europe 50 Rolling 10x TRF AR Index due December 2038 - GEM | XS2722513632 | 08/Jan/2024 | Listed | 27/Dec/2038 |
| MORGAN STANLEY B.V. | Series 26117 - EUR 916,000 Callable Notes linked to a Basket of Indices due 2026 - GEM | XS2722514010 | 28/Dec/2023 | Listed | 24/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26118 - EUR 645,000 Notes linked to the MSCI World Index due December 2024 - GEM | XS2722514101 | 28/Dec/2023 | Listed | 23/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26119 - Issue of EUR 2,187,000 Callable Notes linked to a Basket of Indices due 2026 - GEM | XS2722513988 | 28/Dec/2023 | Listed | 26/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26121 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2722514440 | 02/Jan/2024 | Listed | 30/Dec/2026 |
| MORGAN STANLEY B.V. | Series 26122 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2722514796 | 03/Jan/2024 | Listed | 30/Dec/2026 |
| MORGAN STANLEY B.V. | Series 26126 - USD 200,000 Equity Linked Notes due 2025 - GEM | XS2722479602 | 21/Dec/2023 | Listed | 19/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26134 - Issue of EUR 744,000 Callable Notes linked to a Basket of Shares due 2025 - GEM | XS2722522971 | 02/Jan/2024 | Listed | 26/Jun/2025 |
| MORGAN STANLEY B.V. | Series 26137 - Issue of USD 210,000 Equity Linked Notes due 2027 - GEM | XS2722535015 | 02/Jan/2024 | Listed | 28/Dec/2027 |
| MORGAN STANLEY B.V. | Series 26139 - Issue of EUR 1,290,000 Equity Linked Notes due 2025 - GEM | XS2722534802 | 05/Jan/2024 | Listed | 31/Oct/2025 |
| MORGAN STANLEY B.V. | Series 26140 - Issue of USD 1,850,000 Equity Linked Notes due 2029 - GEM | XS2722535361 | 05/Jan/2024 | Listed | 05/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26142 - CHF 569,000 Equity linked Notes due December 2024 - GEM | XS2722535528 | 28/Dec/2023 | Listed | 27/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26143 - Issue of USD 210,000 Equity Linked Notes due 2025 - GEM | XS2722535791 | 29/Dec/2023 | Listed | 27/Jun/2025 |
| MORGAN STANLEY B.V. | Series 26146 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2722544868 | 29/Dec/2023 | Listed | 30/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26150 - Issue of GBP 1,197,000 Preference Share-Linked Notes due 2030 - GEM | XS2722544942 | 16/Jan/2024 | Listed | 15/Jan/2030 |
| MORGAN STANLEY B.V. | Series 26151 - Issue of USD 1,000,000 Callable Notes linked to a Basket of Indices due 2025 - GEM | XS2722545592 | 04/Jan/2024 | Listed | 07/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26152 - Issue of USD 1,050,000 Equity Linked Notes due 2025 - GEM | XS2722545758 | 28/Dec/2023 | Listed | 27/Jun/2025 |
| MORGAN STANLEY B.V. | Series 26153 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2722545675 | 02/Jan/2024 | Listed | 27/Jun/2025 |
| MORGAN STANLEY B.V. | Series 26157 - Issue of USD 1,946,000 Notes linked to the EURO STOXX 50® Index due December 2024 (the "Notes" or the "Securities") - GEM | XS2722569774 | 12/Jan/2024 | Listed | 30/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26158 - Issue of EUR 1,427,000 Notes linked to the EURO STOXX 50® Index due December 2024 - GEM | XS2722569857 | 18/Jan/2024 | Listed | 30/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26161 - Issue of USD 300,000 Equity Linked Notes due 2026 - GEM | XS2722573966 | 05/Jan/2024 | Listed | 06/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26165 - Issue of EUR 750,000 Equity Linked Notes due 2030 - GEM | XS2722576472 | 05/Jan/2024 | Listed | 07/Jan/2030 |
| MORGAN STANLEY B.V. | Series 26166 - EUR 750,000 Equity Linked Notes due 2029 - GEM | XS2722576555 | 05/Jan/2024 | Listed | 05/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26167 - Issue of USD 1,800,000 Equity Linked Notes due 2026 - GEM | XS2722576639 | 08/Jan/2024 | Listed | 06/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26169 - Issue of USD 490,000 Equity Linked Notes due 2027 - GEM | XS2722579575 | 08/Jan/2024 | Listed | 06/Jan/2027 |
| MORGAN STANLEY B.V. | Series 26171 - Issue of USD 820,000 Equity Linked Notes due 2026 - GEM | XS2722441891 | 04/Jan/2024 | Listed | 02/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26174 - Issue of EUR 1,000,000 Equity Linked Notes due 2026 - GEM | XS2722586869 | 10/Jan/2024 | Listed | 09/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26176 - Issue of EUR 1,000,000 Equity Linked Notes due 2026 - GEM | XS2722586943 | 10/Jan/2024 | Listed | 09/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26178 - Issue of GBP 722,000 Equity Linked Notes due 2029 - GEM | XS2722592321 | 30/Jan/2024 | Listed | 30/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26179 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2722570277 | 08/Jan/2024 | Listed | 10/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26180 - Issue of USD 2,975,000 Equity Linked Notes due 2026 - GEM | XS2722553851 | 08/Jan/2024 | Listed | 05/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26182 - Issue of EUR 1,000,000 Equity Linked Notes due 2026 - GEM | XS2722593055 | 10/Jan/2024 | Listed | 12/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26183 - Issue of USD 600,000 Equity Linked Notes due 2026 - GEM | XS2722593303 | 11/Jan/2024 | Listed | 13/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26186 - Issue of EUR 1,000,000 EURO STOXX 50® Index Linked Notes due 2029 - GEM | XS2722566168 | 22/Jan/2024 | Listed | 18/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26188 - Issue of EUR 700,000 Equity Linked Notes due 2028 - GEM | XS2722609232 | 18/Jan/2024 | Listed | 18/Jan/2028 |
| MORGAN STANLEY B.V. | Series 26189 - Issue of USD 10,000,000 Notes linked to a Basket of Indices due January 2034 - GEM | XS2722609158 | 11/Jan/2024 | Listed | 11/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26193 - Issue of USD 500,000 Notes linked to the EURO STOXX 50® Index due January 2025 (the "Notes" or the "Securities") - GEM | XS2722610081 | 17/Jan/2024 | Listed | 13/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26196 - USD 850,000 Equity Linked Notes due 2026 - GEM | XS2722610164 | 12/Jan/2024 | Listed | 13/Jul/2026 |
| MORGAN STANLEY B.V. | Series 26197 - Issue of USD 260,000 Equity Linked Notes due 2026 - GEM | XS2722610248 | 12/Jan/2024 | Listed | 12/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26199 - Issue of EUR 750,000 Equity Linked Notes due 2027 - GEM | XS2722625436 | 15/Jan/2024 | Listed | 12/Jan/2027 |
| MORGAN STANLEY B.V. | Series 26201 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2722625782 | 23/Jan/2024 | Listed | 20/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26202 - Issue of USD 5,000,000 Equity Linked Notes due 2027 - GEM | XS2722579732 | 10/Jan/2024 | Listed | 08/Jan/2027 |
| MORGAN STANLEY B.V. | Series 26206 - EUR 1,918,000 Equity Linked Notes due 2027 - GEM | XS2722641045 | 24/Jan/2024 | Listed | 22/Jan/2027 |
| MORGAN STANLEY B.V. | Series 26211 - Issue of USD 300,000 Equity Linked Notes due 2028 - GEM | XS2722642282 | 23/Jan/2024 | Listed | 18/Jan/2028 |
| MORGAN STANLEY B.V. | Series 26213 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2722642365 | 17/Jan/2024 | Listed | 15/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26214 - Issue of EUR 200,000 Equity Linked Notes due 2025 - GEM | XS2722651358 | 17/Jan/2024 | Listed | 16/Jul/2025 |
| MORGAN STANLEY B.V. | Series 26216 - Issue of USD 8,838,000 Equity Linked Notes due 2026 - GEM | XS2722576712 | 15/Jan/2024 | Listed | 09/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26217 - Issue of USD 3,000,000 Equity Linked Notes due 2027 - GEM | XS2722593642 | 15/Jan/2024 | Listed | 11/Jan/2027 |
| MORGAN STANLEY B.V. | Series 26220 - EUR 1,000,000 Equity Linked Notes due 2031 - GEM | XS2722666547 | 18/Jan/2024 | Listed | 24/Jan/2031 |
| MORGAN STANLEY B.V. | Series 26221 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2722667198 | 26/Jan/2024 | Listed | 28/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26222 - Issue of EUR 1,200,000 Equity Linked Notes due 2027 - GEM | XS2722666976 | 17/Jan/2024 | Listed | 18/Jan/2027 |
| MORGAN STANLEY B.V. | Series 26223 - EUR 800,000 Equity Linked Notes due 2029 - GEM | XS2722667271 | 17/Jan/2024 | Listed | 23/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26224 - GBP 711,000 Equity Linked Notes due 2030 - GEM | XS2722666620 | 26/Feb/2024 | Listed | 22/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26225 - Issue of USD 855,000 Equity Linked Notes due 2030 - GEM | XS2722666893 | 27/Feb/2024 | Listed | 25/Feb/2030 |
| MORGAN STANLEY B.V. | Series 26226 - EUR 300,000 Equity Linked Notes due 2029 - GEM | XS2722667354 | 17/Jan/2024 | Listed | 23/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26228 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2722667511 | 17/Jan/2024 | Listed | 16/Apr/2025 |
| MORGAN STANLEY B.V. | Series 26230 - Issue of USD 300,000 Notes linked to the EURO STOXX 50® Index due January 2026 - GEM | XS2722667867 | 24/Jan/2024 | Listed | 16/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26231 - Issue of USD 3,000,000 Equity Linked Notes due 2029 - GEM | XS2722668089 | 23/Jan/2024 | Listed | 22/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26236 - Issue of EUR 360,000 Equity Linked Notes due 2025 - GEM | XS2722687386 | 26/Jan/2024 | Listed | 24/Jul/2025 |
| MORGAN STANLEY B.V. | Series 26241 - EUR 2,000,000 Equity Linked Notes due 2025 - GEM | XS2722688350 | 18/Jan/2024 | Listed | 17/Jul/2025 |
| MORGAN STANLEY B.V. | Series 26243 - Issue of CHF 1,220,000 Equity Linked Notes due 2026 - GEM | XS2722688194 | 17/Jan/2024 | Listed | 20/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26244 - Issue of USD 400,000 Equity Linked Notes due 2026 - GEM | XS2722688947 | 22/Jan/2024 | Listed | 21/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26247 - Issue of USD 550,000 Notes linked to the MSCI World Index due January 2025 (the "Notes" or the "Securities" - GEM | XS2722689598 | 22/Jan/2024 | Listed | 17/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26248 - Issue of USD 1,000,000 Preference Share-Linked Notes due 2026 - GEM | XS2722689838 | 26/Jan/2024 | Listed | 27/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26249 - GBP 4,515,000 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RZ921 | 25/Jan/2024 | Listed | 25/Jan/2030 |
| MORGAN STANLEY B.V. | Series 26251 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2722705626 | 26/Jan/2024 | Listed | 28/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26252 - Issue of EUR 10,000,000 Equity Linked Notes due 2029 - GEM | XS2722673832 | 23/Jan/2024 | Listed | 22/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26253 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2722706277 | 19/Jan/2024 | Listed | 21/Apr/2025 |
| MORGAN STANLEY B.V. | Series 26254 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2722706194 | 22/Jan/2024 | Listed | 18/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26255 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2722706517 | 22/Jan/2024 | Listed | 21/Apr/2025 |
| MORGAN STANLEY B.V. | Series 26256 - Issue of USD 2,100,000 Equity Linked Notes due 2029 - GEM | XS2722706434 | 07/Feb/2024 | Listed | 07/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26260 - Issue of EUR 900,000 Notes linked to the MSCI World Index due January 2025 - GEM | XS2722707085 | 23/Jan/2024 | Listed | 20/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26262 - Issue of GBP 10,783,000 Preference Share-Linked Notes due 2029 - GEM | XS2722707168 | 29/Jan/2024 | Listed | 26/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26263 - Issue of EUR 1,500,000 Notes linked to the EURO STOXX 50® Index due January 2027 - GEM | XS2722689242 | 29/Jan/2024 | Listed | 19/Jan/2027 |
| MORGAN STANLEY B.V. | Series 26266 - Issue of EUR 430,000 Equity Linked Notes due 2027 - GEM | XS2722724841 | 19/Jan/2024 | Listed | 19/Jan/2027 |
| MORGAN STANLEY B.V. | Series 26268 - Issue of EUR 850,000 Equity Linked Notes due 2025 - GEM | XS2722724684 | 29/Jan/2024 | Listed | 27/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26269 - Issue of EUR 1,100,000 Equity Linked Notes due 2025 - GEM | XS2722724767 | 01/Feb/2024 | Listed | 27/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26270 - Issue of EUR 850,000 Equity Linked Notes due 2025 - GEM | XS2722724924 | 29/Jan/2024 | Listed | 29/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26271 - Issue of EUR 750,000 Equity Linked Notes due 2025 - GEM | XS2722725061 | 29/Jan/2024 | Listed | 28/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26281 - Issue of USD 4,700,000 Notes linked to the EURO STOXX 50® Index due January 2025 - GEM | XS2722730228 | 23/Jan/2024 | Listed | 22/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26282 - Issue of GBP 500,000 Equity Linked Notes due 2030 - GEM | XS2722730491 | 31/Jan/2024 | Listed | 31/Jan/2030 |
| MORGAN STANLEY B.V. | Series 26283 - Issue of GBP 809,000 Equity Linked Notes due 2030 - GEM | XS2722730145 | 21/Feb/2024 | Listed | 21/Feb/2030 |
| MORGAN STANLEY B.V. | Series 26284 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2722750762 | 24/Jan/2024 | Listed | 06/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26285 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2722750929 | 30/Jan/2024 | Listed | 30/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26287 - Issue of USD 375,000 Equity Linked Notes due 2025 - GEM | XS2722751141 | 31/Jan/2024 | Listed | 30/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26289 - Issue of EUR 1,400,000 Equity Linked Notes due 2026 - GEM | XS2722751653 | 24/Jan/2024 | Listed | 23/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26291 - Issue of EUR 500,000 Equity Linked Notes due 2027 - GEM | XS2722751810 | 23/Jan/2024 | Listed | 02/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26292 - Issue of CHF 750,000 Notes linked to the EURO STOXX 50® Index due January 2025 - GEM | XS2722751901 | 29/Jan/2024 | Listed | 23/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26296 - GBP 6,650,000 Preference Share-Linked Notes due 2029 - GEM | XS2722587081 | 31/Jan/2024 | Listed | 24/Jan/2029 |
| MORGAN STANLEY B.V. | Series 26297 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2722771412 | 26/Jan/2024 | Listed | 07/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26298 - Issue of EUR 920,000 Equity Linked Notes due 2025 - GEM | XS2722771339 | 25/Jan/2024 | Listed | 27/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26300 - Issue of USD 2,000,000 Equity Linked Notes due 2025 - GEM | XS2722772063 | 31/Jan/2024 | Listed | 03/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26304 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2722772733 | 25/Jan/2024 | Listed | 24/Jul/2026 |
| MORGAN STANLEY B.V. | Series 26314 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2722790479 | 26/Jan/2024 | Listed | 27/Jan/2027 |
| MORGAN STANLEY B.V. | Series 26316 - GBP 740,000 Preference Share-Linked Notes due 2029 - GEM | XS2722771768 | 01/Feb/2024 | Listed | 01/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26317 - Issue of USD 3,550,000 Equity Linked Notes due 2026 - GEM | XS2722725657 | 25/Jan/2024 | Listed | 26/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26324 - Issue of EUR 4,670,000 Equity Linked Notes due 2026 - GEM | XS2722790552 | 30/Jan/2024 | Listed | 26/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26326 - EUR 200,000 Equity Linked Notes due 2029 - GEM | XS2722791790 | 01/Feb/2024 | Listed | 01/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26328 - Issue of USD 2,000,000 Equity Linked Notes due 2026 - GEM | XS2722792178 | 26/Jan/2024 | Listed | 27/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26330 - Issue of EUR 645,000 Equity Linked Notes due 2026 - GEM | XS2722791956 | 29/Jan/2024 | Listed | 27/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26331 - Issue of EUR 455,000 Equity Linked Notes due 2025 - GEM | XS2722792251 | 26/Jan/2024 | Listed | 25/Jul/2025 |
| MORGAN STANLEY B.V. | Series 26332 - Issue of CHF 555,000 Equity Linked Notes due 2026 - GEM | XS2722792335 | 29/Jan/2024 | Listed | 26/Jan/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26333 - EUR 400,000 Equity Linked Notes due 2025 - GEM | XS2722792418 | 26/Jan/2024 | Listed | 25/Jul/2025 |
| MORGAN STANLEY B.V. | Series 26334 - Issue of GBP 208,000 Equity Linked Notes due 2030 - GEM | XS2722792848 | 01/Feb/2024 | Listed | 04/Feb/2030 |
| MORGAN STANLEY B.V. | Series 26337 - Issue of USD 276,000 Equity Linked Notes due 2029 - GEM | XS2722791527 | 16/Feb/2024 | Listed | 15/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26338 - Issue of GBP 1,170,000 Equity Linked Notes due 2026 - GEM | XS2722792509 | 26/Jan/2024 | Listed | 26/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26344 - Issue of GBP 500,000 Equity Linked Notes due 2027 - GEM | XS2722793143 | 05/Feb/2024 | Listed | 02/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26345 - Issue of USD 500,000 Notes linked to a Basket of Indices due January 2025 - GEM | XS2722793226 | 29/Jan/2024 | Listed | 28/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26350 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2722809915 | 29/Jan/2024 | Listed | 28/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26356 - EUR 2,284,000 Notes linked to a Basket of Indices due July 2025 - GEM | XS2722810335 | 06/Feb/2024 | Listed | 28/Jul/2025 |
| MORGAN STANLEY B.V. | Series 26358 - Issue of EUR 500,000 Equity Linked Notes due 2027 - GEM | XS2722810921 | 05/Feb/2024 | Listed | 02/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26361 - EUR 964,000 Notes linked to a Basket of Indices due July 2025 - GEM | XS2722811655 | 02/Feb/2024 | Listed | 28/Jul/2025 |
| MORGAN STANLEY B.V. | Series 26362 - USD 1,540,000 Notes linked to the EURO STOXX 50® Index due January 2025 - GEM | XS2722811812 | 31/Jan/2024 | Listed | 27/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26364 - Issue of USD 5,580,000 Equity Linked Notes due 2026 - GEM | XS2722706350 | 29/Jan/2024 | Listed | 26/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26365 - Issue of USD 420,000 Equity Linked Notes due 2026 - GEM | XS2722793572 | 29/Jan/2024 | Listed | 27/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26370 - Issue of EUR 200,000 Notes linked to a Basket of Shares due January 2026 - GEM | XS2722826687 | 31/Jan/2024 | Listed | 29/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26371 - Issue of EUR 1,000,000 Notes linked to the EURO STOXX 50® Index due January 2026 - GEM | XS2722826257 | 09/Feb/2024 | Listed | 29/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26372 - Issue of USD 1,381,000 Equity Linked Notes due 2030 - GEM | XS2722750507 | 27/Feb/2024 | Listed | 27/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26373 - Issue of USD 800,000 Equity Linked Notes due 2025 - GEM | XS2722826505 | 29/Jan/2024 | Listed | 29/Apr/2025 |
| MORGAN STANLEY B.V. | Series 26376 - Issue of EUR 1,226,000 Equity Linked Notes due 2025 - GEM | XS2754503329 | 30/Jan/2024 | Listed | 30/Jul/2025 |
| MORGAN STANLEY B.V. | Series 26381 - EUR 18,232,000 Equity Linked Notes due 2030 - GEM | XS2754504210 | 11/Apr/2024 | Listed | 04/Apr/2030 |
| MORGAN STANLEY B.V. | Series 26382 - Issue of EUR 1,400,000 Equity Linked Notes due 2025 - GEM | XS2754503675 | 30/Jan/2024 | Listed | 28/Apr/2025 |
| MORGAN STANLEY B.V. | Series 26384 - EUR 1,200,000 Notes linked to the EURO STOXX 50® Index due February 2025 - GEM | XS2754504301 | 30/Jan/2024 | Listed | 06/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26386 - Issue of USD 1,750,000 Notes linked to the EURO STOXX 50® Index due January 2025 - GEM | XS2754504566 | 01/Feb/2024 | Listed | 30/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26388 - GBP 2,297,000 Preference Share-Linked Notes due 2029 - GEM | XS2754503162 | 07/Feb/2024 | Listed | 06/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26391 - Issue of EUR 1,050,000 Equity Linked Notes due 2025 - GEM | XS2754524598 | 09/Feb/2024 | Listed | 09/May/2025 |
| MORGAN STANLEY B.V. | Series 26392 - Issue of USD 860,000 Equity Linked Notes due 2025 - GEM | XS2754511777 | 02/Feb/2024 | Listed | 31/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26396 - Issue of USD 500,000 Equity Linked Notes due 2028 - GEM | XS2754525215 | 31/Jan/2024 | Listed | 31/Jan/2028 |
| MORGAN STANLEY B.V. | Series 26399 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2754525645 | 01/Feb/2024 | Listed | 31/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26405 - Issue of USD 604,000 Equity Linked Notes due 2027 - GEM | XS2754525728 | 31/Jan/2024 | Listed | 01/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26409 - USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2754540792 | 12/Feb/2024 | Listed | 10/Aug/2026 |
| MORGAN STANLEY B.V. | Series 26410 - EUR 540,000 Equity Linked Notes due 2025 - GEM | XS2754541501 | 02/Feb/2024 | Listed | 05/May/2025 |
| MORGAN STANLEY B.V. | Series 26411 - EUR 2,640,000 Equity Linked Notes due 2025 - GEM | XS2754541097 | 07/Feb/2024 | Listed | 05/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26413 - USD 385,000 Equity Linked Notes due 2030 - GEM | XS2722641128 | 09/Feb/2024 | Listed | 12/Feb/2030 |
| MORGAN STANLEY B.V. | Series 26414 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2754541683 | 01/Feb/2024 | Listed | 01/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26415 - Issue of CHF 1,350,000 Equity Linked Notes due 2025 - GEM | XS2754541840 | 02/Feb/2024 | Listed | 04/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26416 - Issue of AUD 374,000 Equity Linked Notes due 2029 - GEM | XS2754552532 | 02/Feb/2024 | Listed | 02/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26417 - Issue of EUR 3,582,000 Equity Linked Notes due 2025 - GEM | XS2754553779 | 09/Feb/2024 | Listed | 11/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26418 - Issue of USD 1,230,000 Equity Linked Notes due 2025 - GEM | XS2754553852 | 13/Feb/2024 | Listed | 13/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26419 - Issue of EUR 1,060,000 Notes linked to a Basket of Indices due November 2025 - GEM | XS2754553696 | 07/Feb/2024 | Listed | 03/Nov/2025 |
| MORGAN STANLEY B.V. | Series 26420 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2754554157 | 09/Feb/2024 | Listed | 05/May/2025 |
| MORGAN STANLEY B.V. | Series 26422 - Issue of 1,000 Certificates linked to the shares of Schlumberger NV due January 2025 - GEM | XS2754554074 | 05/Feb/2024 | Listed | 31/Jan/2025 |
| MORGAN STANLEY B.V. | Series 26423 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2754554231 | 09/Feb/2024 | Listed | 10/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26425 - Issue of USD 800,000 Preference Share-Linked Notes due 2025 - GEM | XS2754554587 | 12/Feb/2024 | Listed | 11/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26426 - USD 1,083,000 Preference Share-Linked Notes due 2027 - GEM | XS2754554744 | 09/Feb/2024 | Listed | 09/Aug/2027 |
| MORGAN STANLEY B.V. | Series 26429 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2722811572 | 29/Jan/2024 | Listed | 28/Jul/2025 |
| MORGAN STANLEY B.V. | Series 26431 - Issue of USD 1,300,000 Equity Linked Notes due 2025 - GEM | XS2754565781 | 13/Feb/2024 | Listed | 12/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26432 - USD 1,300,000 Equity Linked Notes due 2025 - GEM | XS2754566169 | 12/Feb/2024 | Listed | 12/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26437 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2754568298 | 06/Feb/2024 | Listed | 05/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26439 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2754568538 | 05/Feb/2024 | Listed | 05/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26447 - Issue of USD 1,500,000 Equity Linked Notes due 2026 - GEM | XS2754587835 | 07/Feb/2024 | Listed | 06/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26449 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2754587918 | 06/Feb/2024 | Listed | 06/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26450 - Issue of USD 1,500,000 Equity Linked Notes due 2026 - GEM | XS2754588130 | 07/Feb/2024 | Listed | 06/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26451 - Issue of EUR 2,942,000 Notes linked to the EURO STOXX 50® Index due February 2025 - GEM | XS2754587249 | 16/Feb/2024 | Listed | 16/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26452 - Issue of USD 1,400,000 Notes linked to the EURO STOXX 50® Index due February 2025 - GEM | XS2754588486 | 14/Feb/2024 | Listed | 06/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26453 - Issue of CHF 475,000 Notes linked to the EURO STOXX 50® Index due February 2025 - GEM | XS2754587322 | 20/Feb/2024 | Listed | 16/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26454 - Issue of USD 503,000 Equity Linked Notes due 2027 - GEM | XS2754588569 | 07/Feb/2024 | Listed | 06/Aug/2027 |
| MORGAN STANLEY B.V. | Series 26455 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2754588643 | 07/Feb/2024 | Listed | 06/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26458 - USD 11,330,000 Equity Linked Notes due 2026 - GEM | XS2722793499 | 05/Feb/2024 | Listed | 30/Jan/2026 |
| MORGAN STANLEY B.V. | Series 26459 - Issue of USD 585,000 Equity Linked Notes due 2026 - GEM | XS2754542145 | 05/Feb/2024 | Listed | 03/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26460 - CHF 1,203,000 Equity Linked Notes due 2026 - GEM | XS2754595002 | 08/Feb/2024 | Listed | 09/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26461 - EUR 700,000 Equity Linked Notes due 2027 - GEM | XS2754599178 | 15/Feb/2024 | Listed | 15/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26462 - USD 2,350,000 Equity Linked Notes due 2028 - GEM | XS2754599418 | 14/Feb/2024 | Listed | 14/Feb/2028 |
| MORGAN STANLEY B.V. | Series 26463 - Issue of GBP 500,000 Equity Linked Notes due 2026 - GEM | XS2754599681 | 14/Feb/2024 | Listed | 16/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26465 - USD 12,101,234 Notes linked to the S&P 500® Index due February 2031 (the "Notes" or the "Securities") - GEM | GB00BW6RZ475 | 15/Feb/2024 | Listed | 14/Feb/2031 |
| MORGAN STANLEY B.V. | Series 26466 - Issue of USD 39,433,695 Preference Share-Linked Notes due 2031 - GEM | GB00BW6RZ582 | 14/Feb/2024 | Listed | 14/Feb/2031 |
| MORGAN STANLEY B.V. | Series 26468 - Issue of USD 1,740,000 Equity Linked Notes due 2025 - GEM | XS2754599921 | 05/Feb/2024 | Listed | 11/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26469 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2754600448 | 15/Feb/2024 | Listed | 07/May/2025 |
| MORGAN STANLEY B.V. | Series 26470 - Issue of GBP 6,660,000 Equity Linked Notes due 2025 - GEM | XS2722819393 | 07/Feb/2024 | Listed | 07/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26471 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2754600364 | 15/Feb/2024 | Listed | 07/May/2025 |
| MORGAN STANLEY B.V. | Series 26473 - Issue of USD 2,000,000 Equity Linked Notes due 2025 - GEM | XS2754600521 | 15/Feb/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26474 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2754600794 | 15/Feb/2024 | Listed | 07/May/2025 |
| MORGAN STANLEY B.V. | Series 26476 - Issue of USD 275,000 Equity Linked Notes due 2025 - GEM | XS2754601099 | 07/Feb/2024 | Listed | 29/Dec/2025 |
| MORGAN STANLEY B.V. | Series 26478 - Issue of EUR 250,000 Equity Linked Notes due 2029 - GEM | XS2754599764 | 07/Feb/2024 | Listed | 07/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26479 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2754599509 | 15/Feb/2024 | Listed | 10/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26481 - Issue of GBP 310,000 Equity Linked Notes due 2029 - GEM | XS2754525058 | 15/Feb/2024 | Listed | 16/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26486 - Issue of EUR 500,000 Equity Linked Notes due 2026 - GEM | XS2754618499 | 15/Feb/2024 | Listed | 16/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26492 - Issue of EUR 810,000 Equity Linked Notes due 2025 - GEM | XS2754618143 | 09/Feb/2024 | Listed | 08/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26493 - Issue of EUR 600,000 Equity Linked Notes due 2029 - GEM | XS2754618226 | 16/Feb/2024 | Listed | 15/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26494 - GBP 3,984,000 Preference Share-Linked Notes due 2030 - GEM | XS2754617418 | 09/Feb/2024 | Listed | 15/Feb/2030 |
| MORGAN STANLEY B.V. | Series 26495 - Issue of EUR 1,000,000 Notes linked to a Basket of Indices due February 2025 - GEM | XS2754618655 | 13/Feb/2024 | Listed | 10/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26502 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2754629348 | 09/Feb/2024 | Listed | 10/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26503 - Issue of USD 248,000 Equity Linked Notes due 2027 - GEM | XS2754630197 | 14/Feb/2024 | Listed | 09/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26504 - GBP 950,000 Preference Share-Linked Notes due 2028 - GEM | XS2754629850 | 16/Feb/2024 | Listed | 16/Aug/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26506 - Issue of USD 900,000 Equity Linked Notes due 2025 - GEM | XS2754630353 | 12/Feb/2024 | Listed | 11/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26508 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2754630437 | 12/Feb/2024 | Listed | 24/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26511 - Issue of EUR 370,000 Notes linked to the EURO STOXX 50® Index due February 2025 - GEM | XS2754638687 | 12/Feb/2024 | Listed | 12/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26512 - Issue of EUR 1,000,000 Equity Linked Notes due 2028 - GEM | XS2754638927 | 13/Feb/2024 | Listed | 14/Feb/2028 |
| MORGAN STANLEY B.V. | Series 26513 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2754639149 | 19/Feb/2024 | Listed | 20/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26515 - Issue of USD 600,000 Equity Linked Notes due 2029 - GEM | XS2754639495 | 26/Feb/2024 | Listed | 20/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26516 - Issue of CHF 1,000,000 Equity Linked Notes due 2025 - GEM | XS2754639222 | 14/Feb/2024 | Listed | 12/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26517 - Issue of USD 945,000 Equity Linked Notes due 2025 - GEM | XS2754639818 | 15/Feb/2024 | Listed | 12/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26522 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2754640238 | 12/Feb/2024 | Listed | 12/May/2025 |
| MORGAN STANLEY B.V. | Series 26524 - Issue of EUR 2,270,000 Equity Linked Notes due 2029 - GEM | XS2754650112 | 13/Feb/2024 | Listed | 20/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26527 - Issue of CHF 550,000Equity Linked Notes due 2025 - GEM | XS2754650039 | 15/Feb/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26528 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2754652910 | 14/Feb/2024 | Listed | 13/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26532 - Issue of GBP 2,294,250 Equity Linked Notes due 2031 - GEM | GB00BW6RZ038 | 21/Feb/2024 | Listed | 21/Feb/2031 |
| MORGAN STANLEY B.V. | Series 26535 - Issue of GBP 2,000,000 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RYZ13 | 21/Feb/2024 | Listed | 21/Feb/2030 |
| MORGAN STANLEY B.V. | Series 26536 - Issue of USD 5,000,000 Equity Linked Notes due 2025 - GEM | XS2754654296 | 15/Feb/2024 | Listed | 13/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26539 - EUR 2,209,000 Notes linked to a Basket of Indices due November 2025 - GEM | XS2754654882 | 22/Feb/2024 | Listed | 14/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26540 - EUR 918,000 Notes linked to a Basket of Indices due November 2025 - GEM | XS2754654965 | 21/Feb/2024 | Listed | 14/Nov/2025 |
| MORGAN STANLEY B.V. | Series 26542 - Issue of GBP 350,000 Equity Linked Notes due 2026 - GEM | XS2754653991 | 13/Feb/2024 | Listed | 13/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26543 - Issue of USD 900,000 Equity Linked Notes due 2025 - GEM | XS2754655343 | 21/Feb/2024 | Listed | 27/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26544 - Issue of EUR 1,000,000 Notes linked to a Basket of Shares due February 2030 - GEM | XS2754638091 | 15/Feb/2024 | Listed | 14/Feb/2030 |
| MORGAN STANLEY B.V. | Series 26549 - Issue of EUR 1,000,000 Equity Linked Notes due 2024 - GEM | XS2754665904 | 21/Feb/2024 | Listed | 23/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26551 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2754639735 | 22/Feb/2024 | Listed | 14/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26552 - Issue of EUR 5,600,000 Equity Linked Notes due 2027 - GEM | XS2754646946 | 21/Feb/2024 | Listed | 15/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26553 - Issue of USD 1,500,000 Equity Linked Notes due 2026 - GEM | XS2754666548 | 15/Feb/2024 | Listed | 17/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26556 - Issue of USD 200,000 Equity Linked Notes due 2027 - GEM | XS2754667199 | 15/Feb/2024 | Listed | 16/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26557 - Issue of EUR 1,000,000 Notes linked to a Basket of Shares due February 2030 (the "Notes" or the "Securities") - GEM | XS2754637952 | 15/Feb/2024 | Listed | 14/Feb/2030 |
| MORGAN STANLEY B.V. | Series 26559 - Issue of EUR 250,000 Equity Linked Notes due 2026 - GEM | XS2754667355 | 14/Feb/2024 | Listed | 17/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26560 - Issue of USD 200,000 Equity Linked Notes due 2029 - GEM | XS2754667439 | 15/Feb/2024 | Listed | 14/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26561 - Issue of USD 350,000 Equity Linked Notes due 2028 - GEM | XS2754667868 | 16/Feb/2024 | Listed | 15/Feb/2028 |
| MORGAN STANLEY B.V. | Series 26563 - Issue of USD 1,500,000 Equity Linked Notes due 2026 - GEM | XS2754667785 | 15/Feb/2024 | Listed | 16/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26564 - Issue of USD 842,000 Equity Linked Notes due 2025 - GEM | XS2754668080 | 14/Feb/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26565 - Issue of USD 500,000 Notes linked to the EURO STOXX 50® Index due February 2025 - GEM | XS2754668163 | 14/Feb/2024 | Listed | 14/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26566 - Issue of EUR 370,000 Equity Linked Notes due 2028 - GEM | XS2754668320 | 15/Feb/2024 | Listed | 15/Feb/2028 |
| MORGAN STANLEY B.V. | Series 26570 - Issue of GBP 15,000,000 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RYX98 | 04/Mar/2024 | Listed | 05/Mar/2030 |
| MORGAN STANLEY B.V. | Series 26573 - Issue of USD 2,000,000 Equity Linked Notes due 2025 - GEM | XS2754680291 | 23/Feb/2024 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26575 - Issue of EUR 750,000 Equity Linked Notes due 2025 - GEM | XS2754679871 | 22/Feb/2024 | Listed | 25/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26577 - Issue of USD 280,000 Equity Linked Notes due 2027 - GEM | XS2754540958 | 16/Feb/2024 | Listed | 16/Aug/2027 |
| MORGAN STANLEY B.V. | Series 26583 - GBP 4,450,000 Preference Share-Linked Notes due 2029 - GEM | XS2754685688 | 26/Feb/2024 | Listed | 26/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26584 - EUR 1,150,000 Equity Linked Notes due 2027 - GEM | XS2754686140 | 19/Feb/2024 | Listed | 16/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26586 - Issue of EUR 500,000 Notes linked to the EURO STOXX 50® Index due February 2027 - GEM | XS2754685506 | 23/Feb/2024 | Listed | 16/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26587 - EUR 1,000,000 Equity Linked Notes due 2027 - GEM | XS2754686223 | 16/Feb/2024 | Listed | 16/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26589 - Issue of EUR 4,485,000 Notes linked to a Basket of Shares due March 2025 - GEM | XS2754685415 | 27/Feb/2024 | Listed | 10/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26590 - Issue of CHF 693,000 Equity Linked Notes due 2025 - GEM | XS2754685845 | 26/Feb/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26591 - EUR 1,500,000 Notes linked to a Basket comprising Indices and the ETF Interest due August 2025 - GEM | XS2754686652 | 28/Feb/2024 | Listed | 25/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26595 - Issue of EUR 350,000 Equity Linked Notes due 2025 - GEM | XS2754687114 | 26/Feb/2024 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26598 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2754630510 | 13/Feb/2024 | Listed | 10/Aug/2026 |
| MORGAN STANLEY B.V. | Series 26601 - Issue of EUR 200,000 Equity Linked Notes due 2025 - GEM | XS2754687205 | 23/Feb/2024 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26603 - Issue of GBP 1,000,000 Equity Linked Notes due 2029 - GEM | XS2754655004 | 27/Feb/2024 | Listed | 27/Feb/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26605 - Issue of USD 1,000,000 Equity Linked Notes due 2029 - GEM | XS2754688278 | 28/Feb/2024 | Listed | 27/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26608 - Issue of USD 1,270,000 Equity Linked Notes due 2025 - GEM | XS2754689086 | 20/Feb/2024 | Listed | 20/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26613 - Issue of EUR 5,024,000 Notes linked to a Basket of Shares due August 2025 (the "Notes" or the "Securities") - GEM | XS2754692544 | 26/Feb/2024 | Listed | 20/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26615 - Issue of USD 285,000 Equity Linked Notes due 2027 - GEM | XS2754693781 | 26/Feb/2024 | Listed | 23/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26616 - Issue of EUR 850,000 Equity Linked Notes due 2029 - GEM | XS2754693195 | 27/Feb/2024 | Listed | 27/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26617 - Issue of USD 360,000 Equity Linked Notes due 2026 - GEM | XS2754667603 | 16/Feb/2024 | Listed | 17/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26618 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2754693609 | 21/Feb/2024 | Listed | 21/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26619 - Issue of EUR 850,000 Equity Linked Notes due 2029 - GEM | XS2754693278 | 28/Feb/2024 | Listed | 27/Feb/2029 |
| MORGAN STANLEY B.V. | Series 26620 - USD 300,000 Equity Linked Notes due 2029 - GEM | XS2754693864 | 22/Feb/2024 | Listed | 06/Mar/2029 |
| MORGAN STANLEY B.V. | Series 26622 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2754693518 | 21/Feb/2024 | Listed | 21/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26623 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2754693435 | 22/Feb/2024 | Listed | 21/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26625 - Issue of EUR 1,400,000 Equity Linked Notes due 2027 - GEM | XS2754692890 | 29/Feb/2024 | Listed | 22/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26627 - Issue of USD 2,800,000 Notes linked to the EURO STOXX 50® Index due February 2030 - GEM | XS2754694243 | 23/Feb/2024 | Listed | 22/Feb/2030 |
| MORGAN STANLEY B.V. | Series 26629 - Issue of GBP 2,491,000 Equity Linked Notes due 2026 - GEM | XS2754694599 | 27/Feb/2024 | Listed | 30/Nov/2026 |
| MORGAN STANLEY B.V. | Series 26630 - USD 8,761,000 Preference Share-Linked Notes due 2028 - GEM | XS2754694326 | 29/Feb/2024 | Listed | 28/Aug/2028 |
| MORGAN STANLEY B.V. | Series 26631 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2754694672 | 21/Feb/2024 | Listed | 23/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26633 - Issue of USD 1,500,000 Preference Share-Linked Notes due 2028 - GEM | XS2754707086 | 01/Mar/2024 | Listed | 29/Feb/2028 |
| MORGAN STANLEY B.V. | Series 26635 - Issue of USD 1,000,000 Notes linked to the Russell 2000® Index due February 2025 ( - GEM | XS2754707839 | 22/Feb/2024 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26636 - Issue of USD 3,000,000 Equity Linked Notes due 2025 - GEM | XS2754710890 | 29/Feb/2024 | Listed | 28/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26637 - Issue of USD 600,000 Equity Linked Notes due 2026 - GEM | XS2754708217 | 23/Feb/2024 | Listed | 24/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26638 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2754708050 | 21/Feb/2024 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26639 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2754708308 | 22/Feb/2024 | Listed | 21/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26640 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2754708480 | 23/Feb/2024 | Listed | 21/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26641 - Issue of GBP 270,000 Equity Linked Notes due 2025 - GEM | XS2754709967 | 21/Feb/2024 | Listed | 21/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26642 - Issue of GBP 1,000,000 Equity Linked Notes due 2027 - GEM | XS2754794381 | 22/Feb/2024 | Listed | 23/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26643 - Issue of GBP 1,960,000 Equity Linked Notes due 2030 - GEM | XS2754687460 | 07/Mar/2024 | Listed | 07/Mar/2030 |
| MORGAN STANLEY B.V. | Series 26645 - Issue of USD 375,000 Equity Linked Notes due 2025 - GEM | XS2754640667 | 19/Feb/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26646 - Issue of USD 340,000 Equity Linked Notes due 2028 - GEM | XS2754712169 | 27/Feb/2024 | Listed | 22/Feb/2028 |
| MORGAN STANLEY B.V. | Series 26648 - Issue of USD 375,000 Equity Linked Notes due 2025 - GEM | XS2754794977 | 23/Feb/2024 | Listed | 25/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26650 - Issue of USD 950,000 Equity Linked Notes due 2026 - GEM | XS2754795198 | 28/Feb/2024 | Listed | 02/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26651 - Issue of EUR 240,000 Equity Linked Notes due 2025 - GEM | XS2754796162 | 23/Feb/2024 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26652 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2754796246 | 26/Feb/2024 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26653 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2754708134 | 01/Mar/2024 | Listed | 22/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26657 - Issue of EUR 2,904,000 Notes linked to a Basket of Indices due February 2025 - GEM | XS2754796675 | 01/Mar/2024 | Listed | 25/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26659 - Issue of GBP 6,232,000 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RYL76 | 04/Mar/2024 | Listed | 05/Mar/2030 |
| MORGAN STANLEY B.V. | Series 26660 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2754812464 | 27/Feb/2024 | Listed | 25/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26661 - Issue of EUR 500,000 Equity Linked Notes due 2028 - GEM | XS2754812118 | 23/Feb/2024 | Listed | 23/Feb/2028 |
| MORGAN STANLEY B.V. | Series 26662 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2754812209 | 27/Feb/2024 | Listed | 24/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26663 - EUR 1,150,000 Equity Linked Notes due 2029 - GEM | XS2754691819 | 27/Feb/2024 | Listed | 05/Mar/2029 |
| MORGAN STANLEY B.V. | Series 26664 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2754812894 | 26/Feb/2024 | Listed | 25/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26665 - Issue of CHF 200,000 Equity Linked Notes due 2025 - GEM | XS2754811904 | 26/Feb/2024 | Listed | 24/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26666 - GBP 500,000 Preference Share-Linked Notes due 2029 - GEM | XS2754819550 | 04/Mar/2024 | Listed | 05/Mar/2029 |
| MORGAN STANLEY B.V. | Series 26667 - Issue of EUR 1,250,000 Equity Linked Notes due 2027 - GEM | XS2754819394 | 27/Feb/2024 | Listed | 26/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26670 - Issue of EUR 250,000 Equity Linked Notes due 2027 - GEM | XS2754838931 | 28/Feb/2024 | Listed | 01/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26671 - Issue of GBP 1,000,000 Equity Linked Notes due 2026 - GEM | XS2754839582 | 27/Feb/2024 | Listed | 27/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26672 - Issue of USD 640,000 Equity Linked Notes due 2030 - GEM | XS2754839319 | 12/Mar/2024 | Listed | 12/Sep/2030 |
| MORGAN STANLEY B.V. | Series 26673 - Issue of GBP 1,000,000 Equity Linked Notes due 2026 - GEM | XS2754839749 | 28/Feb/2024 | Listed | 27/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26674 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2754840168 | 29/Feb/2024 | Listed | 28/May/2025 |
| MORGAN STANLEY B.V. | Series 26676 - USD 2,400,000 Equity Linked Notes due 2025 - GEM | XS2754840598 | 01/Mar/2024 | Listed | 27/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26678 - Issue of USD 200,000 Equity Linked Notes due 2027 - GEM | XS2754840671 | 28/Feb/2024 | Listed | 01/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26680 - Issue of USD 432,000 Equity Linked Notes due 2028 - GEM | XS2754839822 | 05/Mar/2024 | Listed | 29/Feb/2028 |
| MORGAN STANLEY B.V. | Series 26681 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2754839400 | 28/Feb/2024 | Listed | 27/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26682 - Issue of USD 1,900,000 Equity Linked Notes due 2026 - GEM | XS2754689169 | 22/Feb/2024 | Listed | 23/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26683 - Issue of USD 300,000 Equity Linked Notes due 2026 - GEM | XS2754710973 | 23/Feb/2024 | Listed | 24/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26685 - USD 7,575,000 Equity Linked Notes due 2026 - GEM | XS2754679798 | 27/Feb/2024 | Listed | 23/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26686 - Issue of USD 3,000,000 Equity Linked Notes due 2027 - GEM | XS2754795438 | 27/Feb/2024 | Listed | 22/Feb/2027 |
| MORGAN STANLEY B.V. | Series 26687 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2754812977 | 27/Feb/2024 | Listed | 24/Feb/2026 |
| MORGAN STANLEY B.V. | Series 26689 - Issue of EUR 5,000,000 Notes linked to the MSCI World Index due February 2025 (the "Notes" or the "Securities") - GEM | XS2754864002 | 29/Feb/2024 | Listed | 28/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26690 - Issue of EUR 425,000 Equity Linked Notes due 2027 - GEM | XS2754863616 | 06/Mar/2024 | Listed | 01/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26692 - Issue of USD 250,000 Equity Linked Notes due 2027 - GEM | XS2754864267 | 29/Feb/2024 | Listed | 01/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26694 - Issue of EUR 400,000 Equity Linked Notes due 2029 - GEM | XS2785909099 | 02/Apr/2024 | Listed | 12/Apr/2029 |
| MORGAN STANLEY B.V. | Series 26696 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | XS2754865074 | 29/Feb/2024 | Listed | 01/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26697 - Issue of SEK 5,000,000 Equity Linked Notes due 2027 - GEM | XS2754865587 | 18/Mar/2024 | Listed | 15/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26699 - Issue of AUD 2,000,000 Equity Linked Notes due 2026 - GEM | XS2754865660 | 29/Feb/2024 | Listed | 02/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26700 - Issue of EUR 3,000,000 Notes linked to the EURO STOXX 50® Index due February 2025 - GEM | XS2754865744 | 29/Feb/2024 | Listed | 25/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26701 - Issue of EUR 1,235,000 Equity Linked Notes due 2027 - GEM | XS2754879968 | 08/Mar/2024 | Listed | 08/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26704 - Issuof USD 250,000 Equity Linked Notes due 2025 - GEM | XS2754879885 | 08/Mar/2024 | Listed | 10/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26705 - Issue of EUR 1,500,000 Equity Linked Notes due 2025 - GEM | XS2754880206 | 29/Feb/2024 | Listed | 29/Aug/2025 |
| MORGAN STANLEY B.V. | Series 26706 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2754880461 | 29/Feb/2024 | Listed | 03/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26707 - Issue of USD 824,000 Equity Linked Notes due 2025 - GEM | XS2754880545 | 11/Mar/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26709 - Issue of USD 264,000 Equity Linked Notes due 2030 - GEM | XS2754503758 | 11/Mar/2024 | Listed | 12/Mar/2030 |
| MORGAN STANLEY B.V. | Series 26710 - GBP 1,385,000 Preference Share-Linked Notes due 2027 - GEM | XS2754879703 | 07/Mar/2024 | Listed | 07/Sep/2027 |
| MORGAN STANLEY B.V. | Series 26711 - Issue of GBP 463,000 Equity Linked Notes due 2030 - GEM | XS2754503832 | 12/Mar/2024 | Listed | 12/Mar/2030 |
| MORGAN STANLEY B.V. | Series 26715 - CHF 123,000 Equity Linked Notes due 2025 - GEM | XS2754880891 | 11/Mar/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26720 - Issue of EUR 4,114,000 Equity Linked Notes due 2025 - GEM | XS2754880628 | 08/Mar/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series 26721 - Issue of USD 230,000 Equity Linked Notes due 2026 - GEM | XS2754881949 | 01/Mar/2024 | Listed | 02/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26723 - GBP 887,000 Equity Linked Notes due 2030 - GEM | XS2754891583 | 21/Mar/2024 | Listed | 22/Mar/2030 |
| MORGAN STANLEY B.V. | Series 26724 - GBP 765,000 Notes linked to a Basket of Indices due April 2030 - GEM | XS2754893365 | 22/Apr/2024 | Listed | 23/Apr/2030 |
| MORGAN STANLEY B.V. | Series 26725 - Issue of USD 753,000 Equity Linked Notes due 2030 - GEM | XS2754893100 | 19/Apr/2024 | Listed | 23/Apr/2030 |
| MORGAN STANLEY B.V. | Series 26726 - Issue of USD 200,000 Equity Linked Notes due 2027 - GEM | XS2754893522 | 05/Mar/2024 | Listed | 02/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26728 - Issue of EUR 1,700,000 Equity Linked Notes due 2025 - GEM | XS2754910391 | 04/Mar/2024 | Listed | 12/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26729 - EUR 850,000 Notes linked to the EURO STOXX 50® Index due March 2025 - GEM | XS2754910805 | 04/Mar/2024 | Listed | 05/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26730 - Issue of USD 266,000 Equity Linked Notes due 2027 - GEM | XS2754880388 | 04/Mar/2024 | Listed | 05/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26735 - Issue of AUD 2,000,000 Equity Linked Notes due 2026 - GEM | XS2754911365 | 06/Mar/2024 | Listed | 05/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| MORGAN STANLEY B.V. | Series 26745 - Issue of USD 600,000 Notes linked to the EURO STOXX 50® Index due March 2025 - GEM | XS2754930589 | 13/Mar/2024 | Listed | 13/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26746 - Issue of JPY 50,000,000 Equity Linked Notes due 2025 - GEM | XS2754932791 | 05/Mar/2024 | Listed | 03/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26749 - Issue of NOK 12,500,000 Equity Linked Notes due 2026 - GEM | XS2754932874 | 05/Mar/2024 | Listed | 06/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26751 - GBP 1,450,000 Preference Share-Linked Notes due 2027 - GEM | XS2754840085 | 13/Mar/2024 | Listed | 15/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26752 - Issue of CHF 1,500,000 Equity Linked Notes due 2025 - GEM | XS2754933682 | 05/Mar/2024 | Listed | 06/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26755 - Issue of EUR 250,000 Equity Linked Notes due 2026 - GEM | XS2754945421 | 13/Mar/2024 | Listed | 16/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26757 - Issue of EUR 400,000 Equity Linked Notes due 2029 - GEM | XS2754949415 | 15/Mar/2024 | Listed | 14/Mar/2029 |
| MORGAN STANLEY B.V. | Series 26759 - Issue of USD 372,000 Equity Linked Notes due 2027 - GEM | XS2754949928 | 06/Mar/2024 | Listed | 08/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26761 - Issue of USD 1,250,000 Equity Linked Notes due 2029 - GEM | XS2754932361 | 13/Mar/2024 | Listed | 07/Mar/2029 |
| MORGAN STANLEY B.V. | Series 26763 - USD 245,000 Equity Linked Notes due 2025 - GEM | XS2754949688 | 06/Mar/2024 | Listed | 07/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26767 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2754950348 | 06/Mar/2024 | Listed | 05/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26769 - Issue of USD 1,000,000 Notes linked to the S&P 500® Index, due March 2025 - GEM | XS2754950777 | 11/Mar/2024 | Listed | 10/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26772 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2754950934 | 06/Mar/2024 | Listed | 09/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26773 - Issue of USD 410,000 Equity Linked Notes due 2025 - GEM | XS2754951155 | 06/Mar/2024 | Listed | 07/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26775 - Issue of USD 540,000 Equity Linked Notes due 2027 - GEM | XS2754951312 | 08/Mar/2024 | Listed | 07/Sep/2027 |
| MORGAN STANLEY B.V. | Series 26776 - Issue of USD 2,000,000 Equity Linked Notes due 2025 - GEM | XS2754965452 | 14/Mar/2024 | Listed | 17/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26778 - EUR 170,000 Equity Linked Notes due 2025 - GEM | XS2754965882 | 07/Mar/2024 | Listed | 07/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 2678 - Issue of GBP 500,000 Equity Linked Notes due 2025 - GEM | XS2754967664 | 08/Mar/2024 | Listed | 07/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26780 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2754966344 | 07/Mar/2024 | Listed | 07/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26786 - Issue of USD 750,000 Equity Linked Notes due 2026 - GEM | XS2754967821 | 12/Mar/2024 | Listed | 09/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26788 - Issue of EUR 3,000,000 Notes linked to a Basket of Shares due June 2025 (the "Notes" or the "Securities") - GEM | XS2754987340 | 21/Mar/2024 | Listed | 16/Jun/2025 |
| MORGAN STANLEY B.V. | Series 26789 - Issue of EUR 300,000 Equity Linked Notes due 2029 - GEM | XS2754987266 | 15/Mar/2024 | Listed | 15/Mar/2029 |
| MORGAN STANLEY B.V. | Series 26792 - EUR 100,000 Equity Linked Notes due 2029 - GEM | XS2754987779 | 18/Mar/2024 | Listed | 15/Mar/2029 |
| MORGAN STANLEY B.V. | Series 26794 - CHF 235,000 Equity Linked Notes due 2025 - GEM | XS2754987936 | 08/Mar/2024 | Listed | 10/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26798 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2755005423 | 12/Mar/2024 | Listed | 11/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26803 - USD 100,000 Equity Linked Notes due 2025 - GEM | XS2755006314 | 19/Mar/2024 | Listed | 18/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26804 - Issue of USD 2,876,000 Equity Linked Notes due 2026 - GEM | XS2754882160 | 06/Mar/2024 | Listed | 05/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26806 - Issue of USD 4,950,000 Equity Linked Notes due 2026 - GEM | XS2754882087 | 11/Mar/2024 | Listed | 06/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26807 - Issue of USD 2,966,000 Equity Linked Notes due 2027 - GEM | XS2754893282 | 11/Mar/2024 | Listed | 05/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26808 - Issue of USD 1,150,000 Notes linked to the shares of the SPDR® Gold Shares ETF due March 2026 - GEM | XS2755006587 | 12/Mar/2024 | Listed | 11/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26813 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2755025371 | 13/Mar/2024 | Listed | 12/Jun/2025 |
| MORGAN STANLEY B.V. | Series 26815 - Issue of EUR 1,690,000 Notes linked to a Basket of Indices due September 2025 - GEM | XS2755025538 | 19/Mar/2024 | Listed | 22/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26816 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2755025298 | 13/Mar/2024 | Listed | 12/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26822 - GBP 1,000,000 Preference Share-Linked Notes due 2030 - GEM | XS2755026262 | 19/Mar/2024 | Listed | 19/Mar/2030 |
| MORGAN STANLEY B.V. | Series 26826 - EUR 2,450,000 Equity Linked Notes due 2027 - GEM | XS2755044083 | 11/Apr/2024 | Listed | 12/Apr/2027 |
| MORGAN STANLEY B.V. | Series 26830 - Issue of EUR 500,000 Equity Linked Notes due 2028 - GEM | XS2755044679 | 14/Mar/2024 | Listed | 13/Mar/2028 |
| MORGAN STANLEY B.V. | Series 26831 - Issue of USD 800,000 Equity Linked Notes due 2025 - GEM | XS2755044752 | 13/Mar/2024 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26841 - Issue of USD 643,000 Equity Linked Notes due 2028 - GEM | XS2755061251 | 05/Apr/2024 | Listed | 04/Apr/2028 |
| MORGAN STANLEY B.V. | Series 26845 - Issue of GBP 1,012,000 Equity Linked Notes due 2030 - GEM | XS2754932445 | 16/Apr/2024 | Listed | 16/Apr/2030 |
| MORGAN STANLEY B.V. | Series 26848 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2755056418 | 21/Mar/2024 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26849 - Issue of CHF 1,300,000 Equity Linked Notes due 2025 - GEM | XS2755062143 | 14/Mar/2024 | Listed | 14/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26851 - Issue of USD 375,000 Equity Linked Notes due 2028 - GEM | XS2755077091 | 15/Mar/2024 | Listed | 15/Mar/2028 |
| MORGAN STANLEY B.V. | Series 26852 - Issue of AUD 2,000,000 Equity Linked Notes due 2027 - GEM | XS2755077257 | 19/Mar/2024 | Listed | 18/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26855 - Issue of USD 3,000,000 Equity Linked Notes due 2027 - GEM | XS2754968043 | 13/Mar/2024 | Listed | 11/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26856 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2755026775 | 13/Mar/2024 | Listed | 12/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26857 - Issue of USD 2,500,000 Equity Linked Notes due 2025 - GEM | XS2755026858 | 13/Mar/2024 | Listed | 12/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26862 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2755089187 | 18/Mar/2024 | Listed | 18/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26865 - Issue of USD 800,000 Equity Linked Notes due 2025 - GEM | XS2755089427 | 19/Mar/2024 | Listed | 18/Apr/2025 |
| MORGAN STANLEY B.V. | Series 26869 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2755090276 | 19/Mar/2024 | Listed | 18/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26871 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2755090516 | 20/Mar/2024 | Listed | 18/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26874 - Issue of USD 300,000 Equity Linked Notes due 2027 - GEM | XS2755101578 | 26/Mar/2024 | Listed | 19/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26876 - Issue of EUR 224,000 Equity Linked Notes due 2025 - GEM | XS2755102469 | 19/Mar/2024 | Listed | 19/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26880 - Issue of EUR 4,680,0001 Notes linked to a Basket of Shares due September 2025 - GEM | XS2755107427 | 27/Mar/2024 | Listed | 26/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26884 - Issue of EUR 200,000 Equity Linked Notes due 2025 - GEM | XS2755108151 | 19/Mar/2024 | Listed | 19/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26886 - Issue of USD 220,000 Equity Linked Notes due 2026 - GEM | XS2755108581 | 19/Mar/2024 | Listed | 19/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26888 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2755108664 | 19/Mar/2024 | Listed | 19/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26890 - Issue of USD 3,910,000 Equity Linked Notes due 2026 - GEM | XS2754968126 | 15/Mar/2024 | Listed | 13/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26891 - Issue of USD 700,000 Equity Linked Notes due 2025 - GEM | XS2755125676 | 20/Mar/2024 | Listed | 22/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26892 - USD 438,000 Equity Linked Notes due 2030 - GEM | XS2755126484 | 25/Apr/2024 | Listed | 30/Apr/2030 |
| MORGAN STANLEY B.V. | Series 26895 - Issue of EUR 1,200,000 Equity Linked Notes due 2027 - GEM | XS2755125833 | 02/Apr/2024 | Listed | 31/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26898 - Issue of GBP 2,057,000 Equity Linked Notes due 2030 - GEM | XS2755126302 | 25/Apr/2024 | Listed | 30/Apr/2030 |
| MORGAN STANLEY B.V. | Series 26900 - Issue of GBP 1,286,000 Equity Linked Notes due 2029 - GEM | XS2755125916 | 10/Apr/2024 | Listed | 10/Apr/2029 |
| MORGAN STANLEY B.V. | Series 26901 - Issue of GBP 2,630,000 Preference Share-Linked Notes due 2030 - GEM | XS2755124604 | 03/Apr/2024 | Listed | 29/Mar/2030 |
| MORGAN STANLEY B.V. | Series 26902 - Issue of USD 2,115,000 Preference Share-Linked Notes due 2030 - GEM | XS2755124513 | 02/Apr/2024 | Listed | 29/Mar/2030 |
| MORGAN STANLEY B.V. | Series 26905 - Issue of USD 1,260,000 Equity Linked Notes due 2025 - GEM | XS2755127458 | 20/Mar/2024 | Listed | 06/Oct/2025 |
| MORGAN STANLEY B.V. | Series 26908 - USD 2,417,000 Preference Share-Linked Notes due 2029 - GEM | XS2754966260 | 02/Apr/2024 | Listed | 21/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26910 - Issue of USD 500,000 Equity Linked Notes due 2024 - GEM | XS2785829065 | 28/Mar/2024 | Listed | 23/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26912 - Issue of CHF 2,805,000 Equity Linked Notes due 2025 - GEM | XS2785829578 | 22/Mar/2024 | Listed | 21/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26915 - EUR 1,060,000 Equity Linked Notes due 2027 - GEM | XS2785828505 | 22/Mar/2024 | Listed | 22/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26917 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2755090607 | 20/Mar/2024 | Listed | 19/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26919 - EUR 550,000 Equity Linked Notes due 2025 - GEM | XS2785840898 | 22/Mar/2024 | Listed | 22/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26921 - Issue of USD 1,100,000 Equity Linked Notes due 2025 - GEM | XS2785841359 | 22/Mar/2024 | Listed | 24/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26922 - Issue of USD 1,300,000 Equity Linked Notes due 2025 - GEM | XS2785841276 | 09/Apr/2024 | Listed | 06/Oct/2025 |
| MORGAN STANLEY B.V. | Series 26924 - Issue of USD 750,000 Preference Share-Linked Notes due 2029 - GEM | XS2785842084 | 03/Apr/2024 | Listed | 02/Mar/2029 |
| MORGAN STANLEY B.V. | Series 26925 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2785840625 | 03/Apr/2024 | Listed | 23/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26926 - Issue of USD 450,000 Equity Linked Notes due 2026 - GEM | XS2785842167 | 26/Mar/2024 | Listed | 30/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26928 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2785842597 | 22/Mar/2024 | Listed | 23/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26930 - Issue of USD 1,000,000 Equity Linked Notes due 2027 - GEM | XS2785851408 | 28/Mar/2024 | Listed | 31/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26931 - Issue of GBP 1,000,000 Equity Linked Notes due 2026 - GEM | XS2785855730 | 25/Mar/2024 | Listed | 26/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26932 - Issue of USD 1,555,000 Equity Linked Notes due 2027 - GEM | XS2785852042 | 26/Mar/2024 | Listed | 30/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26933 - Issue of EUR 110,000 Equity Linked Notes due 2027 - GEM | XS2785851150 | 25/Mar/2024 | Listed | 25/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26934 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2785856894 | 25/Mar/2024 | Listed | 25/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26935 - Issue of USD 500,000 Notes linked to the EURO STOXX 50® Index due March 2025 - GEM | XS2785856548 | 25/Mar/2024 | Listed | 25/Mar/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26936 - Issue of GBP 1,125,000 Equity Linked Notes due 2027 - GEM | XS2785856977 | 27/Mar/2024 | Listed | 01/Apr/2027 |
| MORGAN STANLEY B.V. | Series 26937 - Issue of USD 1,150,000 Equity Linked Notes due 2026 - GEM | XS2785856464 | 25/Mar/2024 | Listed | 25/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26942 - Issue of USD 3,680,000 Equity Linked Notes due 2026 - GEM | XS2755062655 | 25/Mar/2024 | Listed | 20/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26944 - Issue of USD 1,365,000 Equity Linked Notes due 2027 - GEM | XS2785841193 | 22/Mar/2024 | Listed | 22/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26946 - Issue of USD 1,265,000 Equity Linked Notes due 2026 - GEM | XS2755108748 | 22/Mar/2024 | Listed | 20/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26949 - Issue of EUR 400,000 Equity Linked Notes due 2027 - GEM | XS2785869525 | 26/Mar/2024 | Listed | 30/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26951 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2785869871 | 26/Mar/2024 | Listed | 26/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26952 - USD 150,000 Equity Linked Notes due 2026 - GEM | XS2785869954 | 26/Mar/2024 | Listed | 26/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26953 - Issue of USD 290,000 Equity Linked Notes due 2028 - GEM | XS2785870028 | 27/Mar/2024 | Listed | 27/Mar/2028 |
| MORGAN STANLEY B.V. | Series 26955 - Issue of EUR 600,000 Equity Linked Notes due 2028 - GEM | XS2785879243 | 09/Apr/2024 | Listed | 10/Apr/2028 |
| MORGAN STANLEY B.V. | Series 26956 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2785879599 | 27/Mar/2024 | Listed | 27/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26957 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2785879839 | 28/Mar/2024 | Listed | 17/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26958 - Issue of USD 204,000 Equity Linked Notes due 2027 - GEM | XS2785880092 | 04/Apr/2024 | Listed | 30/Mar/2027 |
| MORGAN STANLEY B.V. | Series 26964 - Issue of EUR 430,000 Equity Linked Notes due 2026 - GEM | XS2785880415 | 27/Mar/2024 | Listed | 07/Apr/2026 |
| MORGAN STANLEY B.V. | Series 26967 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2785881140 | 27/Mar/2024 | Listed | 27/Mar/2026 |
| MORGAN STANLEY B.V. | Series 26972 - Issue of EUR 1,100,000 Equity Linked Notes due 2025 - GEM | XS2785895017 | 28/Mar/2024 | Listed | 28/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26973 - Issue of USD 700,000 Equity Linked Notes due 2029 - GEM | XS2785892428 | 04/Apr/2024 | Listed | 28/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 26976 - Issue of USD 2,500,000 Equity Linked Notes due 2024 - GEM | XS2785895793 | 28/Mar/2024 | Listed | 29/Jul/2029 |
| MORGAN STANLEY B.V. | Series 26980 - Issue of USD 1,262,000 Equity Linked Notes due 2024 - GEM | XS2785896502 | 28/Mar/2024 | Listed | 20/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26981 - CHF 539,000 Equity Linked Notes due 2024 - GEM | XS2785896411 | 28/Mar/2024 | Listed | 20/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26983 - Issue of EUR 860,000 Equity Linked Notes due 2024 - GEM | XS2785896767 | 28/Mar/2024 | Listed | 20/Dec/2024 |
| MORGAN STANLEY B.V. | Series 26987 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2785896924 | 28/Mar/2024 | Listed | 29/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26989 - Issue of USD 650,000 Equity Linked Notes due 2025 - GEM | XS2785897062 | 02/Apr/2024 | Listed | 29/Sep/2025 |
| MORGAN STANLEY B.V. | Series 26992 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2785895447 | 03/Apr/2024 | Listed | 31/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26993 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2785909503 | 02/Apr/2024 | Listed | 31/Mar/2025 |
| MORGAN STANLEY B.V. | Series 26995 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2785909412 | 05/Apr/2024 | Listed | 13/Oct/2026 |
| MORGAN STANLEY B.V. | Series 26997 - Issue of EUR 650,000 Equity Linked Notes due 2028 - GEM | XS2785909768 | 11/Apr/2024 | Listed | 11/Apr/2028 |
| MORGAN STANLEY B.V. | Series 26999 - USD 5550,000 Equity Linked Notes due 2025 - GEM | XS2785910345 | 02/Apr/2024 | Listed | 29/Sep/2025 |
| MORGAN STANLEY B.V. | Series 27000 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2785910428 | 28/Mar/2024 | Listed | 31/Mar/2025 |
| MORGAN STANLEY B.V. | Series 27002 - Issue of USD 100,000 Equity Linked Notes due 2025 - GEM | XS2785909339 | 02/Apr/2024 | Listed | 31/Mar/2025 |
| MORGAN STANLEY B.V. | Series 27003 - Issue of CHF 400,000 Equity Linked Notes due 2027 - GEM | XS2785910931 | 10/Apr/2024 | Listed | 12/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27004 - CHF 300,000 Equity Linked Notes due 2027 - GEM | XS2785910857 | 10/Apr/2024 | Listed | 12/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27005 - Issue of EUR 350,000 Equity Linked Notes due 2027 - GEM | XS2785911152 | 11/Apr/2024 | Listed | 12/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27006 - Issue of EUR 1,500,000 Equity Linked Notes due 2025 - GEM | XS2785910774 | 02/Apr/2024 | Listed | 29/Sep/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27007 - Issue of USD 5,000,000 Equity Linked Notes due 2025 - GEM | XS2785910691 | 04/Apr/2024 | Listed | 31/Mar/2025 |
| MORGAN STANLEY B.V. | Series 27010 - Issue of EUR 250,000 Equity Linked Notes due 2026 - GEM | XS2785919213 | 12/Apr/2024 | Listed | 01/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27011 - Issue of USD 750,000 Equity Linked Notes due 2029 - GEM | XS2785923835 | 03/Apr/2024 | Listed | 04/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27012 - Issue of USD 660,000 Equity Linked Notes due 2027 - GEM | XS2785924569 | 08/Apr/2024 | Listed | 08/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27013 - USD 500,000 Equity Linked Notes due 2028 - GEM | XS2785919486 | 02/Apr/2024 | Listed | 03/Apr/2028 |
| MORGAN STANLEY B.V. | Series 27015 - Issue of USD 550,000 Equity Linked Notes due 2030 - GEM | XS2785924130 | 08/Apr/2024 | Listed | 08/Apr/2030 |
| MORGAN STANLEY B.V. | Series 27018 - Issue of EUR 540,000 Equity Linked Notes due 2025 - GEM | XS2785925293 | 28/Mar/2024 | Listed | 02/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27020 - Issue of USD 1,200,000 Equity Linked Notes due 2029 - GEM | XS2785925707 | 03/Apr/2024 | Listed | 03/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27021 - Issue of USD 1,300,000 Equity Linked Notes due 2029 - GEM | XS2785925889 | 02/Apr/2024 | Listed | 16/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27023 - Issue of USD 1,100,000 Equity Linked Notes due 2029 - GEM | XS2785925962 | 02/Apr/2024 | Listed | 03/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27024 - Issue of USD 1,500,000 Equity Linked Notes due 2029 - GEM | XS2785925616 | 02/Apr/2024 | Listed | 04/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27027 - CHF 230,000 Equity Linked Notes due 2025 - GEM | XS2785938866 | 04/Apr/2024 | Listed | 02/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27028 - USD 1,100,000 Equity Linked Notes due 2027 - GEM | XS2785939088 | 02/Apr/2024 | Listed | 06/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27029 - Issue of GBP 27,759,000 Preference Share-Linked Notes due 2030 - GEM | XS2754949258 | 11/Apr/2024 | Listed | 09/Apr/2030 |
| MORGAN STANLEY B.V. | Series 27031 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2785939328 | 04/Apr/2024 | Listed | 03/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27033 - Issue of USD 1,000,000 Equity Linked Notes due 2027 - GEM | XS2785939757 | 10/Apr/2024 | Listed | 12/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27034 - Issue of JPY 75,000,000 Equity Linked Notes due 2026 - GEM | XS2785939674 | 11/Apr/2024 | Listed | 06/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27035 - Issue of USD 1,500,000 Equity Linked Notes due 2027 - GEM | XS2785939831 | 03/Apr/2024 | Listed | 06/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27036 - Issue of USD 200,000 Equity Linked Notes due 2027 - GEM | XS2785939914 | 02/Apr/2024 | Listed | 05/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27037 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2785940094 | 10/Apr/2024 | Listed | 13/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27039 - Issue of USD 810,000 Equity Linked Notes due 2025 - GEM | XS2785940250 | 28/Mar/2024 | Listed | 30/Sep/2025 |
| MORGAN STANLEY B.V. | Series 27041 - Issue of USD 4,400,000 Equity Linked Notes due 2026 - GEM | XS2785842670 | 27/Mar/2024 | Listed | 26/Mar/2026 |
| MORGAN STANLEY B.V. | Series 27044 - Issue of USD 3,330,000 Equity Linked Notes due 2026 - GEM | XS2785949046 | 12/Apr/2024 | Listed | 07/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27045 - Issue of CHF 250,000 Equity Linked Notes due 2025 - GEM | XS2785955878 | 05/Apr/2024 | Listed | 03/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27047 - Issue of GBP 1,080,000 Notes linked to a Basket of Indices due April 2025 - GEM | XS2785955365 | 08/Apr/2024 | Listed | 03/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27048 - Issue of GBP 1,080,000 Notes linked to a Basket of Indices due April 2025 - GEM | XS2785955795 | 09/Apr/2024 | Listed | 03/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27049 - Issue of GBP 1,080,000 Notes linked to a Basket of Indices due April 2025 - GEM | XS2785955449 | 08/Apr/2024 | Listed | 03/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27050 - GBP 289,000 Equity Linked Notes due 2029 - GEM | XS2785956330 | 12/Apr/2024 | Listed | 05/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27051 - Issue of GBP 1,080,000 Notes linked to a Basket of Indices due April 2025 - GEM | XS2785955522 | 09/Apr/2024 | Listed | 03/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27055 - Issue of NOK 21,500,000 Equity Linked Notes due 2025 - GEM | XS2785956090 | 15/Apr/2024 | Listed | 10/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27058 - Issue of USD 1,670,000 Equity Linked Notes due 2025 - GEM | XS2785956769 | 11/Apr/2024 | Listed | 11/Aug/2025 |
| MORGAN STANLEY B.V. | Series 27059 - Issue of USD 1,670,000 Equity Linked Notes due 2025 - GEM | XS2785956686 | 11/Apr/2024 | Listed | 11/Aug/2025 |
| MORGAN STANLEY B.V. | Series 27060 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2785956926 | 03/Apr/2024 | Listed | 03/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27061 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2785957148 | 05/Apr/2024 | Listed | 06/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27062 - Issue of USD 1,950,000 Equity Linked Notes due 2026 - GEM | XS2785911079 | 02/Apr/2024 | Listed | 30/Mar/2026 |
| MORGAN STANLEY B.V. | Series 27064 - Issue of USD 4,065,000 Equity Linked Notes due 2026 - GEM | XS2785840542 | 04/Apr/2024 | Listed | 27/Mar/2026 |
| MORGAN STANLEY B.V. | Series 27065 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2785925020 | 03/Apr/2024 | Listed | 01/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27069 - Issue of EUR 425,000 Equity Linked Notes due 2027 - GEM | XS2785972964 | 08/Apr/2024 | Listed | 06/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27071 - EUR 1,700,000 Equity Linked Notes due 2029 - GEM | XS2785973343 | 09/Apr/2024 | Listed | 17/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27075 - Issue of AUD 3,000,000 Equity Linked Notes due 2026 - GEM | XS2785974234 | 08/Apr/2024 | Listed | 08/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27077 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2785974747 | 05/Apr/2024 | Listed | 07/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27079 - Issue of EUR 3,222,000 Notes linked to a Basket of Indices due October 2025 - GEM | XS2785974580 | 09/Apr/2024 | Listed | 06/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27080 - Issue of EUR 2,717,000 Notes linked to a Basket of Indices due April 2026 - GEM | XS2785974663 | 11/Apr/2024 | Listed | 08/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27081 - Issue of USD 3,000,000 Notes linked to the S&P 500® Index, due March 2025 - GEM | XS2785975041 | 09/Apr/2024 | Listed | 04/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27082 - Issue of USD 20,000 Equity Linked Notes due 2027 - GEM | XS2785984464 | 08/Apr/2024 | Listed | 08/Oct/2027 |
| MORGAN STANLEY B.V. | Series 27086 - Issue of EUR 245,000 Equity Linked Notes due 2027 - GEM | XS2785995742 | 11/Apr/2024 | Listed | 13/Oct/2027 |
| MORGAN STANLEY B.V. | Series 27087 - EUR 900,000 Equity Linked Notes due 2030 - GEM | XS2786002621 | 09/Apr/2024 | Listed | 16/Apr/2030 |
| MORGAN STANLEY B.V. | Series 27088 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2786002894 | 09/Apr/2024 | Listed | 10/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27089 - Issue of USD 400,000 Equity Linked Notes due 2026 - GEM | XS2785940334 | 03/Apr/2024 | Listed | 02/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27091 - Issue of USD 1,852,000 Equity Linked Notes due 2027 - GEM | XS2785957221 | 05/Apr/2024 | Listed | 05/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27092 - Issue of USD 3,850,000 Equity Linked Notes due 2027 - GEM | XS2785828331 | 08/Apr/2024 | Listed | 02/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27094 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2786003272 | 09/Apr/2024 | Listed | 09/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27095 - USD 965,000 Equity Linked Notes due 2030 - GEM | XS2786003439 | 16/Apr/2024 | Listed | 16/Apr/2030 |
| MORGAN STANLEY B.V. | Series 27097 - Issue of CHF 1,000,000 Equity Linked Notes due 2025 - GEM | XS2786003603 | 09/Apr/2024 | Listed | 09/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27098 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2786003512 | 09/Apr/2024 | Listed | 09/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27103 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2785938940 | 17/Apr/2024 | Listed | 10/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27104 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2786020011 | 10/Apr/2024 | Listed | 14/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27109 - Issue of EUR 200,000 Equity Linked Notes due 2027 - GEM | XS2786020870 | 10/Apr/2024 | Listed | 10/Aug/2027 |
| MORGAN STANLEY B.V. | Series 27113 - Issue of EUR 3,000,000 Notes linked to the S&P 500® Index, due March 2025 - GEM | XS2786021688 | 17/Apr/2024 | Listed | 10/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27114 - Issue of USD 750,000 Equity Linked Notes due April 2025 - GEM | XS2786021845 | 16/Apr/2024 | Listed | 10/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27115 - Issue of USD 900,000 Equity Linked Notes due 2025 - GEM | XS2786022066 | 11/Apr/2024 | Listed | 10/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27119 - Issue of GBP 1,780,000 Equity Linked Notes due 2030 - GEM | XS2785990438 | 04/Jun/2024 | Listed | 03/Jun/2030 |
| MORGAN STANLEY B.V. | Series 27121 - Issue of USD 460,000 Equity Linked Notes due 2027 - GEM | XS2786032701 | 11/Apr/2024 | Listed | 12/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27124 - Issue of USD 200,000 Equity Linked Notes due 2027 - GEM | XS2786032966 | 18/Apr/2024 | Listed | 19/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27125 - Issue of USD 397,000 Equity Linked Notes due 2027 - GEM | XS2786033261 | 11/Apr/2024 | Listed | 12/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27126 - Issue of USD 352,000 Equity Linked Notes due 2027 - GEM | XS2786033345 | 11/Apr/2024 | Listed | 12/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27128 - Issue of GBP 25,716,005 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RYF17 | 02/May/2024 | Listed | 03/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27130 - Issue of USD 470,000 Equity Linked Notes due 2026 - GEM | XS2786039979 | 16/Apr/2024 | Listed | 15/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27131 - Issue of USD 5,050,000 Equity Linked Notes due 2027 - GEM | XS2785895363 | 08/Apr/2024 | Listed | 05/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27133 - Issue of USD 3,390,000 Equity Linked Notes due 2026 - GEM | XS2785911400 | 08/Apr/2024 | Listed | 07/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27134 - Issue of EUR 1,000,000 Equity Linked Notes due 2026 - GEM | XS2786033188 | 19/Apr/2024 | Listed | 14/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27136 - Issue of EUR 300,000 Equity Linked Notes due 2025 - GEM | XS2786044623 | 12/Apr/2024 | Listed | 14/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27139 - Issue of EUR 1,400,000 Equity Linked Notes due 2025 - GEM | XS2786045430 | 12/Apr/2024 | Listed | 14/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27140 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2786045786 | 12/Apr/2024 | Listed | 14/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27142 - GBP 5,911,000 Preference Share-Linked Notes due 2029 - GEM | XS2786045943 | 19/Apr/2024 | Listed | 19/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27147 - Issue of EUR 500,000 Equity Linked Notes due 2029 - GEM | XS2786058508 | 22/Apr/2024 | Listed | 23/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27148 - Issue of GBP 12,100,000 Preference Share-Linked Notes due 2029 - GEM | XS2785855813 | 22/Apr/2024 | Listed | 16/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27149 - USD 1,455,000 Equity Linked Notes due 2025 - GEM | XS2786059068 | 15/Apr/2024 | Listed | 15/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27150 - USD 700,000 Notes linked to a Basket of Shares due October 2025 - GEM | XS2786058920 | 15/Apr/2024 | Listed | 16/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27151 - Issue of USD 700,000 Notes linked to a Basket of Shares due October 2025 - GEM | XS2786058847 | 16/Apr/2024 | Listed | 16/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27154 - EUR 400,000 Equity Linked Notes due 2034 - GEM | XS2786059142 | 25/Apr/2024 | Listed | 18/Apr/2034 |
| MORGAN STANLEY B.V. | Series 27160 - Issue of USD 4,200,000 Equity Linked Notes due 2025 - GEM | XS2786059902 | 16/Apr/2024 | Listed | 15/Jul/2025 |
| MORGAN STANLEY B.V. | Series 27162 - Issue of USD 5,785,000 Equity Linked Notes due 2026 - GEM | XS2786022223 | 12/Apr/2024 | Listed | 09/Oct/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27163 - Issue of USD 800,000 Equity Linked Notes due 2026 - GEM | XS2786002977 | 09/Apr/2024 | Listed | 13/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27166 - Issue of USD 3,989,000 Equity Linked Notes due 2026 - GEM | XS2785984621 | 12/Apr/2024 | Listed | 10/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27168 - Issue of USD 3,823,000 Equity Linked Notes due 2026 - GEM | XS2785974820 | 09/Apr/2024 | Listed | 08/Oct/2026 |
| MORGAN STANLEY B.V. | Series 27173 - Issue of EUR 260,000 Equity Linked Notes due 2027 - GEM | XS2786083365 | 23/Apr/2024 | Listed | 23/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27174 - Issue of GBP 5,549,000 Preference Share-Linked Notes due 2029 - GEM | XS2786082714 | 23/Apr/2024 | Listed | 23/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27175 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2786083795 | 17/Apr/2024 | Listed | 17/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27176 - Issue of USD 645,000 Equity Linked Notes due 2026 - GEM | XS2786083878 | 16/Apr/2024 | Listed | 16/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27177 - Issue of GBP 220,000 Equity Linked Notes due 2025 - GEM | XS2786083951 | 17/Apr/2024 | Listed | 17/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27179 - Issue of EUR 750,000 Equity Linked Notes due 2029 - GEM | XS2786084173 | 16/Apr/2024 | Listed | 23/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27180 - Issue of USD 1,070,000 Equity Linked Notes due April 2025 - GEM | XS2786084330 | 16/Apr/2024 | Listed | 16/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27181 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2786084413 | 16/Apr/2024 | Listed | 17/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27183 - Issue of USD 200,000 Equity Linked Notes due 2027 - GEM | XS2786084504 | 17/Apr/2024 | Listed | 23/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27184 - Issue of USD 375,000 Equity Linked Notes due 2025 - GEM | XS2786084686 | 23/Apr/2024 | Listed | 24/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27185 - Issue of EUR 250,000 Equity Linked Notes due 2029 - GEM | XS2786091038 | 17/Apr/2024 | Listed | 24/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27186 - Issue of GBP 4,261,595 Equity Linked Notes due 2031 - GEM | GB00BW6RYB78 | 03/May/2024 | Listed | 02/May/2031 |
| MORGAN STANLEY B.V. | Series 27187 - Issue of EUR 300,000 Equity Linked Notes due 2025 - GEM | XS2786094131 | 17/Apr/2024 | Listed | 17/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27188 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2786094214 | 17/Apr/2024 | Listed | 17/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27192 - Issue of USD 2,000,000 Equity Linked Notes due 2025 - GEM | XS2786095021 | 24/Apr/2024 | Listed | 27/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27194 - Issue of EUR 2,000,000 Equity Linked Notes due 2027 - GEM | XS2786095377 | 17/Apr/2024 | Listed | 19/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27198 - Issue of USD 865,000 Equity Linked Notes due April 2025 - GEM | XS2786093919 | 18/Apr/2024 | Listed | 17/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27199 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | XS2786095708 | 07/May/2024 | Listed | 19/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27201 - GBP 8,108,000 Preference Share-Linked Notes due 2028 - GEM | XS2786096185 | 24/Apr/2024 | Listed | 24/Oct/2028 |
| MORGAN STANLEY B.V. | Series 27202 - Issue of USD 250,000 Equity Linked Notes due 2027 - GEM | XS2786095963 | 17/Apr/2024 | Listed | 19/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27207 - Issue of USD 230,000 Equity Linked Notes due 2026 - GEM | XS2786095294 | 17/Apr/2024 | Listed | 17/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27209 - Issue of JPY 30,000,000 Equity Linked Notes due 2026 - GEM | XS2786096854 | 17/Apr/2024 | Listed | 17/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27210 - JPY 30,000,000 Equity Linked Notes due 2026 - GEM | XS2786096938 | 17/Apr/2024 | Listed | 17/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27211 - Issue of JPY 45,000,000 Equity Linked Notes due 2026 - GEM | XS2786096003 | 17/Apr/2024 | Listed | 17/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27212 - Issue of EUR 300,000 Equity Linked Notes due May 2030 - GEM | XS2786105945 | 24/Apr/2024 | Listed | 18/Apr/2030 |
| MORGAN STANLEY B.V. | Series 27213 - Issue of EUR 300,000 Equity Linked Notes due May 2030 - GEM | XS2786105861 | 24/Apr/2024 | Listed | 18/Apr/2030 |
| MORGAN STANLEY B.V. | Series 27214 - Issue of EUR 3,735,000 Equity Linked Notes due 2027 - GEM | XS2786113295 | 25/Apr/2024 | Listed | 26/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27219 - EUR 1,517,000 Equity Linked Notes due 2034 - GEM | XS2786113709 | 13/Jun/2024 | Listed | 19/Jun/2034 |
| MORGAN STANLEY B.V. | Series 27220 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2786113881 | 26/Apr/2024 | Listed | 12/May/2025 |
| MORGAN STANLEY B.V. | Series 27221 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2786113964 | 26/Apr/2024 | Listed | 12/May/2025 |
| MORGAN STANLEY B.V. | Series 27223 - GBP 6,830,000 Preference Share-Linked Notes due 2030 - GEM | XS2786105606 | 26/Apr/2024 | Listed | 01/Mar/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27226 - Issue of USD 750,000 Equity Linked Notes due 2025 - GEM | XS2786114343 | 18/Apr/2024 | Listed | 21/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27227 - Issue of USD 1,200,000 Equity Linked Notes due 2026 - GEM | XS2786114939 | 25/Apr/2024 | Listed | 11/May/2026 |
| MORGAN STANLEY B.V. | Series 27228 - Issue of USD 600,000 Equity Linked Notes due April 2025 - GEM | XS2786114426 | 29/Apr/2024 | Listed | 18/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27230 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2786033428 | 15/Apr/2024 | Listed | 14/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27233 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2786113378 | 26/Apr/2024 | Listed | 23/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27236 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2786128301 | 26/Apr/2024 | Listed | 23/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27239 - Issue of EUR 350,000 Equity Linked Notes due 2025 - GEM | XS2786129614 | 26/Apr/2024 | Listed | 30/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27240 - Issue of USD 420,000 Equity Linked Notes due 2025 - GEM | XS2786129457 | 23/Apr/2024 | Listed | 20/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27243 - Issue of USD 200,000 Equity Linked Notes due 2027 - GEM | XS2786129705 | 26/Apr/2024 | Listed | 26/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27244 - Issue of GBP 751,000 Equity Linked Notes due 2030 - GEM | XS2786143870 | 14/May/2024 | Listed | 14/May/2030 |
| MORGAN STANLEY B.V. | Series 27245 - Issue of EUR 1,238,000 Equity Linked Notes due April 2025 - GEM | XS2786144092 | 22/Apr/2024 | Listed | 24/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27246 - Issue of CHF 867,000 Equity Linked Notes due April 2025 - GEM | XS2786144175 | 25/Apr/2024 | Listed | 24/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27248 - Issue of EUR 225,000 Equity Linked Notes due 2027 - GEM | XS2786144258 | 03/May/2024 | Listed | 22/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27254 - Issue of USD 530,000 Equity Linked Notes due 2025 - GEM | XS2786145495 | 23/Apr/2024 | Listed | 22/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27256 - Issue of USD 200,000 Equity Linked Notes due 2027 - GEM | XS2786145651 | 23/Apr/2024 | Listed | 22/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27260 - Issue of EUR 200,000 Equity Linked Notes due 2027 - GEM | XS2786156856 | 23/Apr/2024 | Listed | 23/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27262 - Issue of USD 1,280,000 Equity Linked Notes due 2028 - GEM | XS2786144506 | 30/Apr/2024 | Listed | 26/Apr/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27263 - Issue of USD 1,000,000 Equity Linked Notes due 2028 - GEM | XS2786143953 | 23/Apr/2024 | Listed | 25/Apr/2028 |
| MORGAN STANLEY B.V. | Series 27266 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2786164363 | 23/Apr/2024 | Listed | 23/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27269 - Issue of GBP 500,000 Equity Linked Notes due October 2025 - GEM | XS2786163985 | 09/May/2024 | Listed | 23/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27270 - Issue of EUR 200,000 Equity Linked Notes due 2027 - GEM | XS2786164520 | 03/May/2024 | Listed | 23/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27271 - Issue of GBP 1,250,000 Equity Linked Notes due 2025 - GEM | XS2786163803 | 30/Apr/2024 | Listed | 23/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27272 - Issue of EUR 1,000,000 Equity Linked Notes due 2027 - GEM | XS2786164959 | 24/Apr/2024 | Listed | 23/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27275 - Issue of GBP 4,600,000 Preference Share-Linked Notes due 2029 - GEM | XS2786164108 | 30/Apr/2024 | Listed | 30/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27278 - Issue of USD 760,000 Equity Linked Notes due 2025 - GEM | XS2786165683 | 23/Apr/2024 | Listed | 23/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27279 - Issue of GBP 2,075,000 Preference Share-Linked Notes due 2030 - GEM | XS2786165097 | 30/Apr/2024 | Listed | 03/May/2030 |
| MORGAN STANLEY B.V. | Series 27280 - Issue of EUR 540,000 Equity Linked Notes due 2028 - GEM | XS2786173430 | 24/Apr/2024 | Listed | 25/Apr/2028 |
| MORGAN STANLEY B.V. | Series 27289 - Issue of USD 4,211,000 Equity Linked Notes due 2027 - GEM | XS2786182936 | 26/Apr/2024 | Listed | 26/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27291 - Issue of USD 3,500,000 Equity Linked Notes due 2025 - GEM | XS2786183231 | 25/Apr/2024 | Listed | 28/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27292 - Issue of USD 3,440,000 Equity Linked Notes due 2025 - GEM | XS2786183405 | 30/Apr/2024 | Listed | 31/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27298 - Issue of EUR 2,090,000 Equity Linked Notes due 2029 - GEM | XS2786194949 | 25/Apr/2024 | Listed | 03/May/2029 |
| MORGAN STANLEY B.V. | Series 27299 - GBP 238,000 Equity Linked Notes due 2029 - GEM | XS2786195912 | 25/Apr/2024 | Listed | 25/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27300 - Issue of GBP 1,101,000 Equity Linked Notes due 2030 - GEM | XS2786199070 | 24/May/2024 | Listed | 24/May/2030 |
| MORGAN STANLEY B.V. | Series 27307 - USD 4,010,000 Equity Linked Notes due 2027 - GEM | XS2786199823 | 25/Apr/2024 | Listed | 03/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27310 - Issue of USD 350,000 Equity Linked Notes due 2028 - GEM | XS2786199740 | 25/Apr/2024 | Listed | 09/May/2028 |
| MORGAN STANLEY B.V. | Series 27314 - Issue of EUR 1,000,000 Equity Linked Notes due 2026 - GEM | XS2786199666 | 25/Apr/2024 | Listed | 27/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27316 - Issue of GBP 2,000,000 Preference Share-Linked Notes due 2029 - GEM | XS2786207949 | 07/May/2024 | Listed | 04/May/2029 |
| MORGAN STANLEY B.V. | Series 27318 - Issue of EUR 1,791,000 Notes linked to a Basket of Indices due April 2025 - GEM | XS2786212782 | 26/Apr/2024 | Listed | 29/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27319 - Issue of GBP 15,000,000 Preference Share-Linked Notes due 2029 - GEM | XS2786082987 | 03/May/2024 | Listed | 26/Apr/2029 |
| MORGAN STANLEY B.V. | Series 27323 - Issue of EUR 2,500,000 Notes linked to a Basket of Shares due April 2025 - GEM | XS2786213673 | 29/Apr/2024 | Listed | 29/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27325 - Issue of GBP 3,250,000 Preference Share-Linked Notes due 2029 - GEM | XS2786212279 | 09/May/2024 | Listed | 11/May/2029 |
| MORGAN STANLEY B.V. | Series 27328 - Issue of EUR 570,000 Equity Linked Notes due 2027 - GEM | XS2786214309 | 07/May/2024 | Listed | 03/May/2027 |
| MORGAN STANLEY B.V. | Series 27329 - Issue of EUR 125,000 Equity Linked Notes due 2027 - GEM | XS2786220371 | 29/Apr/2024 | Listed | 29/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27332 - Issue of USD 4,000,000 Equity Linked Notes due 2026 - GEM | XS2786183827 | 24/Apr/2024 | Listed | 24/Apr/2026 |
| MORGAN STANLEY B.V. | Series 27333 - Issue of USD 2,000,000 Equity Linked Notes due 2025 - GEM | XS2786200852 | 26/Apr/2024 | Listed | 27/May/2025 |
| MORGAN STANLEY B.V. | Series 27341 - EUR 1,470,000 Equity Linked Notes due 2025 - GEM | XS2786228788 | 29/Apr/2024 | Listed | 29/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27342 - Issue of USD 2,000,000 Equity Linked Notes due 2028 - GEM | XS2786228606 | 26/Apr/2024 | Listed | 01/May/2028 |
| MORGAN STANLEY B.V. | Series 27346 - Issue of EUR 2,000,000 Equity Linked Notes due April 2025 - GEM | XS2786229166 | 30/Apr/2024 | Listed | 29/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27349 - EUR 125,000 Equity Linked Notes due 2027 - GEM | XS2786234596 | 30/Apr/2024 | Listed | 30/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27353 - Issue of USD 520,000 Equity Linked Notes due 2026 - GEM | XS2786238589 | 30/Apr/2024 | Listed | 30/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27354 - Issue of USD 3,260,000 Preference Share-Linked Notes due 2028 - GEM | XS2786239983 | 09/May/2024 | Listed | 09/May/2028 |
| MORGAN STANLEY B.V. | Series 27359 - CHF 230,000 Equity Linked Notes due 2025 - GEM | XS2786243159 | 30/Apr/2024 | Listed | 30/Jul/2025 |
| MORGAN STANLEY B.V. | Series 27361 - Issue of EUR 17,135,795 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RYC85 | 08/May/2024 | Listed | 08/May/2030 |
| MORGAN STANLEY B.V. | Series 27362 - Issue of USD 795,000 Equity Linked Notes due 2025 - GEM | XS2786243233 | 30/Apr/2024 | Listed | 30/Apr/2025 |
| MORGAN STANLEY B.V. | Series 27365 - Issue of AUD 620,000 Equity Linked Notes due 2027 - GEM | XS2786243662 | 02/May/2024 | Listed | 07/May/2027 |
| MORGAN STANLEY B.V. | Series 27367 - Issue of USD 600,000 Equity Linked Notes due 2030 - GEM | XS2786220454 | 17/May/2024 | Listed | 16/May/2030 |
| MORGAN STANLEY B.V. | Series 27376 - Issue of USD 3,000,000 Equity Linked Notes due 2027 - GEM | XS2786181961 | 29/Apr/2024 | Listed | 23/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27382 - CHF 1,050,000 Equity Linked Notes due 2026 - GEM | XS2786266879 | 03/May/2024 | Listed | 05/May/2026 |
| MORGAN STANLEY B.V. | Series 27384 - Issue of USD 1,500,000 Equity Linked Notes due 2029 - GEM | XS2786267174 | 15/May/2024 | Listed | 01/May/2029 |
| MORGAN STANLEY B.V. | Series 27386 - Issue of USD 325,000 Equity Linked Notes due 2026 - GEM | XS2786267414 | 01/May/2024 | Listed | 01/May/2026 |
| MORGAN STANLEY B.V. | Series 27391 - Issue of CHF 1,400,000 Equity Linked Notes due 2029 - GEM | XS2786279930 | 03/May/2024 | Listed | 06/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27396 - Issue of EUR 4,018,000 Notes linked to a Basket of Indices due November 2025 - GEM | XS2786282991 | 03/May/2024 | Listed | 04/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27399 - Issue of USD 1,168,000 Preference Share-Linked Notes due 2028 - GEM | XS2786283023 | 09/May/2024 | Listed | 08/Nov/2028 |
| MORGAN STANLEY B.V. | Series 27402 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2786283965 | 07/May/2024 | Listed | 05/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27405 - Issue of EUR 729,000 Preference Share-Linked Notes due 2030 - GEM | XS2786292446 | 17/May/2024 | Listed | 17/May/2030 |
| MORGAN STANLEY B.V. | Series 27407 - Issue of USD 1,209,000 Equity Linked Notes due 2030 - GEM | XS2786266283 | 14/Jun/2024 | Listed | 14/Jun/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27408 - Issue of USD 200,000 Equity Linked Notes due 2027 - GEM | XS2786297676 | 30/Apr/2024 | Listed | 03/May/2027 |
| MORGAN STANLEY B.V. | Series 27410 - Issue of USD 350,000 Equity Linked Notes due 2030 - GEM | XS2786298054 | 10/May/2024 | Listed | 10/May/2030 |
| MORGAN STANLEY B.V. | Series 27412 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2786298302 | 03/May/2024 | Listed | 19/May/2025 |
| MORGAN STANLEY B.V. | Series 27413 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2786298484 | 03/May/2024 | Listed | 04/May/2026 |
| MORGAN STANLEY B.V. | Series 27415 - Issue of CHF 400,000 Equity Linked Notes due 2025 - GEM | XS2786310792 | 08/May/2024 | Listed | 08/May/2025 |
| MORGAN STANLEY B.V. | Series 27418 - Issue of GBP 18,585,000 Preference Share-Linked Notes due 2030 - GEM | XS2786020102 | 15/May/2024 | Listed | 15/May/2030 |
| MORGAN STANLEY B.V. | Series 27419 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2786303078 | 07/May/2024 | Listed | 07/May/2026 |
| MORGAN STANLEY B.V. | Series 27423 - Issue of USD 500,000 Equity Linked Notes due May 2025 - GEM | XS2786312814 | 13/May/2024 | Listed | 12/May/2025 |
| MORGAN STANLEY B.V. | Series 27425 - Issue of USD 210,000 Equity Linked Notes due 2026 - GEM | XS2786312731 | 07/May/2024 | Listed | 06/May/2026 |
| MORGAN STANLEY B.V. | Series 27427 - Issue of EUR 3,310,000 Notes linked to a Basket of Indices due May 2026 - GEM | XS2786327929 | 14/May/2024 | Listed | 08/May/2026 |
| MORGAN STANLEY B.V. | Series 27428 - Issue of EUR 500,000 Notes linked to a Basket of Indices due May 2026 - GEM | XS2786328653 | 09/May/2024 | Listed | 08/May/2026 |
| MORGAN STANLEY B.V. | Series 27431 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2786332176 | 07/May/2024 | Listed | 07/May/2026 |
| MORGAN STANLEY B.V. | Series 27432 - Issue of USD 500,000 Equity Linked Notes due May 2025 - GEM | XS2786333224 | 13/May/2024 | Listed | 08/May/2025 |
| MORGAN STANLEY B.V. | Series 27436 - Issue of GBP 500,000 Equity Linked Notes due 2027 - GEM | XS2786044896 | 09/May/2024 | Listed | 12/May/2027 |
| MORGAN STANLEY B.V. | Series 27438 - Issue of GBP 4,000,000 Preference Share-Linked Notes due 2030 - GEM | XS2786332846 | 16/May/2024 | Listed | 16/May/2030 |
| MORGAN STANLEY B.V. | Series 27440 - Issue of USD 512,000 Equity Linked Notes due 2030 - GEM | XS2786332689 | 24/Jun/2024 | Listed | 24/Jun/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27442 - GBP 290,000 Equity Linked Notes due 2030 - GEM | XS2786332762 | 24/Jun/2024 | Listed | 24/Jun/2030 |
| MORGAN STANLEY B.V. | Series 27443 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2786145222 | 08/May/2024 | Listed | 08/May/2025 |
| MORGAN STANLEY B.V. | Series 27449 - Issue of GBP 375,000 Notes linked to a Basket of Indices due May 2025 - GEM | XS2786336169 | 21/May/2024 | Listed | 19/May/2025 |
| MORGAN STANLEY B.V. | Series 27450 - Issue of USD 1,500,000 Equity Linked Notes due May 2025 - GEM | XS2786336086 | 13/May/2024 | Listed | 08/May/2025 |
| MORGAN STANLEY B.V. | Series 27455 - Issue of USD 1,595,000 Equity Linked Notes due 2026 - GEM | XS2786228515 | 07/May/2024 | Listed | 05/May/2026 |
| MORGAN STANLEY B.V. | Series 27456 - Issue of USD 5,060,000 Equity Linked Notes due 2027 - GEM | XS2786242698 | 07/May/2024 | Listed | 30/Apr/2027 |
| MORGAN STANLEY B.V. | Series 27457 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2786282561 | 07/May/2024 | Listed | 31/Oct/2025 |
| MORGAN STANLEY B.V. | Series 27460 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2786335864 | 08/May/2024 | Listed | 12/May/2025 |
| MORGAN STANLEY B.V. | Series 27464 - Issue of USD 200,000 Equity Linked Notes due 2029 - GEM | XS2786356605 | 16/May/2024 | Listed | 22/May/2029 |
| MORGAN STANLEY B.V. | Series 27465 - Issue of USD 500,000 Equity Linked Notes due 2029 - GEM | XS2786356431 | 16/May/2024 | Listed | 16/May/2029 |
| MORGAN STANLEY B.V. | Series 27467 - Issue of USD 200,000 Equity Linked Notes due 2029 - GEM | XS2786356514 | 16/May/2024 | Listed | 16/May/2029 |
| MORGAN STANLEY B.V. | Series 27469 - Issue of GBP 2,500,000 Equity Linked Notes due 2025 - GEM | XS2786356860 | 17/May/2024 | Listed | 18/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27470 - Issue of EUR 1,500,000 Notes linked to a Basket of Shares due May 2028 - GEM | XS2786357082 | 13/May/2024 | Listed | 10/May/2028 |
| MORGAN STANLEY B.V. | Series 27471 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2786356191 | 09/May/2024 | Listed | 10/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27473 - Issue of USD 520,000 Equity Linked Notes due 2026 - GEM | XS2786357835 | 09/May/2024 | Listed | 11/May/2026 |
| MORGAN STANLEY B.V. | Series 27478 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2786369095 | 10/May/2024 | Listed | 12/May/2025 |
| MORGAN STANLEY B.V. | Series 27481 - Issue of EUR 850,000 Equity Linked Notes due 2029 - GEM | XS2786331442 | 15/May/2024 | Listed | 15/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27485 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2817338853 | 14/May/2024 | Listed | 14/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27486 - Issue of USD 400,000 Equity Linked Notes due 2026 - GEM | XS2817338937 | 21/May/2024 | Listed | 13/May/2026 |
| MORGAN STANLEY B.V. | Series 27489 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2786336243 | 08/May/2024 | Listed | 08/Aug/2025 |
| MORGAN STANLEY B.V. | Series 27490 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2817356913 | 14/May/2024 | Listed | 14/May/2026 |
| MORGAN STANLEY B.V. | Series 27491 - Issue of USD 1,600,000 Equity Linked Notes due 2026 - GEM | XS2817357051 | 23/May/2024 | Listed | 21/May/2026 |
| MORGAN STANLEY B.V. | Series 27493 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2817357218 | 14/May/2024 | Listed | 14/May/2026 |
| MORGAN STANLEY B.V. | Series 27494 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2817357309 | 14/May/2024 | Listed | 14/May/2026 |
| MORGAN STANLEY B.V. | Series 27495 - Issue of USD 1,174,000 Equity Linked Notes due 2029 - GEM | XS2786351986 | 23/May/2024 | Listed | 23/May/2029 |
| MORGAN STANLEY B.V. | Series 27496 - Issue of EUR 300,000 Equity Linked Notes due 2029 - GEM | XS2817358372 | 21/May/2024 | Listed | 21/May/2029 |
| MORGAN STANLEY B.V. | Series 27502 - Issue of EUR 7,700,000 Equity Linked Notes due 2027 - GEM | XS2817358612 | 05/Jun/2024 | Listed | 31/May/2027 |
| MORGAN STANLEY B.V. | Series 27504 - Issue of EUR 300,000 Equity Linked Notes due 2029 - GEM | XS2817357564 | 20/May/2024 | Listed | 21/May/2029 |
| MORGAN STANLEY B.V. | Series 27505 - Issue of USD 580,000 Equity Linked Notes due 2024 - GEM | XS2817359180 | 21/May/2024 | Listed | 29/Nov/2024 |
| MORGAN STANLEY B.V. | Series 27506 - Issue of USD 1,500,000 Equity Linked Notes due 2026 - GEM | XS2817359008 | 17/May/2024 | Listed | 15/May/2026 |
| MORGAN STANLEY B.V. | Series 27507 - Issue of USD 950,000 Equity Linked Notes due 2027 - GEM | XS2817359263 | 23/May/2024 | Listed | 25/May/2027 |
| MORGAN STANLEY B.V. | Series 27508 - Issue of EUR 309,000 Equity Linked Notes due 2029 - GEM | XS2817358539 | 20/Jun/2024 | Listed | 21/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27509 - Issue of USD 350,000 Equity Linked Notes due 2024 - GEM | XS2817372795 | 15/May/2024 | Listed | 27/Dec/2024 |
| MORGAN STANLEY B.V. | Series 27510 - Issue of USD 1,400,000 Equity Linked Notes due 2026 - GEM | XS2786183744 | 10/May/2024 | Listed | 08/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27512 - Issue of USD 3,140,000 Equity Linked Notes due 2026 - GEM | XS2786297320 | 13/May/2024 | Listed | 08/May/2026 |
| MORGAN STANLEY B.V. | Series 27515 - Issue of USD 10,000,000 Equity Linked Notes due 2027 - GEM | XS2786336326 | 13/May/2024 | Listed | 10/May/2027 |
| MORGAN STANLEY B.V. | Series 27517 - Issue of USD 7,500,000 Equity Linked Notes due 2029 - GEM | XS2786357918 | 14/May/2024 | Listed | 14/May/2029 |
| MORGAN STANLEY B.V. | Series 27518 - USD 100,000 Equity Linked Notes due 2032 - GEM | XS2817381945 | 15/May/2024 | Listed | 17/May/2032 |
| MORGAN STANLEY B.V. | Series 27519 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2817382323 | 17/May/2024 | Listed | 18/May/2026 |
| MORGAN STANLEY B.V. | Series 27520 - Issue of CHF 484,000 Equity Linked Notes due 2025 - GEM | XS2817381861 | 16/May/2024 | Listed | 18/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27522 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2817382836 | 15/May/2024 | Listed | 15/May/2026 |
| MORGAN STANLEY B.V. | Series 27524 - Issue of EUR 450,000 Equity Linked Notes due 2025 - GEM | XS2817383214 | 15/May/2024 | Listed | 17/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27526 - Issue of EUR 1,916,000 Notes linked to a Basket of Indices due November 2025 - GEM | XS2817383487 | 21/May/2024 | Listed | 19/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27527 - Issue of USD 203,000 Equity Linked Notes due 2027 - GEM | XS2817383560 | 22/May/2024 | Listed | 17/May/2027 |
| MORGAN STANLEY B.V. | Series 27528 - Issue of USD 1,000,000 Equity Linked Notes due 2027 - GEM | XS2817383644 | 17/May/2024 | Listed | 17/May/2027 |
| MORGAN STANLEY B.V. | Series 27529 - Issue of USD 1,000,000 Equity Linked Notes due 2027 - GEM | XS2817384022 | 20/May/2024 | Listed | 17/May/2027 |
| MORGAN STANLEY B.V. | Series 27530 - Issue of USD 1,000,000 Equity Linked Notes due 2027 - GEM | XS2817383727 | 20/May/2024 | Listed | 17/May/2027 |
| MORGAN STANLEY B.V. | Series 27531 - Issue of USD 700,000 Equity Linked Notes due May 2025 - GEM | XS2817383990 | 17/May/2024 | Listed | 15/May/2025 |
| MORGAN STANLEY B.V. | Series 27532 - Issue of USD 262,000 Equity Linked Notes due 2027 - GEM | XS2817400240 | 16/May/2024 | Listed | 17/Nov/2027 |
| MORGAN STANLEY B.V. | Series 27534 - Issue of USD 4,041,000 Equity Linked Notes due 2029 - GEM | XS2817400323 | 24/May/2024 | Listed | 23/May/2029 |
| MORGAN STANLEY B.V. | Series 27537 - Issue of EUR 585,000 Equity Linked Notes due 2025 - GEM | XS2817407849 | 17/May/2024 | Listed | 19/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27538 - Issue of GBP 440,000 Equity Linked Notes due 2028 - GEM | XS2817405553 | 24/May/2024 | Listed | 24/May/2028 |
| MORGAN STANLEY B.V. | Series 27540 - GBP 24,347,000 Equity Linked Notes due May 2029 - GEM | XS2786309869 | 24/May/2024 | Listed | 17/May/2029 |
| MORGAN STANLEY B.V. | Series 27541 - Issue of USD 1,600,000 Equity Linked Notes due May 2025 - GEM | XS2817409118 | 21/May/2024 | Listed | 19/May/2025 |
| MORGAN STANLEY B.V. | Series 27542 - Issue of USD 1,010,000 Equity Linked Notes due 2027 - GEM | XS2817415354 | 05/Jun/2024 | Listed | 17/Aug/2027 |
| MORGAN STANLEY B.V. | Series 27543 - Issue of EUR 2,070,000 Equity Linked Notes due 2024 - GEM | XS2817415941 | 17/May/2024 | Listed | 17/Dec/2024 |
| MORGAN STANLEY B.V. | Series 27545 - Issue of GBP 1,050,000 Preference Share-Linked Notes due 2027 - GEM | XS2786312061 | 24/May/2024 | Listed | 24/May/2027 |
| MORGAN STANLEY B.V. | Series 27548 - Issue of USD 470,000 Notes linked to a Basket of Shares due November 2025 - GEM | XS2817416162 | 17/May/2024 | Listed | 18/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27550 - USD 2,025,000Equity Linked Notes due May 2025 - GEM | XS2817416592 | 17/May/2024 | Listed | 19/May/2025 |
| MORGAN STANLEY B.V. | Series 27552 - Issue of GBP 1,000,000 Preference Share-Linked Notes due 2029 - GEM | XS2817416329 | 10/Jun/2024 | Listed | 07/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27553 - Issue of EUR 925,000 Equity Linked Notes due May 2025 - GEM | XS2817420867 | 21/May/2024 | Listed | 20/May/2025 |
| MORGAN STANLEY B.V. | Series 27554 - Issue of USD 600,000 Equity Linked Notes due May 2025 - GEM | XS2817422566 | 20/May/2024 | Listed | 20/May/2025 |
| MORGAN STANLEY B.V. | Series 27555 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2817400919 | 16/May/2024 | Listed | 18/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27556 - Issue of USD 745,000 Equity Linked Notes due 2027 - GEM | XS2786368014 | 20/May/2024 | Listed | 14/May/2027 |
| MORGAN STANLEY B.V. | Series 27559 - Issue of USD 1,365,000 Equity Linked Notes due 2026 - GEM | XS2786369418 | 20/May/2024 | Listed | 15/May/2026 |
| MORGAN STANLEY B.V. | Series 27560 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | XS2817400836 | 17/May/2024 | Listed | 17/May/2027 |
| MORGAN STANLEY B.V. | Series 27561 - Issue of USD 2,000,000 Equity Linked Notes due 2025 - GEM | XS2817416758 | 20/May/2024 | Listed | 17/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27563 - Issue of EUR 2,000,000 Notes linked to the Solactive AI & Big Data EUR Index 5% AR due May 2029 (the "Notes" or the "Securities") - GEM | XS2817427284 | 30/May/2024 | Listed | 21/May/2029 |
| MORGAN STANLEY B.V. | Series 27564 - Issue of JPY 48,000,000 Equity Linked Notes due 2025 - GEM | XS2817427102 | 21/May/2024 | Listed | 21/May/2025 |
| MORGAN STANLEY B.V. | Series 27565 - Issue of EUR 3,000,000 Equity Linked Notes due 2024 - GEM | XS2817427441 | 20/May/2024 | Listed | 20/Nov/2024 |
| MORGAN STANLEY B.V. | Series 27566 - Issue of EUR 515,000 Equity Linked Notes due 2025 - GEM | XS2817427367 | 20/May/2024 | Listed | 20/May/2025 |
| MORGAN STANLEY B.V. | Series 27568 - Issue of USD 262,000 Equity Linked Notes due 2029 - GEM | XS2817427797 | 24/May/2024 | Listed | 24/May/2029 |
| MORGAN STANLEY B.V. | Series 27569 - Issue of GBP 2,120,000 Equity Linked Notes due 2024 - GEM | XS2817448280 | 21/May/2024 | Listed | 21/Nov/2024 |
| MORGAN STANLEY B.V. | Series 27570 - Issue of EUR 300,000 Equity Linked Notes due 2025 - GEM | XS2817448520 | 22/May/2024 | Listed | 21/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27571 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2817448876 | 21/May/2024 | Listed | 21/May/2026 |
| MORGAN STANLEY B.V. | Series 27572 - Issue of GBP 5,000,000 Preference Share-Linked Notes due 2030 - GEM | XS2817383057 | 29/May/2024 | Listed | 29/May/2030 |
| MORGAN STANLEY B.V. | Series 27573 - Issue of EUR 300,000 Equity Linked Notes due 2025 - GEM | XS2817448959 | 22/May/2024 | Listed | 21/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27574 - Issue of USD 550,000 Equity Linked Notes due 2026 - GEM | XS2817427870 | 21/May/2024 | Listed | 21/May/2026 |
| MORGAN STANLEY B.V. | Series 27575 - EUR 1,428,000 Equity Linked Notes due 2025 - GEM | XS2817449098 | 21/May/2024 | Listed | 21/May/2025 |
| MORGAN STANLEY B.V. | Series 27577 - Issue of USD 1,189,000 Equity Linked Notes due 2025 - GEM | XS2817449338 | 21/May/2024 | Listed | 21/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27578 - Issue of GBP 420,000 Equity Linked Notes due 2025 - GEM | XS2817449254 | 21/May/2024 | Listed | 21/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27579 - Issue of EUR 750,000 Equity Linked Notes due 2029 - GEM | XS2817449171 | 21/May/2024 | Listed | 21/May/2029 |
| MORGAN STANLEY B.V. | Series 27580 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2817449924 | 30/May/2024 | Listed | 05/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27581 - Issue of USD 240,000 Equity Linked Notes due 2026 - GEM | XS2817450187 | 21/May/2024 | Listed | 21/May/2026 |
| MORGAN STANLEY B.V. | Series 27582 - Issue of USD 1,125,000 Notes linked to a Basket of Shares due May 2025 (the "Notes" or the "Securities") - GEM | XS2817449841 | 05/Jun/2024 | Listed | 20/May/2025 |
| MORGAN STANLEY B.V. | Series 27583 - Issue of USD 12,800,000 Notes linked to the S&P 500® Index due December 2025 - GEM | XS2817450005 | 18/Jun/2024 | Listed | 13/Dec/2025 |
| MORGAN STANLEY B.V. | Series 27584 - Issue of GBP 250,000 Equity Linked Notes due 2027 - GEM | XS2817450260 | 29/May/2024 | Listed | 28/May/2027 |
| MORGAN STANLEY B.V. | Series 27585 - Issue of EUR 400,000 Notes linked to a Basket of Indices due November 2025 - GEM | XS2817458750 | 22/May/2024 | Listed | 25/Nov/2025 |
| MORGAN STANLEY B.V. | Series 27586 - Issue of USD 300,000 Equity Linked Notes due 2026 - GEM | XS2817461895 | 22/May/2024 | Listed | 22/May/2026 |
| MORGAN STANLEY B.V. | Series 27587 - Issue of USD 300,000 Equity Linked Notes due 2026 - GEM | XS2817461622 | 22/May/2024 | Listed | 22/May/2026 |
| MORGAN STANLEY B.V. | Series 27589 - Issue of EUR 500,000 Equity Linked Notes due 2029 - GEM | XS2817462190 | 22/May/2024 | Listed | 30/May/2029 |
| MORGAN STANLEY B.V. | Series 27590 - Issue of EUR 1,860,000 Equity Linked Notes due 2025 - GEM | XS2817461549 | 23/May/2024 | Listed | 22/May/2025 |
| MORGAN STANLEY B.V. | Series 27591 - Issue of USD 595,000 Equity Linked Notes due 2026 - GEM | XS2817462273 | 31/May/2024 | Listed | 01/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27593 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2817462604 | 22/May/2024 | Listed | 22/May/2025 |
| MORGAN STANLEY B.V. | Series 27594 - USD 100,000 Equity Linked Notes due 2025 - GEM | XS2817462786 | 22/May/2024 | Listed | 22/May/2025 |
| MORGAN STANLEY B.V. | Series 27595 - Issue of USD 100,000 Equity Linked Notes due 2025 - GEM | XS2817462869 | 22/May/2024 | Listed | 22/May/2025 |
| MORGAN STANLEY B.V. | Series 27596 - Issue of USD 1,400,000 Equity Linked Notes due 2025 - GEM | XS2817462943 | 22/May/2024 | Listed | 08/Dec/2025 |
| MORGAN STANLEY B.V. | Series 27598 - Issue of USD 296,000 Equity Linked Notes due 2024 - GEM | XS2817477032 | 31/May/2024 | Listed | 03/Dec/2024 |
| MORGAN STANLEY B.V. | Series 27599 - Issue of EUR 363,000 Equity Linked Notes due 2024 - GEM | XS2817477388 | 31/May/2024 | Listed | 03/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27600 - Issue of CHF 266,000 Equity Linked Notes due 2024 - GEM | XS2817477545 | 31/May/2024 | Listed | 03/Dec/2024 |
| MORGAN STANLEY B.V. | Series 27602 - Issue of GBP 2,000,000 Preference Share-Linked Notes due 2029 - GEM | XS2817483782 | 04/Jun/2024 | Listed | 31/May/2029 |
| MORGAN STANLEY B.V. | Series 27604 - Issue of EUR 250,000 Equity Linked Notes due 2027 - GEM | XS2817485480 | 29/May/2024 | Listed | 24/May/2027 |
| MORGAN STANLEY B.V. | Series 27607 - EUR 1,000,000 Equity Linked Notes due 2026 - GEM | XS2817485993 | 03/Jun/2024 | Listed | 03/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27608 - Issue of GBP 12,000,000 Equity Linked Notes due 2025 - GEM | XS2817486371 | 04/Jun/2024 | Listed | 01/Dec/2025 |
| MORGAN STANLEY B.V. | Series 27609 - Issue of USD 550,000 Equity Linked Notes due 2025 - GEM | XS2817486298 | 30/May/2024 | Listed | 23/May/2025 |
| MORGAN STANLEY B.V. | Series 27610 - Issue of GBP 6,700,000 Preference Share-Linked Notes due 2029 - GEM | XS2817484830 | 03/Jun/2024 | Listed | 01/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27612 - Issue of GBP 3,979,000 Preference Share-Linked Notes due 2030 - GEM | XS2817485563 | 03/Jun/2024 | Listed | 03/Jun/2030 |
| MORGAN STANLEY B.V. | Series 27614 - Issue of GBP 350,000 Equity Linked Notes due 2030 - GEM | XS2786290317 | 14/Jun/2024 | Listed | 14/Jun/2030 |
| MORGAN STANLEY B.V. | Series 27616 - Issue of USD 1,531,000 Preference Share-Linked Notes due 2030 - GEM | XS2817486025 | 05/Jun/2024 | Listed | 04/Jun/2030 |
| MORGAN STANLEY B.V. | Series 27618 - Issue of GBP 16,308,734 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RXZ48 | 11/Jun/2024 | Listed | 03/Jun/2030 |
| MORGAN STANLEY B.V. | Series 27627 - Issue of EUR 400,000 Equity Linked Notes due 2029 - GEM | XS2817518835 | 04/Jun/2024 | Listed | 04/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27629 - Issue of GBP 10,360,000 Preference Share-Linked Notes due 2030 - GEM | XS2817357721 | 05/Jun/2024 | Listed | 28/May/2030 |
| MORGAN STANLEY B.V. | Series 27631 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2817462430 | 23/May/2024 | Listed | 27/May/2025 |
| MORGAN STANLEY B.V. | Series 27632 - Issue of EUR 6,000,000 Equity Linked Notes due May 2025 - GEM | XS2817524643 | 31/May/2024 | Listed | 27/May/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27636 - Issue of USD 1,200,000 Notes linked to the SPDR Gold Shares Fund due May 2026 - GEM | XS2817546372 | 05/Jun/2024 | Listed | 29/May/2026 |
| MORGAN STANLEY B.V. | Series 27642 - EUR 500,000 Equity Linked Notes due 2029 - GEM | XS2817549129 | 28/May/2024 | Listed | 28/May/2029 |
| MORGAN STANLEY B.V. | Series 27647 - EUR 450,000 Equity Linked Notes due 2029 - GEM | XS2817549046 | 28/May/2024 | Listed | 28/May/2029 |
| MORGAN STANLEY B.V. | Series 27653 - Issue of USD 700,000 Equity Linked Notes due 2026 - GEM | XS2817524726 | 11/Jun/2024 | Listed | 29/May/2026 |
| MORGAN STANLEY B.V. | Series 27659 - Issue of GBP 1,521,000 Equity Linked Notes due 2030 - GEM | XS2817524569 | 22/Jul/2024 | Listed | 22/Jul/2030 |
| MORGAN STANLEY B.V. | Series 27670 - Issue of USD 727,000 Equity Linked Notes due 2030 - GEM | XS2786290234 | 18/Jun/2024 | Listed | 14/Jun/2030 |
| MORGAN STANLEY B.V. | Series 27675 - Issue of USD 3,054,000 Equity Linked Notes due 2027 - GEM | XS2817416675 | 24/May/2024 | Listed | 21/May/2027 |
| MORGAN STANLEY B.V. | Series 27676 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2817486538 | 27/May/2024 | Listed | 27/May/2025 |
| MORGAN STANLEY B.V. | Series 27677 - Issue of USD 5,365,000 Equity Linked Notes due 2027 - GEM | XS2817549988 | 30/May/2024 | Listed | 28/May/2027 |
| MORGAN STANLEY B.V. | Series 27678 - Issue of GBP 16,000,000 Preference Share-Linked Notes due 2031 - GEM | GB00BW6RXY31 | 10/Jun/2024 | Listed | 09/Jun/2031 |
| MORGAN STANLEY B.V. | Series 27680 - Issue of USD 693,000 Equity Linked Notes due 2030 - GEM | XS2817561413 | 23/Jul/2024 | Listed | 22/Jul/2030 |
| MORGAN STANLEY B.V. | Series 27683 - Issue of EUR 500,000 Equity Linked Notes due 2029 - GEM | XS2817579209 | 31/May/2024 | Listed | 07/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27688 - Issue of USD 875,000 Equity Linked Notes due 2026 - GEM | XS2817580124 | 31/May/2024 | Listed | 02/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27693 - Issue of USD 450,000 Equity Linked Notes due 2028 - GEM | XS2817581106 | 03/Jun/2024 | Listed | 01/Jun/2028 |
| MORGAN STANLEY B.V. | Series 27694 - Issue of USD 750,000 Equity Linked Notes due 2025 - GEM | XS2817580397 | 03/Jun/2024 | Listed | 02/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27695 - Issue of USD 360,000 Equity Linked Notes due 2028 - GEM | XS2817581361 | 03/Jun/2024 | Listed | 31/May/2028 |
| MORGAN STANLEY B.V. | Series 27697 - Issue of USD 3,850,000 Preference Share-Linked Notes due 2029 - GEM | XS2817581015 | 10/Jun/2024 | Listed | 07/Jun/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27698 - Issue of USD 1,085,000 Equity Linked Notes due 2025 - GEM | XS2817581791 | 31/May/2024 | Listed | 02/Dec/2025 |
| MORGAN STANLEY B.V. | Series 27700 - USD 2,360,000 Notes linked to the EURO STOXX Small Price EUR Index due June 2026 - GEM | XS2817598928 | 10/Jun/2024 | Listed | 02/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27702 - Issue of EUR 500,000 Equity Linked Notes due 2027 - GEM | XS2817594695 | 07/Jun/2024 | Listed | 07/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27725 - Issue of USD 750,000 Notes linked to a Basket of Shares due June 2027 (the "Notes" or the "Securities") - GEM | XS2817613743 | 03/Jul/2024 | Listed | 04/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27727 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2817563542 | 31/May/2024 | Listed | 02/Dec/2025 |
| MORGAN STANLEY B.V. | Series 27728 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2817606531 | 03/Jun/2024 | Listed | 02/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27729 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2817606614 | 03/Jun/2024 | Listed | 02/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27731 - Issue of GBP 6,000,000 Equity Linked Notes due 2030 - GEM | XS2817513448 | 14/Jun/2024 | Listed | 11/Jun/2030 |
| MORGAN STANLEY B.V. | Series 27732 - Issue of USD 900,000 Notes linked to the SPDR Gold Shares due June 2026 - GEM | XS2817640472 | 24/Jun/2024 | Listed | 04/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27749 - Issue of USD 570,000 Equity Linked Notes due 2026 - GEM | XS2817642924 | 04/Jun/2024 | Listed | 04/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27759 - Issue of GBP 2,130,000 Preference Share-Linked Notes due 2029 - GEM | XS2817657286 | 13/Jun/2024 | Listed | 13/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27761 - Issue of USD 3,469,000 Equity Linked Notes due 2029 - GEM | XS2817580710 | 14/Jun/2024 | Listed | 12/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27764 - Issue of USD 750,000 Equity Linked Notes due 2027 - GEM | XS2817667756 | 06/Jun/2024 | Listed | 08/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27765 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2817668218 | 05/Jun/2024 | Listed | 06/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27767 - Issue of USD 300,000 Equity Linked Notes due 2028 - GEM | XS2817668564 | 07/Jun/2024 | Listed | 08/Jun/2028 |
| MORGAN STANLEY B.V. | Series 27775 - Issue of USD 55,000 Equity Linked Notes due 2026 - GEM | XS2817382166 | 05/Jun/2024 | Listed | 02/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27777 - Issue of USD 65,000 Equity Linked Notes due 2026 - GEM | XS2817382240 | 04/Jun/2024 | Listed | 02/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27778 - Issue of USD 1,600,000 Equity Linked Notes due 2025 - GEM | XS2817581528 | 04/Jun/2024 | Listed | 04/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27780 - Issue of USD 1,899,000 Equity Linked Notes due 2027 - GEM | XS2817401131 | 06/Jun/2024 | Listed | 07/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27782 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2817693323 | 07/Jun/2024 | Listed | 06/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27783 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2817693836 | 07/Jun/2024 | Listed | 06/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27785 - Issue of EUR 1,000,000 Notes linked to a Basket of Shares due June 2029 - GEM | XS2817692861 | 11/Jun/2024 | Listed | 07/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27787 - Issue of USD 2,150,000 Fund-Linked Notes due June 2026 - GEM | XS2817614048 | 28/Jun/2024 | Listed | 15/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27791 - Issue of GBP 6,433,000 Preference Share-Linked Notes due 2030 - GEM | XS2817703221 | 17/Jun/2024 | Listed | 17/Jun/2030 |
| MORGAN STANLEY B.V. | Series 27796 - Issue of EUR 500,000 Equity Linked Notes due 2027 - GEM | XS2817719490 | 10/Jun/2024 | Listed | 10/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27804 - Issue of USD 859,000 Equity Linked Notes due 2026 - GEM | XS2817694644 | 10/Jun/2024 | Listed | 08/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27805 - Issue of USD 4,155,000 Equity Linked Notes due 2027 - GEM | XS2817694727 | 10/Jun/2024 | Listed | 08/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27806 - Issue of USD 3,268,000 Equity Linked Notes due 2027 - GEM | XS2817606705 | 10/Jun/2024 | Listed | 07/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27822 - Issue of USD 500,000 Notes linked to a Basket of Shares due June 2029 - GEM | XS2817746030 | 12/Jun/2024 | Listed | 11/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27835 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2817713022 | 18/Jun/2024 | Listed | 12/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27838 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2817767465 | 12/Jun/2024 | Listed | 12/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27850 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2817767036 | 19/Jun/2024 | Listed | 15/Dec/2024 |
| MORGAN STANLEY B.V. | Series 27851 - Issue of USD 750,000 Equity Linked Notes due 2025 - GEM | XS2817767119 | 13/Jun/2024 | Listed | 15/Dec/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27853 - Issue of USD 1,355,000 Equity Linked Notes due 2026 - GEM | XS2817725117 | 11/Jun/2024 | Listed | 10/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27855 - Issue of USD 6,300,000 Equity Linked Notes due 2029 - GEM | XS2817724730 | 12/Jun/2024 | Listed | 11/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27856 - Issue of USD 1,215,000 Equity Linked Notes due 2026 - GEM | XS2817747517 | 11/Jun/2024 | Listed | 11/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27858 - Issue of USD 5,000,000 Equity Linked Notes due 2026 - GEM | XS2817581874 | 12/Jun/2024 | Listed | 12/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27859 - Issue of USD 3,141,000 Equity Linked Notes due 2027 - GEM | XS2817525376 | 14/Jun/2024 | Listed | 15/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27860 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2817768513 | 14/Jun/2024 | Listed | 27/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27865 - Issue of EUR 620,000 Equity Linked Notes due 2027 - GEM | XS2817788628 | 20/Jun/2024 | Listed | 14/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27866 - Issue of USD 2,136,000 Equity Linked Notes due 2030 - GEM | XS2817788545 | 02/Aug/2024 | Listed | 02/Aug/2030 |
| MORGAN STANLEY B.V. | Series 27867 - Issue of GBP 1,550,000 Equity Linked Notes due 2030 - GEM | XS2817788891 | 02/Aug/2024 | Listed | 02/Aug/2030 |
| MORGAN STANLEY B.V. | Series 27881 - Issue of GBP 750,000 Equity Linked Notes due 2029 - GEM | XS2817766228 | 17/Jun/2024 | Listed | 18/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27882 - Issue of GBP 400,000 Equity Linked Notes due 2027 - GEM | XS2817744175 | 17/Jun/2024 | Listed | 17/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27883 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2817809721 | 17/Jun/2024 | Listed | 17/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27884 - Issue of GBP 400,000 Equity Linked Notes due 2027 - GEM | XS2817744688 | 17/Jun/2024 | Listed | 17/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27888 - Issue of GBP 400,000 Equity Linked Notes due 2027 - GEM | XS2817745651 | 17/Jun/2024 | Listed | 17/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27897 - Issue of EUR 200,000 Equity Linked Notes due 2029 - GEM | XS2817821189 | 18/Jun/2024 | Listed | 25/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27898 - Issue of EUR 200,000 Equity Linked Notes due 2029 - GEM | XS2817821262 | 18/Jun/2024 | Listed | 25/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27899 - Issue of EUR 200,000 Equity Linked Notes due 2029 - GEM | XS2817821007 | 18/Jun/2024 | Listed | 25/Jun/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27902 - Issue of USD 2,290,000 Equity Linked Notes due 2025 - GEM | XS2817809481 | 17/Jun/2024 | Listed | 17/Dec/2025 |
| MORGAN STANLEY B.V. | Series 27904 - Issue of USD 1,275,000 Equity Linked Notes due 2028 - GEM | XS2817832970 | 19/Jun/2024 | Listed | 20/Jun/2028 |
| MORGAN STANLEY B.V. | Series 27911 - Issue of USD 275,000 Equity Linked Notes due 2025 - GEM | XS2817842185 | 20/Jun/2024 | Listed | 20/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27912 - Issue of USD 3,000,000 Preference Share-Linked Notes due 2029 - GEM | XS2817804508 | 28/Jun/2024 | Listed | 20/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27914 - Issue of USD 235,000 Equity Linked Notes due 2026 - GEM | XS2817789782 | 14/Jun/2024 | Listed | 15/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27915 - Issue of USD 220,000 Equity Linked Notes due 2026 - GEM | XS2817789865 | 14/Jun/2024 | Listed | 15/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27916 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2817789949 | 14/Jun/2024 | Listed | 17/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27917 - Issue of USD 475,000 Equity Linked Notes due 2027 - GEM | XS2817790012 | 14/Jun/2024 | Listed | 14/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27919 - Issue of USD 2,084,000 Equity Linked Notes due 2027 - GEM | XS2817805067 | 18/Jun/2024 | Listed | 14/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27920 - Issue of USD 510,000 Equity Linked Notes due 2026 - GEM | XS2817810810 | 19/Jun/2024 | Listed | 17/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27940 - Issue of USD 900,000 Equity Linked Notes due 2029 - GEM | XS2846192776 | 28/Jun/2024 | Listed | 28/Jun/2029 |
| MORGAN STANLEY B.V. | Series 27941 - EUR 1,350,000 Equity Linked Notes due 2027 - GEM | XS2846215494 | 28/Jun/2024 | Listed | 28/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27943 - EUR 1,365,000 Equity Linked Notes due 2027 - GEM | XS2846215577 | 01/Jul/2024 | Listed | 28/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27944 - Issue of EUR 900,000 Equity Linked Notes due 2025 - GEM | XS2846192420 | 12/Jul/2024 | Listed | 08/Jan/2025 |
| MORGAN STANLEY B.V. | Series 27945 - Issue of EUR 250,000 Equity Linked Notes due 2025 - GEM | XS2846193584 | 09/Jul/2024 | Listed | 08/Jan/2025 |
| MORGAN STANLEY B.V. | Series 27947 - Issue of GBP 5,000,000 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RXM19 | 28/Jun/2024 | Listed | 28/Jun/2030 |
| MORGAN STANLEY B.V. | Series 27948 - Issue of EUR 250,000 Equity Linked Notes due 2025 - GEM | XS2846192933 | 09/Jul/2024 | Listed | 08/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 27954 - Issue of EUR 700,000 Equity Linked Notes due 2025 - GEM | XS2846193071 | 04/Jul/2024 | Listed | 08/Jan/2025 |
| MORGAN STANLEY B.V. | Series 27959 - Issue of EUR 2,000,000 Fund-Linked Notes due July 2029 - GEM | XS2817856136 | 10/Jul/2024 | Listed | 02/Jul/2029 |
| MORGAN STANLEY B.V. | Series 27961 - Issue of USD 570,000 Equity Linked Notes due 2026 - GEM | XS2817834083 | 18/Jun/2024 | Listed | 18/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27962 - Issue of USD 410,000 Equity Linked Notes due 2027 - GEM | XS2817834166 | 18/Jun/2024 | Listed | 21/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27966 - Issue of USD 189,000 Equity Linked Notes due 2027 - GEM | XS2846216898 | 03/Jul/2024 | Listed | 06/Jul/2027 |
| MORGAN STANLEY B.V. | Series 27977 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2846229362 | 02/Jul/2024 | Listed | 24/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27978 - Issue of GBP 700,000 Preference Share-Linked Notes due 2029 - GEM | GB00BW6RXL02 | 12/Jul/2024 | Listed | 12/Jul/2029 |
| MORGAN STANLEY B.V. | Series 27979 - Issue of GBP 2,897,000 Preference Share-Linked Notes due 2028 - GEM | XS2846234446 | 01/Jul/2024 | Listed | 05/Jan/2028 |
| MORGAN STANLEY B.V. | Series 27980 - Issue of EUR 1,250,000 Equity Linked Notes due 2029 - GEM | XS2846234792 | 25/Jun/2024 | Listed | 03/Jul/2029 |
| MORGAN STANLEY B.V. | Series 27985 - Issue of USD 750,000 Equity Linked Notes due 2026 - GEM | XS2846228984 | 11/Jul/2024 | Listed | 25/Jun/2026 |
| MORGAN STANLEY B.V. | Series 27986 - Issue of GBP 775,000 Preference Share-Linked Notes due 2030 - GEM | XS2846226855 | 19/Jul/2024 | Listed | 19/Jul/2030 |
| MORGAN STANLEY B.V. | Series 27989 - Issue of EUR 300,000 Equity Linked Notes due 2027 - GEM | XS2846244593 | 25/Jun/2024 | Listed | 25/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27991 - Issue of GBP 10,253,200 Preference Share-Linked Notes due 2030 - GEM | XS2846235096 | 03/Jul/2024 | Listed | 03/Jul/2030 |
| MORGAN STANLEY B.V. | Series 27996 - Issue of EUR 2,600,000 Equity Linked Notes due 2025 - GEM | XS2846261332 | 25/Jun/2024 | Listed | 25/Jun/2025 |
| MORGAN STANLEY B.V. | Series 27997 - Issue of EUR 367,000 Equity Linked Notes due 2027 - GEM | XS2846260870 | 04/Jul/2024 | Listed | 28/Jun/2027 |
| MORGAN STANLEY B.V. | Series 27999 - Issue of EUR 1,200,000 Equity Linked Notes due 2025 - GEM | XS2846261415 | 25/Jun/2024 | Listed | 25/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28004 - Issue of USD 1,000,000 Equity Linked Notes due 2029 - GEM | XS2846269152 | 27/Jun/2024 | Listed | 05/Jul/2029 |
| MORGAN STANLEY B.V. | Series 28009 - Issue of EUR 550,000 Equity Linked Notes due 2029 - GEM | XS2846271133 | 26/Jun/2024 | Listed | 03/Jul/2029 |
| MORGAN STANLEY B.V. | Series 28013 - Issue of USD 6,000,000 Equity Linked Notes due June 2026 - GEM | XS2846301815 | 27/Jun/2024 | Listed | 29/Jun/2026 |
| MORGAN STANLEY B.V. | Series 28022 - Issue of USD 5,000,000 Equity Linked Notes due 2025 - GEM | XS2846303274 | 03/Jul/2024 | Listed | 27/Jun/2025 |
| MORGAN STANLEY B.V. | Series 28023 - Issue of USD 550,000 Equity Linked Notes due 2027 - GEM | XS2846302979 | 08/Jul/2024 | Listed | 06/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28024 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2846303431 | 04/Jul/2024 | Listed | 29/Jun/2026 |
| MORGAN STANLEY B.V. | Series 28026 - Issue of 5,000 Equity Linked Notes due June 2028 - GEM | XS2846270325 | 08/Jul/2024 | Listed | 28/Jun/2028 |
| MORGAN STANLEY B.V. | Series 28027 - Issue of USD 5,833,000 Equity Linked Notes due 2027 - GEM | XS2817833192 | 25/Jun/2024 | Listed | 21/Jun/2027 |
| MORGAN STANLEY B.V. | Series 28028 - Issue of USD 708,000 Equity Linked Notes due 2026 - GEM | XS2846217516 | 24/Jun/2024 | Listed | 23/Jun/2026 |
| MORGAN STANLEY B.V. | Series 28029 - Issue of USD 706,000 Equity Linked Notes due 2026 - GEM | XS2846218597 | 25/Jun/2024 | Listed | 23/Jun/2026 |
| MORGAN STANLEY B.V. | Series 28030 - Issue of USD 463,000 Equity Linked Notes due 2026 - GEM | XS2846218670 | 24/Jun/2024 | Listed | 23/Jun/2026 |
| MORGAN STANLEY B.V. | Series 28031 - Issue of USD 345,000 Equity Linked Notes due 2026 - GEM | XS2846235500 | 25/Jun/2024 | Listed | 25/Jun/2026 |
| MORGAN STANLEY B.V. | Series 28032 - Issue of USD 281,000 Equity Linked Notes due 2027 - GEM | XS2846262066 | 26/Jun/2024 | Listed | 28/Jun/2027 |
| MORGAN STANLEY B.V. | Series 28033 - Issue of USD 5,000,000 Equity Linked Notes due 2026 - GEM | XS2817768604 | 04/Jul/2024 | Listed | 26/Jun/2026 |
| MORGAN STANLEY B.V. | Series 28034 - Issue of USD 400,000 Equity Linked Notes due 2026 - GEM | XS2846262652 | 03/Jul/2024 | Listed | 29/Jun/2026 |
| MORGAN STANLEY B.V. | Series 28044 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2846335714 | 01/Jul/2024 | Listed | 12/Jan/2026 |
| MORGAN STANLEY B.V. | Series 28048 - Issue of EUR 1,500,000 Equity Linked Notes due 2027 - GEM | XS2846335045 | 01/Jul/2024 | Listed | 28/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28055 - Issue of USD 1,000,000 Equity Linked Notes due 2028 - GEM | XS2846336522 | 02/Jul/2024 | Listed | 28/Jun/2028 |
| MORGAN STANLEY B.V. | Series 28057 - Issue of USD 600,000 Equity Linked Notes due 2029 - GEM | XS2846363179 | 22/Jul/2024 | Listed | 19/Jul/2029 |
| MORGAN STANLEY B.V. | Series 28064 - Issue of USD 868,000 Fund Notes due 2030 - GEM | XS2846360159 | 19/Aug/2024 | Listed | 16/Aug/2030 |
| MORGAN STANLEY B.V. | Series 28065 - Issue of USD 350,000 Preference Share-Linked Notes due 2026 - GEM | XS2846363500 | 11/Jul/2024 | Listed | 08/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28071 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2846364144 | 09/Jul/2024 | Listed | 09/Jan/2025 |
| MORGAN STANLEY B.V. | Series 28073 - Issue of USD 425,000 Equity Linked Notes due 2027 - GEM | XS2846303357 | 03/Jul/2024 | Listed | 28/Jun/2027 |
| MORGAN STANLEY B.V. | Series 28075 - Issue of USD 3,719,000 Equity Linked Notes due 2027 - GEM | XS2846195522 | 03/Jul/2024 | Listed | 25/Jun/2027 |
| MORGAN STANLEY B.V. | Series 28076 - Issue of USD 3,599,000 Equity Linked Notes due 2027 - GEM | XS2846195449 | 03/Jul/2024 | Listed | 25/Jun/2027 |
| MORGAN STANLEY B.V. | Series 28077 - Issue of USD 1,809,000 Equity Linked Notes due 2027 - GEM | XS2846262496 | 03/Jul/2024 | Listed | 25/Jun/2027 |
| MORGAN STANLEY B.V. | Series 28084 - Issue of EUR 500,000 Equity Linked Notes due 2026 - GEM | XS2846395023 | 03/Jul/2024 | Listed | 13/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28088 - Issue of USD 800,000 Equity Linked Notes due 2025 - GEM | XS2846380264 | 15/Jul/2024 | Listed | 02/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28093 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2846393911 | 11/Jul/2024 | Listed | 06/Jan/2026 |
| MORGAN STANLEY B.V. | Series 28096 - Issue of EUR 500,000 Equity Linked Notes due 2029 - GEM | XS2846414857 | 08/Jul/2024 | Listed | 05/Jul/2029 |
| MORGAN STANLEY B.V. | Series 28097 - Issue of GBP 1,225,000 Preference Share-Linked Notes due 2027 - GEM | XS2846422959 | 11/Jul/2024 | Listed | 12/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28098 - Issue of USD 442,000 Equity Linked Notes due 2027 - GEM | XS2846407489 | 29/Jul/2024 | Listed | 29/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28102 - Issue of EUR 1,000,000 Equity Linked Notes due 2026 - GEM | XS2846423338 | 05/Jul/2024 | Listed | 07/Jan/2026 |
| MORGAN STANLEY B.V. | Series 28114 - Issue of USD 1,855,000 Equity Linked Notes due 2026 - GEM | XS2846364904 | 03/Jul/2024 | Listed | 01/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28115 - Issue of USD 3,849,000 Equity Linked Notes due 2026 - GEM | XS2817747863 | 04/Jul/2024 | Listed | 06/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28116 - Issue of GBP 300,000 Equity Linked Notes due 2030 - GEM | XS2846192347 | 04/Jul/2024 | Listed | 05/Jul/2030 |
| MORGAN STANLEY B.V. | Series 28117 - Issue of USD 350,000 Equity Linked Notes due 2026 - GEM | XS2846448327 | 08/Jul/2024 | Listed | 07/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28118 - Issue of USD 3,262,000 Notes linked to a Basket of Indices due June 2027 - GEM | XS2846448244 | 16/Jul/2024 | Listed | 13/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28122 - Issue of USD 350,000 Equity Linked Notes due 2025 - GEM | XS2846448756 | 08/Jul/2024 | Listed | 06/Jan/2025 |
| MORGAN STANLEY B.V. | Series 28125 - Issue of USD 1,000,000 Notes linked to the SPDR Gold Shares Fund due July 2025 - GEM | XS2846449309 | 09/Jul/2024 | Listed | 07/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28126 - Issue of USD 518,000 Equity Linked Notes due 2028 - GEM | XS2846449564 | 10/Jul/2024 | Listed | 03/Jan/2028 |
| MORGAN STANLEY B.V. | Series 28128 - Issue of USD 538,000 Equity Linked Notes due 2028 - GEM | XS2846449648 | 10/Jul/2024 | Listed | 03/Jan/2028 |
| MORGAN STANLEY B.V. | Series 28130 - Issue of USD 529,000 Equity Linked Notes due 2028 - GEM | XS2846449994 | 10/Jul/2024 | Listed | 03/Jan/2028 |
| MORGAN STANLEY B.V. | Series 28135 - Issue of USD 1,180,000 Equity Linked Notes due 2027 - GEM | XS2846424732 | 09/Jul/2024 | Listed | 06/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28136 - Issue of GBP 592,000 Equity Linked Notes due 2030 - GEM | XS2846312424 | 19/Jul/2024 | Listed | 19/Jul/2030 |
| MORGAN STANLEY B.V. | Series 28140 - Issue of GBP 12,594,000 Preference Share-Linked Notes due 2030 - GEM | XS2846459019 | 17/Jul/2024 | Listed | 16/Jul/2030 |
| MORGAN STANLEY B.V. | Series 28146 - Issue of GBP 900,000 Equity Linked Notes due 2026 - GEM | XS2846470172 | 15/Jul/2024 | Listed | 14/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28147 - Issue of GBP 1,100,000 Preference Share-Linked Notes due 2027 - GEM | XS2846423254 | 08/Jul/2024 | Listed | 06/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28149 - Issue of GBP 1,540,000 Preference Share-Linked Notes due 2031 - GEM | XS2846469919 | 19/Sep/2024 | Listed | 16/Sep/2031 |
| MORGAN STANLEY B.V. | Series 28151 - Issue of USD 2,000,000 Equity Linked Notes due 2025 - GEM | XS2846470339 | 08/Jul/2024 | Listed | 07/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28153 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2846470412 | 10/Jul/2024 | Listed | 08/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28155 - Issue of EUR 1,580,000 Equity Linked Notes due 2025 - GEM | XS2846474836 | 15/Jul/2024 | Listed | 15/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28158 - Issue of USD 750,000 Equity Linked Notes due 2026 - GEM | XS2846480999 | 16/Jul/2024 | Listed | 16/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28167 - Issue of USD 220,000 Equity Linked Notes due 2025 - GEM | XS2846482342 | 16/Jul/2024 | Listed | 09/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28170 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2846483589 | 12/Jul/2024 | Listed | 11/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28173 - Issue of USD 3,060,000 Equity Linked Notes due 2026 - GEM | XS2846512783 | 12/Jul/2024 | Listed | 09/Jun/2026 |
| MORGAN STANLEY B.V. | Series 28176 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2846513831 | 18/Jul/2024 | Listed | 10/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28177 - Issue of USD 500,000 Equity Linked Notes due 2030 - GEM | XS2846514219 | 30/Jul/2024 | Listed | 30/Jul/2030 |
| MORGAN STANLEY B.V. | Series 28178 - Issue of EUR 1,000,000 Equity Linked Notes due 2031 - GEM | XS2846514300 | 12/Jul/2024 | Listed | 17/Jun/2031 |
| MORGAN STANLEY B.V. | Series 28179 - Issue of USD 1,000,000 Notes linked to a Basket of Underlyings due July 2030 - GEM | XS2846514052 | 12/Jul/2024 | Listed | 10/Jul/2030 |
| MORGAN STANLEY B.V. | Series 28180 - Issue of USD 540,000 Equity Linked Notes due 2029 - GEM | XS2846513674 | 17/Jul/2024 | Listed | 10/Jul/2029 |
| MORGAN STANLEY B.V. | Series 28186 - Issue of GBP 12,000,000 Equity Linked Notes due 2026 - GEM | XS2846515026 | 10/Jul/2024 | Listed | 16/Jan/2026 |
| MORGAN STANLEY B.V. | Series 28187 - Issue of EUR 2,000,000 Equity Linked Notes due 2031 - GEM | XS2846545106 | 11/Jul/2024 | Listed | 18/Jul/2031 |
| MORGAN STANLEY B.V. | Series 28193 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2846546849 | 11/Jul/2024 | Listed | 11/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28194 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2846547573 | 12/Jul/2024 | Listed | 15/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28199 - Issue of USD 3,508,000 Equity Linked Notes due 2025 - GEM | XS2846546252 | 23/Jul/2024 | Listed | 30/Jan/2025 |
| MORGAN STANLEY B.V. | Series 28202 - Issue of GBP 250,000 Equity Linked Notes due 2030 - GEM | XS2846558349 | 31/Jul/2024 | Listed | 31/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28209 - Issue of EUR 1,345,000 Equity Linked Notes due 2030 - GEM | XS2846592520 | 19/Jul/2024 | Listed | 19/Jul/2030 |
| MORGAN STANLEY B.V. | Series 28215 - Issue of USD 320,000 Equity Linked Notes due 2027 - GEM | XS2846593924 | 12/Jul/2024 | Listed | 13/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28216 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2846593338 | 12/Jul/2024 | Listed | 14/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28217 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2846593411 | 12/Jul/2024 | Listed | 14/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28222 - Issue of USD 2,317,000 Equity Linked Notes due 2026 - GEM | XS2846424658 | 09/Jul/2024 | Listed | 06/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28224 - Issue of USD 1,360,000 Equity Linked Notes due 2024 - GEM | XS2846624406 | 15/Jul/2024 | Listed | 18/Nov/2024 |
| MORGAN STANLEY B.V. | Series 28226 - Issue of EUR 330,000 Equity Linked Notes due 2027 - GEM | XS2846625122 | 23/Jul/2024 | Listed | 15/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28227 - Issue of USD 230,000 Equity Linked Notes due 2025 - GEM | XS2846625478 | 16/Jul/2024 | Listed | 15/Jan/2025 |
| MORGAN STANLEY B.V. | Series 28230 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2846625718 | 15/Jul/2024 | Listed | 29/Jan/2026 |
| MORGAN STANLEY B.V. | Series 28231 - Issue of USD 300,000 Equity Linked Notes due 2027 - GEM | XS2846625809 | 23/Jul/2024 | Listed | 15/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28233 - Issue of EUR 4,000,000 Equity Linked Notes due 2025 - GEM | XS2846623853 | 15/Jul/2024 | Listed | 16/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28236 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2846669336 | 17/Jul/2024 | Listed | 17/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28238 - Issue of EUR 700,000 Equity Linked Notes due 2027 - GEM | XS2846710742 | 25/Jul/2024 | Listed | 26/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28239 - Issue of USD 575,000 Equity Linked Notes due 2030 - GEM | XS2846557960 | 26/Jul/2024 | Listed | 26/Jul/2030 |
| MORGAN STANLEY B.V. | Series 28245 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2846669252 | 16/Jul/2024 | Listed | 17/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28248 - Issue of GBP 1,099,000 Equity Linked Notes due 2030 - GEM | XS2846641913 | 10/Sep/2024 | Listed | 10/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28259 - Issue of EUR 1,000,000 Equity Linked Notes due 2027 - GEM | XS2861824022 | 18/Jul/2024 | Listed | 19/Jul/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28260 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2861823990 | 18/Jul/2024 | Listed | 21/Jan/2025 |
| MORGAN STANLEY B.V. | Series 28262 - Issue of USD 950,000 Equity Linked Notes due 2025 - GEM | XS2861824295 | 18/Jul/2024 | Listed | 21/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28265 - Issue of GBP 1,000,000 Equity Linked Notes due 2029 - GEM | XS2846617889 | 26/Jul/2024 | Listed | 26/Jul/2029 |
| MORGAN STANLEY B.V. | Series 28268 - Issue of USD 616,000 Equity Linked Notes due 2028 - GEM | XS2861858608 | 29/Jul/2024 | Listed | 19/Jul/2028 |
| MORGAN STANLEY B.V. | Series 28270 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2861859325 | 19/Jul/2024 | Listed | 20/Jan/2026 |
| MORGAN STANLEY B.V. | Series 28274 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2861858863 | 29/Jul/2024 | Listed | 27/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28278 - Issue of GBP 750,000 Equity Linked Notes due 2030 - GEM | XS2861876253 | 10/Sep/2024 | Listed | 10/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28279 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2846626104 | 15/Jul/2024 | Listed | 15/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28280 - Issue of USD 257,000 Equity Linked Notes due 2026 - GEM | XS2846625981 | 16/Jul/2024 | Listed | 15/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28281 - Issue of USD 5,250,000 Equity Linked Notes due 2029 - GEM | XS2846514649 | 16/Jul/2024 | Listed | 13/Jul/2029 |
| MORGAN STANLEY B.V. | Series 28282 - Issue of USD 1,296,000 Equity Linked Notes due 2030 - GEM | XS2861876337 | 10/Sep/2024 | Listed | 10/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28298 - Issue of GBP 1,075,000 Preference Share-Linked Notes due 2030 - GEM | XS2861887532 | 23/Aug/2024 | Listed | 23/Aug/2030 |
| MORGAN STANLEY B.V. | Series 28305 - Issue of USD 518,000 Equity Linked Notes due 2025 - GEM | XS2861928070 | 30/Jul/2024 | Listed | 30/Jan/2025 |
| MORGAN STANLEY B.V. | Series 28306 - Issue of EUR 8,254,000 Equity Linked Notes due 2027 - GEM | XS2861928401 | 02/Aug/2024 | Listed | 01/Nov/2027 |
| MORGAN STANLEY B.V. | Series 28308 - Issue of GBP 5,725,000 Preference Share-Linked Notes due 2029 - GEM | XS2861928310 | 31/Jul/2024 | Listed | 31/Jul/2029 |
| MORGAN STANLEY B.V. | Series 28311 - Issue of EUR 456,000 Equity Linked Notes due 2027 - GEM | XS2861943038 | 05/Aug/2024 | Listed | 26/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28317 - USD 1,130,000 Equity Linked Notes due 2026 - GEM | XS2861955636 | 01/Aug/2024 | Listed | 03/Feb/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28325 - Issue of GBP 3,774,000 Equity Linked Notes due 2027 - GEM | XS2861956287 | 25/Jul/2024 | Listed | 01/Nov/2027 |
| MORGAN STANLEY B.V. | Series 28329 - Issue of GBP 2,783,205 Preference Share-Linked Notes due 2030 - GEM | GB00BQRRFP57 | 02/Aug/2024 | Listed | 05/Feb/2030 |
| MORGAN STANLEY B.V. | Series 28336 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2861877731 | 22/Jul/2024 | Listed | 24/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28336 - Issue of USD 720,000 Equity Linked Notes due 2030 - GEM | XS2846643539 | 09/Sep/2024 | Listed | 09/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28337 - Issue of USD 1,000,000 Equity Linked Notes due 2029 - GEM | XS2861987670 | 12/Aug/2024 | Listed | 09/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28339 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2861998446 | 29/Jul/2024 | Listed | 29/Jan/2025 |
| MORGAN STANLEY B.V. | Series 28341 - Issue of GBP 997,000 Equity Linked Notes due 2030 - GEM | XS2861998792 | 23/Aug/2024 | Listed | 20/Aug/2030 |
| MORGAN STANLEY B.V. | Series 28344 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2861998958 | 29/Jul/2024 | Listed | 29/Jul/2025 |
| MORGAN STANLEY B.V. | Series 28346 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2861999097 | 29/Jul/2024 | Listed | 29/Jan/2025 |
| MORGAN STANLEY B.V. | Series 28350 - Issue of USD 2,000,000 Equity Linked Notes due 2027 - GEM | XS2861859754 | 24/Jul/2024 | Listed | 23/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28351 - Issue of USD 4,275,000 Equity Linked Notes due 2027 - GEM | XS2861956444 | 29/Jul/2024 | Listed | 26/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28354 - Issue of GBP 1,859,000 Equity Linked Notes due 2029 - GEM | XS2861956360 | 15/Aug/2024 | Listed | 15/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28355 - Issue of USD 1,642,000 Equity Linked Notes due 2029 - GEM | XS2861956527 | 15/Aug/2024 | Listed | 15/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28356 - Issue of USD 890,000 Equity Linked Notes due 2027 - GEM | XS2862029852 | 30/Jul/2024 | Listed | 30/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28362 - Issue of EUR 200,000 Equity Linked Notes due 2027 - GEM | XS2862030603 | 01/Aug/2024 | Listed | 30/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28365 - Issue of GBP 586,000 Equity Linked Notes due 2030 - GEM | XS2862030272 | 21/Aug/2024 | Listed | 21/Aug/2030 |
| MORGAN STANLEY B.V. | Series 28381 - Issue of EUR 1,000,000 Equity Linked Notes due August 2027 - GEM | XS2862061665 | 09/Aug/2024 | Listed | 09/Aug/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28383 - Issue of EUR 390,000 Equity Linked Notes due 2027 - GEM | XS2862061749 | 12/Aug/2024 | Listed | 02/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28386 - Issue of GBP 20,010,000 Equity Linked Notes due 2029 - GEM | XS2862058794 | 01/Aug/2024 | Listed | 02/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28398 - Issue of USD 290,000 Equity Linked Notes due 2026 - GEM | XS2861999766 | 29/Jul/2024 | Listed | 29/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28399 - Issue of USD 464,000 Equity Linked Notes due 2026 - GEM | XS2862030785 | 31/Jul/2024 | Listed | 30/Jul/2026 |
| MORGAN STANLEY B.V. | Series 28401 - Issue of EUR 890,000 Notes linked to a Basket of Indices due February 2026 - GEM | XS2862081002 | 06/Aug/2024 | Listed | 02/Feb/2026 |
| MORGAN STANLEY B.V. | Series 28405 - Issue of USD 450,000 Equity Linked Notes due 2026 - GEM | XS2862081341 | 06/Aug/2024 | Listed | 03/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28416 - Issue of USD 1,650,000 Notes linked to a Basket of Indices due August 2027 - GEM | XS2862096539 | 16/Aug/2024 | Listed | 13/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28417 - Issue of USD 1,351,000 Equity Linked Notes due 2030 - GEM | XS2862096885 | 20/Sep/2024 | Listed | 20/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28418 - Issue of USD 8,315,000 Notes linked to a Basket of Indices due August 2025 - GEM | XS2861979909 | 08/Aug/2024 | Listed | 13/Aug/2025 |
| MORGAN STANLEY B.V. | Series 28427 - Issue of USD 763,000 Equity Linked Notes due 2029 - GEM | XS2862115008 | 06/Aug/2024 | Listed | 13/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28432 - Issue of USD 2,063,000 Equity Linked Notes due 2029 - GEM | XS2861999501 | 01/Aug/2024 | Listed | 31/Jul/2029 |
| MORGAN STANLEY B.V. | Series 28433 - Issue of USD 2,155,000 Equity Linked Notes due 2027 - GEM | XS2861980238 | 06/Aug/2024 | Listed | 30/Jul/2027 |
| MORGAN STANLEY B.V. | Series 28435 - Issue of GBP 1,510,000 Preference Share-Linked Notes due 2027 - GEM | XS2862095051 | 08/Aug/2024 | Listed | 09/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28436 - Issue of GBP 5,800,000 Preference Share-Linked Notes due 2029 - GEM | XS2862114613 | 07/Aug/2024 | Listed | 14/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28443 - Issue of USD 350,000 Equity Linked Notes due 2025 - GEM | XS2862130817 | 07/Aug/2024 | Listed | 07/Aug/2025 |
| MORGAN STANLEY B.V. | Series 28454 - Issue of GBP 1,095,000 Equity Linked Notes due 2026 - GEM | XS2862153942 | 16/Aug/2024 | Listed | 16/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28455 - Issue of GBP 1,315,000 Equity Linked Notes due 2026 - GEM | XS2862154247 | 19/Aug/2024 | Listed | 17/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28456 - Issue of GBP 2,550,000 Preference Share-Linked Notes due 2030 - GEM | XS2862161887 | 23/Aug/2024 | Listed | 23/Aug/2030 |
| MORGAN STANLEY B.V. | Series 28458 - Issue of USD 620,000 Equity Linked Notes due 2025 - GEM | XS2862162422 | 09/Aug/2024 | Listed | 10/Feb/2025 |
| MORGAN STANLEY B.V. | Series 28460 - Issue of GBP 515,000 Preference Share-Linked Notes due 2034 - GEM | XS2862162182 | 26/Sep/2024 | Listed | 26/Sep/2034 |
| MORGAN STANLEY B.V. | Series 28463 - Issue of USD 555,000 Equity Linked Notes due 2026 - GEM | XS2862163156 | 19/Aug/2024 | Listed | 17/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28464 - Issue of USD 8,021,000 Equity Linked Notes due 2026 - GEM | XS2862162695 | 15/Aug/2024 | Listed | 27/Oct/2026 |
| MORGAN STANLEY B.V. | Series 28470 - Issue of EUR 500,000 Equity Linked Notes due 2026 - GEM | XS2862162265 | 19/Aug/2024 | Listed | 16/Feb/2026 |
| MORGAN STANLEY B.V. | Series 28475 - Issue of USD 4,940,000 Equity Linked Notes due 2025 - GEM | XS2862164550 | 13/Aug/2024 | Listed | 20/Aug/2025 |
| MORGAN STANLEY B.V. | Series 28480 - Issue of USD 5,492,000 Equity Linked Notes due 2026 - GEM | XS2861877814 | 07/Aug/2024 | Listed | 07/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28484 - Issue of GBP 11,058,864 Preference Share-Linked Notes due 2029 - GEM | XS2862176489 | 20/Aug/2024 | Listed | 20/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28487 - Issue of USD 750,000 Equity Linked Notes due 2027 - GEM | XS2862177453 | 19/Aug/2024 | Listed | 19/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28492 - Issue of EUR 6,429,835 Preference Share-Linked Notes due 2030 - GEM | GB00BQRRFR71 | 20/Aug/2024 | Listed | 08/May/2030 |
| MORGAN STANLEY B.V. | Series 28494 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2862178931 | 13/Aug/2024 | Listed | 12/Feb/2026 |
| MORGAN STANLEY B.V. | Series 28497 - Issue of GBP 1,600,000 Preference Share-Linked Notes due 2027 - GEM | XS2862178857 | 20/Aug/2024 | Listed | 19/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28516 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2862194896 | 13/Aug/2024 | Listed | 13/Feb/2025 |
| MORGAN STANLEY B.V. | Series 28530 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2862228116 | 14/Aug/2024 | Listed | 12/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28535 - Issue of CHF 500,000 Equity Linked Notes due 2025 - GEM | XS2862227142 | 13/Aug/2024 | Listed | 12/Feb/2025 |
| MORGAN STANLEY B.V. | Series 28537 - Issue of USD 210,000 Equity Linked Notes due 2025 - GEM | XS2862226680 | 20/Aug/2024 | Listed | 20/Aug/2025 |
| MORGAN STANLEY B.V. | Series 28538 - Issue of GBP 2,600,000 Preference Share-Linked Notes due 2029 - GEM | XS2862226763 | 20/Aug/2024 | Listed | 20/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28539 - Issue of GBP 1,200,000 Equity Linked Notes due 2030 - GEM | XS2862226920 | 04/Sep/2024 | Listed | 04/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28541 - Issue of USD 1,000,000 Equity Linked Notes due 2027 - GEM | XS2862227068 | 20/Aug/2024 | Listed | 20/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28542 - Issue of USD 1,200,000 Preference Share-Linked Notes due 2029 - GEM | XS2862227498 | 21/Aug/2024 | Listed | 20/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28544 - Issue of CHF 500,000 Equity Linked Notes due 2025 - GEM | XS2862227654 | 16/Aug/2024 | Listed | 12/Feb/2025 |
| MORGAN STANLEY B.V. | Series 28546 - Issue of USD 249,000 Equity Linked Notes due 2025 - GEM | XS2862228033 | 12/Aug/2024 | Listed | 13/Aug/2025 |
| MORGAN STANLEY B.V. | Series 28548 - Issue of USD 1,200,000 Preference Share-Linked Notes due 2026 - GEM | XS2862228462 | 21/Aug/2024 | Listed | 23/Feb/2026 |
| MORGAN STANLEY B.V. | Series 28554 - Issue of USD 502,000 Fund Notes due 2030 - GEM | XS2862227902 | 30/Sep/2024 | Listed | 27/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28561 - Issue of USD 400,000 Equity Linked Notes due 2026 - GEM | XS2862237372 | 16/Aug/2024 | Listed | 17/Feb/2026 |
| MORGAN STANLEY B.V. | Series 28567 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2862240830 | 21/Aug/2024 | Listed | 05/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28568 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2862240590 | 21/Aug/2024 | Listed | 05/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28571 - Issue of USD 1,580,000 Equity Linked Notes due 2025 - GEM | XS2862239741 | 15/Aug/2024 | Listed | 14/Aug/2025 |
| MORGAN STANLEY B.V. | Series 28583 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | XS2862131112 | 08/Aug/2024 | Listed | 06/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28584 - Issue of USD 800,000 Equity Linked Notes due 2026 - GEM | XS2862147621 | 08/Aug/2024 | Listed | 10/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28585 - Issue of USD 1,067,000 Equity Linked Notes due 2027 - GEM | XS2862082158 | 09/Aug/2024 | Listed | 06/Aug/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28587 - Issue of USD 1,850,000 Equity Linked Notes due 2027 - GEM | XS2862082315 | 09/Aug/2024 | Listed | 06/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28588 - Issue of USD 1,200,000 Equity Linked Notes due 2027 - GEM | XS2862147894 | 13/Aug/2024 | Listed | 09/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28589 - Issue of USD 5,310,000 Equity Linked Notes due 2026 - GEM | XS2862082406 | 12/Aug/2024 | Listed | 07/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28599 - Issue of GBP 1,850,000 Equity-Linked Notes due August 2030 - GEM | XS2862250391 | 29/Aug/2024 | Listed | 27/Aug/2030 |
| MORGAN STANLEY B.V. | Series 28600 - Issue of USD 400,000 Equity Linked Notes due 2026 - GEM | XS2862262305 | 15/Aug/2024 | Listed | 17/Feb/2026 |
| MORGAN STANLEY B.V. | Series 28604 - Issue of GBP 2,700,000 Preference Share-Linked Notes due 2029 - GEM | XS2862262487 | 22/Aug/2024 | Listed | 22/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28606 - Issue of USD 1,300,000 Equity Linked Notes due 2025 - GEM | XS2862262990 | 15/Aug/2024 | Listed | 15/Aug/2025 |
| MORGAN STANLEY B.V. | Series 28612 - Issue of USD 680,000 Notes linked to a Basket of Shares due February 2026 - GEM | XS2862272528 | 23/Aug/2024 | Listed | 24/Feb/2026 |
| MORGAN STANLEY B.V. | Series 28614 - Issue of EUR 200,000 Equity Linked Notes due 2029 - GEM | XS2862273179 | 16/Aug/2024 | Listed | 23/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28621 - Issue of USD 5,000,000 Equity Linked Notes due 2025 - GEM | XS2862179665 | 13/Aug/2024 | Listed | 26/Aug/2025 |
| MORGAN STANLEY B.V. | Series 28622 - Issue of USD 12,500,000 Equity Linked Notes due 2034 - GEM | XS2862228389 | 13/Aug/2024 | Listed | 14/Aug/2034 |
| MORGAN STANLEY B.V. | Series 28623 - Issue of USD 1,500,000 Equity Linked Notes due 2025 - GEM | XS2862242026 | 16/Aug/2024 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28626 - Issue of GBP 400,000 Equity Linked Notes due 2030 - GEM | XS2862239238 | 21/Aug/2024 | Listed | 20/Aug/2030 |
| MORGAN STANLEY B.V. | Series 28636 - Issue of USD 723,000 Equity Linked Notes due 2028 - GEM | XS2862280893 | 29/Aug/2024 | Listed | 29/Aug/2028 |
| MORGAN STANLEY B.V. | Series 28638 - Issue of USD 1,500,000 Equity Linked Notes due 2026 - GEM | XS2862296204 | 27/Aug/2024 | Listed | 27/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28641 - Issue of GBP 750,000 Equity Linked Notes due 2030 - GEM | XS2862296469 | 27/Sep/2024 | Listed | 07/Oct/2030 |
| MORGAN STANLEY B.V. | Series 28642 - Issue of GBP 875,000 Equity Linked Notes due 2030 - GEM | XS2862296543 | 01/Oct/2024 | Listed | 07/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28644 - Issue of USD 750,000 Equity Linked Notes due 2030 - GEM | XS2862296386 | 30/Sep/2024 | Listed | 27/Oct/2030 |
| MORGAN STANLEY B.V. | Series 28651 - Issue of GBP 7,410,370 Equity Linked Notes due 2031 - GEM | GB00BQRRFV18 | 02/Sep/2024 | Listed | 29/Aug/2031 |
| MORGAN STANLEY B.V. | Series 28653 - Issue of EUR 470,000 Equity Linked Notes due 2025 - GEM | XS2862311284 | 28/Aug/2024 | Listed | 28/Aug/2025 |
| MORGAN STANLEY B.V. | Series 28657 - Issue of EUR 250,000 Equity Linked Notes due 2025 - GEM | XS2862311441 | 28/Aug/2024 | Listed | 28/Aug/2025 |
| MORGAN STANLEY B.V. | Series 28669 - Issue of EUR 250,000 Equity Linked Notes due 2026 - GEM | XS2862318610 | 29/Aug/2024 | Listed | 31/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28683 - Issue of USD 827,000 Equity Linked Notes due 2026 - GEM | XS2862225286 | 19/Aug/2024 | Listed | 14/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28684 - Issue of USD 1,996,000 Equity Linked Notes due 2027 - GEM | XS2862164394 | 16/Aug/2024 | Listed | 13/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28685 - Issue of USD 3,150,000 Equity Linked Notes due 2027 - GEM | XS2862241135 | 19/Aug/2024 | Listed | 13/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28687 - Issue of GBP 8,955,000 Preference Share-Linked Notes due 2029 - GEM | XS2862114456 | 03/Sep/2024 | Listed | 23/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28688 - Issue of GBP 500,000 Equity Linked Notes due 2030 - GEM | XS2862331639 | 21/Oct/2024 | Listed | 21/Oct/2030 |
| MORGAN STANLEY B.V. | Series 28695 - Issue of EUR 10,000,000 Notes linked to the EURO STOXX 50® Index due October 2029 - GEM | XS2861906001 | 04/Oct/2024 | Listed | 11/Oct/2029 |
| MORGAN STANLEY B.V. | Series 28697 - Issue of USD 1,600,000 Equity Linked Notes due 2030 - GEM | XS2862342750 | 03/Sep/2024 | Listed | 05/Jul/2030 |
| MORGAN STANLEY B.V. | Series 28698 - Issue of USD 1,800,000 Preference Share-Linked Notes due 2027 - GEM | XS2862349920 | 03/Sep/2024 | Listed | 03/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28705 - Issue of USD 725,000 Equity Linked Notes due 2026 - GEM | XS2862297194 | 21/Aug/2024 | Listed | 23/Feb/2026 |
| MORGAN STANLEY B.V. | Series 28706 - Issue of EUR 200,000 Equity Linked Notes due 2029 - GEM | XS2862359051 | 27/Aug/2024 | Listed | 03/Sep/2029 |
| MORGAN STANLEY B.V. | Series 28707 - Issue of USD 1,090,000 Equity Linked Notes due 2028 - GEM | XS2862273765 | 21/Aug/2024 | Listed | 18/Aug/2028 |
| MORGAN STANLEY B.V. | Series 28708 - Issue of USD 517,000 Equity Linked Notes due 2026 - GEM | XS2862325821 | 22/Aug/2024 | Listed | 24/Aug/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28709 - Issue of GBP 1,550,000 Preference Share-Linked Notes due 2029 - GEM | XS2862363830 | 04/Sep/2024 | Listed | 05/Sep/2029 |
| MORGAN STANLEY B.V. | Series 28710 - Issue of EUR 200,000 Equity Linked Notes due 2027 - GEM | XS2862357279 | 28/Aug/2024 | Listed | 03/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28711 - Issue of GBP 1,550,000 Preference Share-Linked Notes due 2029 - GEM | XS2862363756 | 06/Sep/2024 | Listed | 05/Sep/2029 |
| MORGAN STANLEY B.V. | Series 28712 - Issue of GBP 30,122,000 Preference Share-Linked Notes due 2030 - GEM | XS2861928823 | 05/Sep/2024 | Listed | 05/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28721 - Issue of GBP 1,040,000 Equity Linked Notes due 2030 - GEM | XS2877164785 | 24/Oct/2024 | Listed | 21/Oct/2030 |
| MORGAN STANLEY B.V. | Series 28722 - Issue of USD 1,214,000 Equity Linked Notes due 2030 - GEM | XS2877164272 | 21/Oct/2024 | Listed | 21/Oct/2030 |
| MORGAN STANLEY B.V. | Series 28731 - Issue of GBP 19,069,545 Preference Share-Linked Notes due 2031 - GEM | GB00BQRRFX32 | 06/Sep/2024 | Listed | 08/Sep/2031 |
| MORGAN STANLEY B.V. | Series 28734 - Issue of USD 5,920,000 Equity Linked Notes due 2026 - GEM | XS2862272957 | 23/Aug/2024 | Listed | 21/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28735 - Issue of USD 500,000 Equity Linked Notes due 2026 - GEM | XS2862325078 | 23/Aug/2024 | Listed | 24/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28736 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2862337917 | 26/Aug/2024 | Listed | 24/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28737 - Issue of EUR 2,350,000 Equity-Linked Notes August 2034 - GEM | XS2877180633 | 16/Sep/2024 | Listed | 29/Aug/2034 |
| MORGAN STANLEY B.V. | Series 28738 - Issue of EUR 500,000 Equity Linked Notes due 2029 - GEM | XS2877180716 | 29/Aug/2024 | Listed | 05/Sep/2029 |
| MORGAN STANLEY B.V. | Series 28745 - Issue of GBP 250,000 Equity Linked Notes due 2025 - GEM | XS2877181367 | 30/Aug/2024 | Listed | 02/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28746 - Issue of GBP 350,000 Equity Linked Notes due 2025 - GEM | XS2877181441 | 02/Sep/2024 | Listed | 02/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28755 - Issue of USD 5,120,000 Fund Notes due 2027 - GEM | XS2877195151 | 11/Sep/2024 | Listed | 13/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28758 - Issue of GBP 20,598,300 Preference Share-Linked Notes due 2031 - GEM | GB00BQRRFY49 | 10/Sep/2024 | Listed | 09/Sep/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28763 - Issue of USD 3,270,000 Equity Linked Notes due 2026 - GEM | XS2877205489 | 04/Sep/2024 | Listed | 04/Sep/2026 |
| MORGAN STANLEY B.V. | Series 28764 - USD 950,000 Equity Linked Notes due 2026 - GEM | XS2877205992 | 30/Aug/2024 | Listed | 16/Mar/2026 |
| MORGAN STANLEY B.V. | Series 28800 - Issue of USD 502,000 Notes linked to a Basket of Shares due August 2029 - GEM | XS2862275034 | 30/Aug/2024 | Listed | 30/Aug/2029 |
| MORGAN STANLEY B.V. | Series 28802 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2877195748 | 10/Sep/2024 | Listed | 03/Mar/2025 |
| MORGAN STANLEY B.V. | Series 28803 - Issue of USD 1,376,000 Equity Linked Notes due 2027 - GEM | XS2862312258 | 28/Aug/2024 | Listed | 25/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28804 - Issue of USD 750,000 Equity Linked Notes due 2026 - GEM | XS2862366858 | 27/Aug/2024 | Listed | 27/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28805 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2862366932 | 29/Aug/2024 | Listed | 27/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28806 - Issue of USD 759,000 Equity Linked Notes due 2027 - GEM | XS2877166053 | 29/Aug/2024 | Listed | 30/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28807 - Issue of USD 1,000,000 Equity Linked Notes due 2027 - GEM | XS2862325409 | 30/Aug/2024 | Listed | 27/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28808 - Issue of USD 655,000 Equity Linked Notes due 2026 - GEM | XS2877181524 | 29/Aug/2024 | Listed | 31/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28809 - Issue of USD 690,000 Equity Linked Notes due 2026 - GEM | XS2877182175 | 30/Aug/2024 | Listed | 31/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28810 - Issue of USD 442,000 Equity Linked Notes due 2026 - GEM | XS2877182258 | 29/Aug/2024 | Listed | 31/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28825 - Issue of USD 2,071,000 Equity Linked Notes due 2026 - GEM | XS2877218110 | 11/Sep/2024 | Listed | 11/Aug/2026 |
| MORGAN STANLEY B.V. | Series 28829 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2877221502 | 11/Sep/2024 | Listed | 11/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28835 - Issue of USD 500,000 Equity Linked Notes due 2024 - GEM | XS2877233184 | 12/Sep/2024 | Listed | 02/Dec/2024 |
| MORGAN STANLEY B.V. | Series 28840 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2877234406 | 05/Sep/2024 | Listed | 05/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28845 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2877206537 | 04/Sep/2024 | Listed | 02/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28847 - Issue of EUR 600,000 Equity Linked Notes due 2030 - GEM | XS2877244546 | 10/Sep/2024 | Listed | 18/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28848 - Issue of USD 700,000 Equity Linked Notes due 2030 - GEM | XS2877234232 | 29/Oct/2024 | Listed | 29/Oct/2030 |
| MORGAN STANLEY B.V. | Series 28856 - Issue of USD 1,194,000 Equity Linked Notes due 2030 - GEM | XS2877245352 | 24/Oct/2024 | Listed | 24/Oct/2030 |
| MORGAN STANLEY B.V. | Series 28861 - Issue of EUR 200,000 Equity Linked Notes due 2030 - GEM | XS2877246673 | 05/Sep/2024 | Listed | 05/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28868 - Issue of USD 4,250,000 Fund Notes due 2027 - GEM | XS2877255153 | 10/Sep/2024 | Listed | 13/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28875 - Issue of USD 615,000 Equity Linked Notes due 2030 - GEM | XS2861998016 | 16/Sep/2024 | Listed | 16/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28876 - Issue of USD 1,750,000 Equity Linked Notes due 2026 - GEM | XS2877258926 | 09/Sep/2024 | Listed | 09/Mar/2026 |
| MORGAN STANLEY B.V. | Series 28880 - Issue of USD 1,236,000 Fund Notes due 2030 - GEM | XS2877263504 | 21/Oct/2024 | Listed | 21/Oct/2030 |
| MORGAN STANLEY B.V. | Series 28882 - Issue of USD 4,824,000 Equity Linked Notes due 2025 - GEM | XS2862324691 | 03/Sep/2024 | Listed | 29/Aug/2025 |
| MORGAN STANLEY B.V. | Series 28883 - Issue of USD 1,830,000 Equity Linked Notes due 2027 - GEM | XS2877180807 | 05/Sep/2024 | Listed | 27/Aug/2027 |
| MORGAN STANLEY B.V. | Series 28887 - Issue of EUR 370,000 Equity Linked Notes due 2027 - GEM | XS2877277397 | 20/Sep/2024 | Listed | 13/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28891 - Issue of USD 570,000 Equity Linked Notes due 2025 - GEM | XS2877277637 | 10/Sep/2024 | Listed | 10/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28894 - Issue of USD 2,150,000 Equity Linked Notes due 2025 - GEM | XS2877278528 | 17/Sep/2024 | Listed | 10/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28895 - Issue of USD 2,021,000 Equity Linked Notes due 2030 - GEM | XS2877179973 | 27/Sep/2024 | Listed | 30/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28897 - Issue of EUR 275,000 Equity Linked Notes due 2025 - GEM | XS2877272919 | 10/Sep/2024 | Listed | 10/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28901 - Issue of USD 2,000,000 Equity Linked Notes due 2024 - GEM | XS2877278957 | 10/Sep/2024 | Listed | 10/Dec/2024 |
| MORGAN STANLEY B.V. | Series 28904 - Issue of GBP 3,894,000 Preference Share-Linked Notes due 2028 - GEM | XS2877278015 | 17/Sep/2024 | Listed | 17/Mar/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28908 - Issue of GBP 584,065 Equity Linked Notes due 2030 - GEM | XS2877286380 | 20/Sep/2024 | Listed | 18/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28909 - Issue of USD 1,523,000 Equity Linked Notes due 2029 - GEM | XS2877221841 | 04/Sep/2024 | Listed | 04/Sep/2029 |
| MORGAN STANLEY B.V. | Series 28910 - Issue of USD 1,250,000 Equity Linked Notes due 2025 - GEM | XS2877288758 | 11/Sep/2024 | Listed | 19/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28914 - Issue of USD 3,000,000 Equity Linked Notes due 2024 - GEM | XS2877301015 | 11/Sep/2024 | Listed | 11/Dec/2024 |
| MORGAN STANLEY B.V. | Series 28920 - Issue of EUR 1,000,000 Equity Linked Notes due 2025 - GEM | XS2877302500 | 11/Sep/2024 | Listed | 11/Mar/2025 |
| MORGAN STANLEY B.V. | Series 28928 - Issue of EUR 300,000 Equity Linked Notes due 2027 - GEM | XS2877300801 | 11/Sep/2024 | Listed | 14/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28937 - Issue of GBP 723,000 Equity Linked Notes due 2030 - GEM | XS2877302179 | 09/Oct/2024 | Listed | 02/Oct/2030 |
| MORGAN STANLEY B.V. | Series 28940 - Issue of GBP 3,180,000 Preference Share-Linked Notes due 2029 - GEM | XS2877302419 | 18/Sep/2024 | Listed | 18/Sep/2029 |
| MORGAN STANLEY B.V. | Series 28945 - Issue of USD 1,372,000 Equity Linked Notes due 2030 - GEM | XS2877318258 | 01/Nov/2024 | Listed | 01/Nov/2030 |
| MORGAN STANLEY B.V. | Series 28946 - Issue of GBP 650,000 Equity Linked Notes due 2030 - GEM | XS2877318175 | 01/Nov/2024 | Listed | 01/Nov/2030 |
| MORGAN STANLEY B.V. | Series 28947 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2877247135 | 06/Sep/2024 | Listed | 08/Sep/2026 |
| MORGAN STANLEY B.V. | Series 28948 - Issue of USD 3,650,000 Equity Linked Notes due 2027 - GEM | XS2877182332 | 09/Sep/2024 | Listed | 03/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28949 - Issue of USD 1,200,000 Equity Linked Notes due 2027 - GEM | XS2877234661 | 09/Sep/2024 | Listed | 03/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28950 - Issue of USD 500,000 Preference Share-Linked Notes due 2026 - GEM | XS2877318506 | 12/Sep/2024 | Listed | 15/Sep/2026 |
| MORGAN STANLEY B.V. | Series 28951 - Issue of USD 2,987,000 Equity Linked Notes due September 2027 - GEM | XS2877318332 | 19/Sep/2024 | Listed | 20/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28957 - Issue of EUR 1,000,000 Equity Linked Notes due 2027 - GEM | XS2877327325 | 13/Sep/2024 | Listed | 14/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28958 - Issue of EUR 1,000,000 Equity Linked Notes due 2027 - GEM | XS2877327598 | 13/Sep/2024 | Listed | 14/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 28962 - Issue of GBP 250,000 Equity Linked Notes due 2025 - GEM | XS2877303573 | 13/Sep/2024 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28963 - Issue of GBP 250,000 Equity Linked Notes due 2025 - GEM | XS2877303730 | 13/Sep/2024 | Listed | 15/Sep/2025 |
| MORGAN STANLEY B.V. | Series 28966 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2877304977 | 13/Sep/2024 | Listed | 14/Sep/2026 |
| MORGAN STANLEY B.V. | Series 28968 - Issue of GBP 1,000,000 Equity Linked Notes due 2027 - GEM | XS2877328133 | 13/Sep/2024 | Listed | 14/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28971 - Issue of USD 1,058,000 Equity Linked Notes due 2030 - GEM | XS2877328646 | 04/Oct/2024 | Listed | 04/Oct/2030 |
| MORGAN STANLEY B.V. | Series 28972 - Issue of GBP 252,000 Equity Linked Notes due 2030 - GEM | XS2877328992 | 04/Oct/2024 | Listed | 04/Oct/2030 |
| MORGAN STANLEY B.V. | Series 28973 - Issue of USD 200,000 Equity Linked Notes due 2029 - GEM | XS2877329024 | 13/Sep/2024 | Listed | 13/Sep/2029 |
| MORGAN STANLEY B.V. | Series 28976 - Issue of GBP 6,204,000 Preference Share-Linked Notes due 2029 - GEM | XS2877337472 | 23/Sep/2024 | Listed | 24/Sep/2029 |
| MORGAN STANLEY B.V. | Series 28980 - Issue of USD 190,000 Equity Linked Notes due 2027 - GEM | XS2877322441 | 18/Sep/2024 | Listed | 20/Sep/2027 |
| MORGAN STANLEY B.V. | Series 28986 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | XS2877344411 | 16/Sep/2024 | Listed | 16/Dec/2027 |
| MORGAN STANLEY B.V. | Series 28987 - Issue of GBP 1,000,000 Preference Share-Linked Notes due 2030 - GEM | XS2877343447 | 23/Sep/2024 | Listed | 23/Sep/2030 |
| MORGAN STANLEY B.V. | Series 28992 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2877279336 | 12/Sep/2024 | Listed | 11/Mar/2025 |
| MORGAN STANLEY B.V. | Series 28995 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2877279682 | 12/Sep/2024 | Listed | 11/Mar/2025 |
| MORGAN STANLEY B.V. | Series 28997 - Issue of USD 1,055,000 Equity Linked Notes due 2026 - GEM | XS2877305271 | 11/Sep/2024 | Listed | 14/Sep/2026 |
| MORGAN STANLEY B.V. | Series 28998 - Issue of USD 400,000 Equity Linked Notes due 2026 - GEM | XS2877305198 | 12/Sep/2024 | Listed | 14/Sep/2026 |
| MORGAN STANLEY B.V. | Series 28999 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2877305354 | 12/Sep/2024 | Listed | 14/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29000 - Issue of USD 4,100,000 Equity Linked Notes due 2027 - GEM | XS2862337321 | 13/Sep/2024 | Listed | 14/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 29001 - Issue of USD 4,385,000 Equity Linked Notes due 2026 - GEM | XS2877277041 | 13/Sep/2024 | Listed | 14/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29002 - Issue of USD 1,617,000 Equity Linked Notes due 2027 - GEM | XS2877247218 | 13/Sep/2024 | Listed | 13/Sep/2027 |
| MORGAN STANLEY B.V. | Series 29003 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | XS2877318415 | 13/Sep/2024 | Listed | 13/Sep/2027 |
| MORGAN STANLEY B.V. | Series 29004 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | XS2877329297 | 16/Sep/2024 | Listed | 14/Sep/2027 |
| MORGAN STANLEY B.V. | Series 29010 - Issue of USD 1,350,000 Equity Linked Notes due 2026 - GEM | XS2877361936 | 24/Sep/2024 | Listed | 24/Mar/2026 |
| MORGAN STANLEY B.V. | Series 29011 - Issue of EUR 500,000 Preference Share-Linked Notes due 2026 - GEM | XS2877362157 | 26/Sep/2024 | Listed | 24/Mar/2026 |
| MORGAN STANLEY B.V. | Series 29012 - Issue of USD 600,000 Equity Linked Notes due 2025 - GEM | XS2877362074 | 25/Sep/2024 | Listed | 24/Sep/2025 |
| MORGAN STANLEY B.V. | Series 29026 - Issue of USD 1,400,000 Preference Share-Linked Notes due 2027 - GEM | XS2877361779 | 25/Sep/2024 | Listed | 25/Sep/2025 |
| MORGAN STANLEY B.V. | Series 29034 - Issue of USD 272,000 Equity Linked Notes due 2029 - GEM | XS2862311953 | 27/Sep/2024 | Listed | 25/Sep/2029 |
| MORGAN STANLEY B.V. | Series 29047 - Issue of USD 800,000 Equity Linked Notes due 2026 - GEM | XS2877381025 | 26/Sep/2024 | Listed | 29/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29049 - Issue of USD 320,000 Equity Linked Notes due 2026 - GEM | XS2877381538 | 26/Sep/2024 | Listed | 06/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29056 - Issue of GBP 500,000 Preference Share-Linked Notes due 2029 - GEM | XS2877379128 | 01/Oct/2024 | Listed | 28/Sep/2029 |
| MORGAN STANLEY B.V. | Series 29060 - Issue of EUR 500,000 Equity Linked Notes due 2027 - GEM | XS2877396304 | 26/Sep/2024 | Listed | 27/Sep/2027 |
| MORGAN STANLEY B.V. | Series 29073 - Issue of USD 810,000 Equity Linked Notes due 2026 - GEM | XS2877398185 | 26/Sep/2024 | Listed | 07/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29074 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2877398003 | 27/Sep/2024 | Listed | 26/Sep/2025 |
| MORGAN STANLEY B.V. | Series 29079 - Issue of USD 2,080,000 Equity Linked Notes due 2027 - GEM | XS2877318845 | 17/Sep/2024 | Listed | 16/Sep/2027 |
| MORGAN STANLEY B.V. | Series 29080 - Issue of USD 4,940,000 Equity Linked Notes due 2026 - GEM | XS2877319066 | 17/Sep/2024 | Listed | 16/Sep/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 29081 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2877364013 | 17/Sep/2024 | Listed | 17/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29098 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2877420294 | 23/Sep/2024 | Listed | 23/Sep/2025 |
| MORGAN STANLEY B.V. | Series 29103 - Issue of USD 5,000,000 Fund-Linked Notes due October 2029 - GEM | XS2877329370 | 21/Oct/2024 | Listed | 18/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29108 - Issue of GBP 4,071,000 Preference Share-Linked Notes due 2029 - GEM | XS2877428602 | 26/Sep/2024 | Listed | 24/Sep/2029 |
| MORGAN STANLEY B.V. | Series 29112 - Issue of USD 405,000 Equity Linked Notes due 2028 - GEM | XS2877433867 | 01/Oct/2024 | Listed | 25/Sep/2028 |
| MORGAN STANLEY B.V. | Series 29113 - Issue of USD 13,291,113 Preference Share-Linked Notes due 2031 - GEM | XS2877300397 | 01/Oct/2024 | Listed | 01/Oct/2031 |
| MORGAN STANLEY B.V. | Series 29127 - Issue of USD 790,000 Equity Linked Notes due 2026 - GEM | XS2877380480 | 19/Sep/2024 | Listed | 17/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29129 - Issue of USD 280,000 Equity Linked Notes due 2026 - GEM | XS2877411541 | 20/Sep/2024 | Listed | 21/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29130 - Issue of USD 4,991,000 Equity Linked Notes due 2026 - GEM | XS2877318928 | 23/Sep/2024 | Listed | 18/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29133 - Issue of EUR 10,200,000 Equity Linked Notes due 2027 - GEM | XS2877443742 | 16/Oct/2024 | Listed | 18/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29138 - Issue of USD 710,000 Equity Linked Notes due 2026 - GEM | XS2877444633 | 25/Sep/2024 | Listed | 25/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29143 - Issue of GBP 3,387,000 Preference Share-Linked Notes due 2029 - GEM | XS2877457023 | 26/Sep/2024 | Listed | 27/Sep/2029 |
| MORGAN STANLEY B.V. | Series 29145 - Issue of USD 763,000 Equity Linked Notes due 2027 - GEM | XS2877461991 | 26/Sep/2024 | Listed | 27/Sep/2027 |
| MORGAN STANLEY B.V. | Series 29152 - SD 1,717,000 Notes linked to an Index due October 2027 - GEM | XS2877478615 | 09/Oct/2024 | Listed | 08/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29154 - Issue of USD 350,000 Equity Linked Notes due 2027 - GEM | XS2877419874 | 16/Oct/2024 | Listed | 12/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29157 - Issue of USD 1,000,000 Equity Linked Notes due 2027 - GEM | XS2877482302 | 27/Sep/2024 | Listed | 27/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 29158 - Issue of GBP 5,220,000 Preference Share-Linked Notes due 2029 - GEM | XS2877474622 | 04/Oct/2024 | Listed | 05/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29165 - Issue of USD 350,000 Equity Linked Notes due 2027 - GEM | XS2877420963 | 23/Sep/2024 | Listed | 23/Sep/2027 |
| MORGAN STANLEY B.V. | Series 29168 - Issue of USD 1,530,000 Equity Linked Notes due 2025 - GEM | XS2877411384 | 25/Sep/2024 | Listed | 22/Dec/2025 |
| MORGAN STANLEY B.V. | Series 29169 - Issue of USD 495,000 Equity Linked Notes due 2026 - GEM | XS2877444716 | 26/Sep/2024 | Listed | 25/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29171 - Issue of USD 15,000 Equity Linked Notes due 2026 - GEM | XS2877483532 | 27/Sep/2024 | Listed | 28/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29181 - Issue of GBP 2,000,000 Equity Linked Notes due 2029 - GEM | XS2877514609 | 08/Oct/2024 | Listed | 09/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29182 - Issue of USD 1,150,000 Equity Linked Notes due 2026 - GEM | XS2877521307 | 08/Oct/2024 | Listed | 01/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29187 - Issue of USD 440,000 Equity Linked Notes due 2025 - GEM | XS2877522537 | 01/Oct/2024 | Listed | 01/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29196 - Issue of USD 500,000 Equity Linked Notes due 2030 - GEM | XS2877532098 | 08/Oct/2024 | Listed | 02/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29197 - Issue of USD 200,000 Equity Linked Notes due 2030 - GEM | XS2877533229 | 31/Oct/2024 | Listed | 31/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29198 - Issue of USD 271,000 Equity Linked Notes due 2030 - GEM | XS2877534466 | 31/Oct/2024 | Listed | 31/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29199 - Issue of GBP 300,000 Equity Linked Notes due 2030 - GEM | XS2877534623 | 31/Oct/2024 | Listed | 31/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29201 - Issue of GBP 5,500,000 Preference Share-Linked Notes due 2030 - GEM | XS2877462296 | 09/Oct/2024 | Listed | 09/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29203 - Issue of USD 580,000 Equity Linked Notes due 2027 - GEM | XS2877544184 | 02/Oct/2024 | Listed | 03/Sep/2027 |
| MORGAN STANLEY B.V. | Series 29204 - Issue of GBP 650,000 Equity Linked Notes due 2030 - GEM | XS2877544267 | 23/Oct/2024 | Listed | 23/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29205 - Issue of EUR 625,000 Equity Linked Notes due 2026 - GEM | XS2877544424 | 02/Oct/2024 | Listed | 01/Apr/2026 |
| MORGAN STANLEY B.V. | Series 29207 - Issue of GBP 600,000 Preference Share-Linked Notes due 2029 - GEM | GB00BQRRG742 | 11/Nov/2024 | Listed | 08/Nov/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 29208 - Issue of GBP 1,475,000 Equity Linked Notes due 2029 - GEM | XS2877545157 | 18/Oct/2024 | Listed | 18/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29213 - Issue of GBP 1,225,000 Preference Share-Linked Notes due 2029 - GEM | XS2877545314 | 24/Oct/2024 | Listed | 18/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29214 - Issue of GBP 1,800,000 Preference Share-Linked Notes due 2029 - GEM | XS2877544770 | 10/Oct/2024 | Listed | 11/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29218 - Issue of USD 400,000 Equity Linked Notes due 2028 - GEM | XS2877569686 | 03/Oct/2024 | Listed | 11/Oct/2028 |
| MORGAN STANLEY B.V. | Series 29225 - Issue of USD 1,480,000 Equity Linked Notes due 2026 - GEM | XS2877500053 | 01/Oct/2024 | Listed | 30/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29226 - Issue of USD 520,000 Equity Linked Notes due 2026 - GEM | XS2877500301 | 01/Oct/2024 | Listed | 30/Sep/2026 |
| MORGAN STANLEY B.V. | Series 29227 - Issue of USD 400,000 Equity Linked Notes due 2026 - GEM | XS2877523857 | 30/Sep/2024 | Listed | 01/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29228 - Issue of USD 1,045,000 Equity Linked Notes due 2026 - GEM | XS2877524319 | 01/Oct/2024 | Listed | 01/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29229 - Issue of USD 2,653,000 Equity Linked Notes due 2026 - GEM | XS2877361423 | 02/Oct/2024 | Listed | 01/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29231 - Issue of USD 4,835,000 Equity Linked Notes due 2025 - GEM | XS2877462700 | 02/Oct/2024 | Listed | 31/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29232 - Issue of USD 2,565,000 Equity Linked Notes due 2025 - GEM | XS2877498720 | 02/Oct/2024 | Listed | 31/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29233 - Issue of USD 250,000 Equity Linked Notes due 2028 - GEM | XS2877578679 | 04/Oct/2024 | Listed | 04/Oct/2028 |
| MORGAN STANLEY B.V. | Series 29238 - Issue of EUR 3,780,000 Equity Linked Notes due 2025 - GEM | XS2877584644 | 11/Oct/2024 | Listed | 13/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29242 - Issue of EUR 500,000 Equity Linked Notes due 2029 - GEM | XS2877585294 | 04/Oct/2024 | Listed | 12/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29245 - Issue of USD 570,000 Equity Linked Notes due 2026 - GEM | XS2877584560 | 04/Oct/2024 | Listed | 03/Apr/2026 |
| MORGAN STANLEY B.V. | Series 29246 - Issue of EUR 3,000,000 Equity Linked Notes due 2029 - GEM | XS2877585534 | 04/Oct/2024 | Listed | 04/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29250 - Issue of GBP 1,547,000 Equity Linked Notes due 2027 - GEM | XS2877606801 | 07/Oct/2024 | Listed | 14/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 29252 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2877607106 | 07/Oct/2024 | Listed | 07/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29253 - Issue of EUR 200,000 Equity Linked Notes due 2030 - GEM | XS2877607361 | 08/Oct/2024 | Listed | 16/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29270 - Issue of USD 5,950,000 Equity Linked Notes due 2026 - GEM | XS2877628284 | 08/Oct/2024 | Listed | 20/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29273 - Issue of EUR 1,000,000 Equity Linked Notes due 2027 - GEM | XS2877628367 | 08/Oct/2024 | Listed | 18/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29279 - Issue of EUR 4,080,000 Equity Linked Notes due 2025 - GEM | XS2877649793 | 09/Oct/2024 | Listed | 09/Jan/2025 |
| MORGAN STANLEY B.V. | Series 29281 - Issue of USD 4,608,000 Equity Linked Notes due 2026 - GEM | XS2877329453 | 03/Oct/2024 | Listed | 05/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29282 - Issue of USD 3,428,000 Equity Linked Notes due 2027 - GEM | XS2877363981 | 03/Oct/2024 | Listed | 04/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29283 - Issue of USD 4,344,000 Equity Linked Notes due 2026 - GEM | XS2877329537 | 03/Oct/2024 | Listed | 01/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29284 - Issue of USD 1,060,000 Equity Linked Notes due 2028 - GEM | XS2877499025 | 03/Oct/2024 | Listed | 05/Oct/2028 |
| MORGAN STANLEY B.V. | Series 29285 - Issue of USD 3,181,000 Equity Linked Notes due 2027 - GEM | XS2877498563 | 07/Oct/2024 | Listed | 01/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29286 - Issue of USD 9,045,000 Equity Linked Notes due 2027 - GEM | XS2877498647 | 07/Oct/2024 | Listed | 01/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29287 - Issue of USD 5,424,000 Equity Linked Notes due 2026 - GEM | XS2877498993 | 07/Oct/2024 | Listed | 02/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29288 - Issue of USD 2,000,000 Equity Linked Notes due 2027 - GEM | XS2877433354 | 07/Oct/2024 | Listed | 06/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29289 - Issue of USD 675,000 Equity Linked Notes due 2029 - GEM | XS2877570858 | 07/Oct/2024 | Listed | 04/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29291 - Issue of GBP 5,000,000 Equity Linked Notes due 2025 - GEM | XS2877649520 | 17/Oct/2024 | Listed | 17/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29294 - Issue of USD 300,000 Equity Linked Notes due 2029 - GEM | XS2877654520 | 16/Oct/2024 | Listed | 10/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29295 - Issue of GBP 723,000 Equity Linked Notes due 2030 - GEM | XS2877654793 | 31/Oct/2024 | Listed | 30/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 29296 - Issue of GBP 500,000 Equity Linked Notes due 2030 - GEM | XS2877654876 | 06/Nov/2024 | Listed | 30/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29298 - Issue of USD 200,000 Equity Linked Notes due 2027 - GEM | XS2877664594 | 10/Oct/2024 | Listed | 12/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29299 - Issue of USD 500,000 Callable Notes linked to a basket of Shares due October 2025 - GEM | XS2877671292 | 10/Oct/2024 | Listed | 10/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29303 - Issue of USD 250,000 Equity Linked Notes due 2028 - GEM | XS2877674049 | 07/Nov/2024 | Listed | 08/Nov/2028 |
| MORGAN STANLEY B.V. | Series 29306 - Issue of USD 400,000 Equity Linked Notes due 2025 - GEM | XS2877675954 | 10/Oct/2024 | Listed | 10/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29309 - Issue of EUR 250,000 Equity Linked Notes due 2029 - GEM | XS2877684865 | 15/Oct/2024 | Listed | 18/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29310 - Issue of EUR 727,000 Equity Linked Notes due May 2030 - GEM | XS2877664164 | 15/Nov/2024 | Listed | 15/May/2030 |
| MORGAN STANLEY B.V. | Series 29313 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2877695473 | 11/Oct/2024 | Listed | 14/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29322 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2893530894 | 16/Oct/2024 | Listed | 23/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29324 - Issue of EUR 404,000 Equity Linked Notes due 2026 - GEM | XS2893530977 | 15/Oct/2024 | Listed | 15/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29334 - Issue of EUR 3,500,000 Equity Linked Notes due 2029 - GEM | XS2893539333 | 18/Oct/2024 | Listed | 22/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29339 - Issue of GBP 10,820,500 Preference Share-Linked Notes due 2030 - GEM | XS2893550140 | 23/Oct/2024 | Listed | 22/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29340 - Issue of USD 976,000 Equity Linked Notes due 2029 - GEM | XS2877482054 | 22/Oct/2024 | Listed | 22/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29341 - Issue of GBP 424,000 Equity Linked Notes due 2029 - GEM | XS2877482138 | 24/Oct/2024 | Listed | 22/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29343 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2893560883 | 23/Oct/2024 | Listed | 17/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29344 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2893561261 | 25/Oct/2024 | Listed | 17/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29345 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2893560701 | 23/Oct/2024 | Listed | 17/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 29346 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2893561188 | 23/Oct/2024 | Listed | 17/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29347 - Issue of GBP 3,708,000 Preference Share-Linked Notes due 2026 - GEM | XS2893560966 | 23/Oct/2024 | Listed | 22/Apr/2026 |
| MORGAN STANLEY B.V. | Series 29349 - Issue of USD 460,000 Equity Linked Notes due 2025 - GEM | XS2893562079 | 21/Oct/2024 | Listed | 23/Apr/2025 |
| MORGAN STANLEY B.V. | Series 29355 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2893562152 | 23/Oct/2024 | Listed | 17/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29357 - Issue of GBP 23,847,000 Preference Share-Linked Notes due 2030 - GEM | XS2877310784 | 23/Oct/2024 | Listed | 22/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29359 - Issue of USD 650,000 Equity Linked Notes due 2027 - GEM | XS2893579800 | 21/Oct/2024 | Listed | 18/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29360 - Issue of USD 3,798,000 Equity Linked Notes due 2027 - GEM | XS2877381298 | 09/Oct/2024 | Listed | 04/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29366 - Issue of EUR 500,000 Equity Linked Notes due 2029 - GEM | XS2893588892 | 21/Oct/2024 | Listed | 23/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29367 - Issue of EUR 400,000 Equity Linked Notes due 2028 - GEM | XS2893588546 | 16/Oct/2024 | Listed | 23/Oct/2028 |
| MORGAN STANLEY B.V. | Series 29369 - Issue of GBP 1,365,000 Equity Linked Notes due 2029 - GEM | XS2862228892 | 31/Oct/2024 | Listed | 29/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29370 - Issue of GBP 675,000 Equity Linked Notes due 2032 - GEM | XS2893561428 | 01/Nov/2024 | Listed | 01/Nov/2032 |
| MORGAN STANLEY B.V. | Series 29374 - Issue of USD 7,500,000 Equity Linked Notes due 2026 - GEM | XS2877500483 | 10/Oct/2024 | Listed | 13/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29375 - Issue of USD 1,280,000 Equity Linked Notes due 2026 - GEM | XS2877676176 | 10/Oct/2024 | Listed | 13/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29377 - Issue of GBP 14,861,000 Preference Share-Linked Notes due 2030 - GEM | XS2877309349 | 25/Oct/2024 | Listed | 25/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29378 - Issue of USD 300,000 Equity Linked Notes due 2029 - GEM | XS2893611389 | 18/Oct/2024 | Listed | 17/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29379 - Issue of EUR 1,100,000 Equity Linked Notes due 2027 - GEM | XS2893611462 | 18/Oct/2024 | Listed | 18/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29382 - Issue of EUR 1,595,000 Equity Linked Notes due 2025 - GEM | XS2893611629 | 21/Oct/2024 | Listed | 17/Oct/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 29384 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2893611546 | 22/Oct/2024 | Listed | 20/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29385 - Issue of USD 1,230,000 Equity Linked Notes due 2026 - GEM | XS2893612437 | 18/Oct/2024 | Listed | 24/Apr/2026 |
| MORGAN STANLEY B.V. | Series 29386 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2893612197 | 24/Oct/2024 | Listed | 20/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29392 - Issue of GBP 7,500,000 Equity Linked Notes due 2025 - GEM | XS2893624796 | 25/Oct/2024 | Listed | 27/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29393 - Issue of USD 463,000 Equity Linked Notes due 2026 - GEM | XS2877696364 | 11/Oct/2024 | Listed | 13/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29394 - Issue of USD 1,600,000 Stability Notes linked to the MSCI World Index due October 2025 the "Notes") - GEM | XS2893627625 | 21/Oct/2024 | Listed | 20/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29397 - Issue of EUR 200,000 Equity Linked Notes due 2029 - GEM | XS2893625256 | 23/Oct/2024 | Listed | 18/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29399 - Issue of EUR 200,000 Equity Linked Notes due 2030 - GEM | XS2893625090 | 21/Oct/2024 | Listed | 18/Oct/2030 |
| MORGAN STANLEY B.V. | Series 29406 - Issue of EUR 5,000,000 Autocallable Notes linked to a basket of Shares due October 2029 (the "Notes") - GEM | XS2893654199 | 23/Oct/2024 | Listed | 24/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29411 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2877696018 | 15/Oct/2024 | Listed | 20/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29414 - Issue of EUR 300,000 Equity Linked Notes due 2027 - GEM | XS2893691043 | 29/Oct/2024 | Listed | 29/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29418 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2893691472 | 23/Oct/2024 | Listed | 22/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29426 - Issue of EUR 1,200,000 Equity Linked Notes due 2034 - GEM | XS2893698998 | 25/Oct/2024 | Listed | 23/Oct/2034 |
| MORGAN STANLEY B.V. | Series 29427 - Issue of USD 1,000,000 Equity Linked Notes due 2027 - GEM | XS2893590013 | 16/Oct/2024 | Listed | 14/Jul/2027 |
| MORGAN STANLEY B.V. | Series 29429 - Issue of EUR 1,709,000 Equity Linked Notes due 2028 - GEM | XS2893706767 | 30/Oct/2024 | Listed | 31/Jan/2028 |
| MORGAN STANLEY B.V. | Series 29431 - Issue of USD 641,000 Equity Linked Notes due 2030 - GEM | XS2877674635 | 07/Nov/2024 | Listed | 08/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 29432 - Issue of USD 293,000 Equity Linked Notes due 2027 - GEM | XS2893705280 | 30/Oct/2024 | Listed | 01/Nov/2027 |
| MORGAN STANLEY B.V. | Series 29435 - Issue of USD 1,181,000 Equity Linked Notes due 2026 - GEM | XS2877696281 | 21/Oct/2024 | Listed | 16/Apr/2026 |
| MORGAN STANLEY B.V. | Series 29440 - Issue of USD 750,000 Equity Linked Notes due 2026 - GEM | XS2893712146 | 30/Oct/2024 | Listed | 30/Apr/2026 |
| MORGAN STANLEY B.V. | Series 29443 - Issue of USD 500,000 Equity Linked Notes due 2027 - GEM | XS2893731104 | 25/Oct/2024 | Listed | 25/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29456 - Issue of EUR 1,000,000 Equity Linked Notes due 2027 - GEM | XS2893755467 | 25/Oct/2024 | Listed | 25/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29467 - Issue of GBP 4,374,000 Preference Share-Linked Notes due 2030 - GEM | XS2893769500 | 04/Nov/2024 | Listed | 04/Nov/2030 |
| MORGAN STANLEY B.V. | Series 29477 - Issue of USD 300,000 Equity Linked Notes due 2025 - GEM | XS2893712815 | 24/Oct/2024 | Listed | 28/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29478 - Issue of GBP 12,000,000 Preference Share-Linked Notes due 2029 - GEM | XS2893538954 | 05/Nov/2024 | Listed | 29/Oct/2029 |
| MORGAN STANLEY B.V. | Series 29479 - Issue of USD 141,000 Equity Linked Notes due 2027 - GEM | XS2893735352 | 25/Oct/2024 | Listed | 25/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29480 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2893612270 | 24/Oct/2024 | Listed | 30/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29481 - Issue of USD 290,000 Equity Linked Notes due 2026 - GEM | XS2893735436 | 25/Oct/2024 | Listed | 26/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29485 - Issue of USD 620,000 Equity Linked Notes due 2026 - GEM | XS2893799085 | 29/Oct/2024 | Listed | 29/Apr/2026 |
| MORGAN STANLEY B.V. | Series 29493 - Issue of GBP 7,000,000 Preference Share-Linked Notes due 2029 - GEM | XS2893799325 | 06/Nov/2024 | Listed | 05/Nov/2029 |
| MORGAN STANLEY B.V. | Series 29500 - Issue of USD 13,676,000 Equity Linked Notes due 2028 - GEM | XS2893821277 | 30/Oct/2024 | Listed | 07/Feb/2028 |
| MORGAN STANLEY B.V. | Series 29504 - Issue of USD 5,917,000 Equity Linked Notes due 2026 - GEM | XS2893612866 | 29/Oct/2024 | Listed | 23/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29505 - Issue of USD 3,606,000 Equity Linked Notes due 2027 - GEM | XS2893628193 | 25/Oct/2024 | Listed | 22/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29506 - Issue of USD 4,849,000 Equity Linked Notes due 2027 - GEM | XS2893628516 | 25/Oct/2024 | Listed | 22/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 29507 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2893628607 | 29/Oct/2024 | Listed | 27/Apr/2026 |
| MORGAN STANLEY B.V. | Series 29508 - Issue of USD 745,000 Equity Linked Notes due 2026 - GEM | XS2893756861 | 29/Oct/2024 | Listed | 26/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29517 - Issue of EUR 800,000 Equity Linked Notes due November 2027 - GEM | XS2893869631 | 07/Nov/2024 | Listed | 04/Nov/2027 |
| MORGAN STANLEY B.V. | Series 29518 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2893756358 | 28/Oct/2024 | Listed | 10/Nov/2025 |
| MORGAN STANLEY B.V. | Series 29519 - Issue of USD 1,289,000 Equity Linked Notes due 2027 - GEM | XS2893757083 | 29/Oct/2024 | Listed | 28/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29520 - Issue of USD 1,331,000 Equity Linked Notes due 2027 - GEM | XS2893756945 | 30/Oct/2024 | Listed | 28/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29521 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2893771316 | 12/Nov/2024 | Listed | 30/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29522 - Issue of USD 1,000,000 Equity Linked Notes due 2025 - GEM | XS2893771407 | 29/Oct/2024 | Listed | 30/Oct/2025 |
| MORGAN STANLEY B.V. | Series 29523 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2893821350 | 31/Oct/2024 | Listed | 30/Oct/2026 |
| MORGAN STANLEY B.V. | Series 29525 - Issue of GBP 568,000 Equity Linked Notes due 2030 - GEM | GB00BQRRGF25 | 08/Nov/2024 | Listed | 08/Nov/2030 |
| MORGAN STANLEY B.V. | Series 29526 - Issue of USD 260,000 Equity Linked Notes due 2027 - GEM | XS2893821434 | 30/Oct/2024 | Listed | 01/Nov/2027 |
| MORGAN STANLEY B.V. | Series 29527 - Issue of USD 9,555,000 Equity Linked Notes due 2027 - GEM | XS2893589940 | 31/Oct/2024 | Listed | 01/Nov/2027 |
| MORGAN STANLEY B.V. | Series 29534 - Issue of USD 605,000 Equity Linked Notes due 2028 - GEM | XS2893871298 | 01/Nov/2024 | Listed | 02/May/2028 |
| MORGAN STANLEY B.V. | Series 29540 - Issue of GBP 1,050,000 Preference Share-Linked Notes due 2027 - GEM | XS2893798277 | 13/Nov/2024 | Listed | 11/Nov/2027 |
| MORGAN STANLEY B.V. | Series 29541 - Issue of EUR 1,020,000 Equity Linked Notes due 2026 - GEM | XS2893884515 | 11/Nov/2024 | Listed | 06/May/2026 |
| MORGAN STANLEY B.V. | Series 29542 - Issue of GBP 220,000 Equity Linked Notes due 2030 - GEM | XS2893888698 | 05/Nov/2024 | Listed | 05/Nov/2030 |
| MORGAN STANLEY B.V. | Series 29550 - Issue of EUR 200,000 Equity Linked Notes due 2029 - GEM | XS2893910450 | 06/Nov/2024 | Listed | 12/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series 29551 - Issue of EUR 1,000,000 Equity Linked Notes due 2030 - GEM | XS2893819701 | 15/Nov/2024 | Listed | 13/Nov/2030 |
| MORGAN STANLEY B.V. | Series 29564 - Issue of USD 5,799,000 Equity Linked Notes due 2027 - GEM | XS2893735600 | 12/Nov/2024 | Listed | 29/Oct/2027 |
| MORGAN STANLEY B.V. | Series 29566 - Issue of USD 648,000 Equity Linked Notes due 2029 - GEM | XS2893734116 | 08/Nov/2024 | Listed | 07/Nov/2029 |
| MORGAN STANLEY B.V. | Series 29567 - Issue of USD 600,000 Equity Linked Notes due 2026 - GEM | XS2893841036 | 01/Nov/2024 | Listed | 01/May/2026 |
| MORGAN STANLEY B.V. | Series 29585 - Issue of GBP 2,300,000 Preference Share-Linked Notes due 2029 - GEM | XS2893934559 | 14/Nov/2024 | Listed | 14/Nov/2029 |
| MORGAN STANLEY B.V. | Series 29605 - Issue of USD 1,174,000 Equity Linked Notes due 2027 - GEM | XS2893692876 | 08/Nov/2024 | Listed | 05/Nov/2027 |
| MORGAN STANLEY B.V. | Series 29606 - Issue of USD 1,309,000 Equity Linked Notes due 2026 - GEM | XS2893871611 | 08/Nov/2024 | Listed | 05/Nov/2026 |
| MORGAN STANLEY B.V. | Series 29616 - Issue of USD 500,000 Equity Linked Notes due 2025 - GEM | XS2893978689 | 13/Nov/2024 | Listed | 12/May/2025 |
| MORGAN STANLEY B.V. | Series 29633 - Issue of USD 1,964,000 Equity Linked Notes due 2027 - GEM | XS2893870050 | 11/Nov/2024 | Listed | 05/Nov/2027 |
| MORGAN STANLEY B.V. | Series 29634 - Issue of USD 3,351,000 Equity Linked Notes due 2026 - GEM | XS2893870134 | 11/Nov/2024 | Listed | 06/Nov/2026 |
| MORGAN STANLEY B.V. | Series 29648 - Issue of USD 350,000 Equity Linked Notes due 2026 - GEM | XS2893964895 | 13/Nov/2024 | Listed | 11/May/2026 |
| MORGAN STANLEY B.V. | Series 29650 - Issue of GBP 500,000 Equity Linked Notes due 2025 - GEM | XS2894016281 | 15/Nov/2024 | Listed | 17/Feb/2025 |
| MORGAN STANLEY B.V. | Series 8266 - Issue of USD 1000000 Equity Linked Notes due 11 July 2029 - GEM | XS1086642664 | 17/Feb/2015 | Listed | 11/Jul/2029 |
| MORGAN STANLEY B.V. | Series 9634 - USD 1,330,000 Equity Linked Notes due 04th February 2027 - GEM | XS1558409519 | 08/Feb/2017 | Listed | 04/Feb/2027 |
| MORGAN STANLEY B.V. | Series D2466 - Issue of 4,500,000 Share Securities (Certificates) linked to B3 S.A. - BRASIL BOLSA BALCAO - GEM | XS2448392402 | 22/Feb/2022 | Listed | 24/Mar/2025 |
| MORGAN STANLEY B.V. | Series EU817 - Issue of USD 500,000 Equity Linked Notes, due 28 January 2025 - GEM | XS2629982070 | 28/Jul/2023 | Listed | 28/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series EU929 - Issue of EUR 5,077,000 Index Linked Notes due 2025 - GEM | XS2755088882 | 09/Apr/2024 | Listed | 06/Oct/2025 |
| MORGAN STANLEY B.V. | Series J1291 - Issue of JPY 100,000,000 FX Linked Interest Redeemable Dual Currency Notes due 24 July 2043 - GEM | XS1446594902 | 23/Jul/2018 | Listed | 24/Jul/2043 |
| MORGAN STANLEY B.V. | Series J1300 - Issue of JPY 300,000,000 Fixed Rate and FX Linked Interest Redeemable Dual Currency Notes due 24th July 2043 - GEM | XS1446586395 | 30/Jul/2018 | Listed | 24/Jul/2043 |
| MORGAN STANLEY B.V. | Series J1303 - Issue of JPY 100,000,000 Fixed Rate and FX Linked Interest Redeemable Dual Currency Notes due 27th July 2048 - GEM | XS1446591809 | 26/Jul/2018 | Listed | 27/Jul/2048 |
| MORGAN STANLEY B.V. | Series J1304 - Issue of JPY 100,000,000 Fixed Rate FX Linked Redemption Notes due 24 July 2028 - GEM | XS1446594738 | 24/Jul/2018 | Listed | 24/Jul/2028 |
| MORGAN STANLEY B.V. | Series J1326 - Issue of JPY 100,000,000 Fixed Rate and FX Linked Interest Redeemable Dual Currency Notes due 17 August 2043 - GEM | XS1446594571 | 16/Aug/2018 | Listed | 17/Aug/2043 |
| MORGAN STANLEY B.V. | Series J1333 - Issue of JPY 200,000,000 Fixed Rate and FX Linked Interest Redeemable Dual Currency Notes due 24 August 2043 - GEM | XS1446594225 | 23/Aug/2018 | Listed | 24/Aug/2043 |
| MORGAN STANLEY B.V. | Series J1338 - Issue of JPY 100,000,000 Fixed Rate and FX Linked Coupon and Redemption Redeemable Notes due 13th September 2038 - GEM | XS1446594068 | 13/Sep/2018 | Listed | 13/Sep/2038 |
| MORGAN STANLEY B.V. | Series J1353 - Issue of JPY 300,000,000 Fixed Rate and FX Linked Interest Redeemable Dual Currency due 16 January 2043 - GEM | XS1446593847 | 20/Sep/2018 | Listed | 16/Jan/2043 |
| MORGAN STANLEY B.V. | Series J1363 - Issue of JPY 100,000,000 Fixed Rate and FX Linked Interest Redeemable Dual Currency Notes due 25 September 2048 - GEM | XS1446591635 | 27/Sep/2018 | Listed | 25/Sep/2048 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series J1372 - Issue of JPY 200,000,000 Fixed Rate and FX Linked Interest Redeemable Dual Currency Notes due 19 October 2043 - GEM | XS1446593680 | 18/Oct/2018 | Listed | 19/Oct/2043 |
| MORGAN STANLEY B.V. | Series J1373 - Issue of JPY 100,000,000 Fixed Rate and FX Linked Interest Dual Currency Notes due 16 October 2048 - GEM | XS1446593417 | 15/Oct/2018 | Listed | 16/Oct/2048 |
| MORGAN STANLEY B.V. | Series J1380 - Issue of JPY 100,000,000 Fixed Rate and FX Linked Interest Redeemable Dual Currency Notes due 25th September 2043 - GEM | XS1446590660 | 24/Oct/2018 | Listed | 25/Sep/2043 |
| MORGAN STANLEY B.V. | Series J1388 - Issue of JPY 200,000,000 Fixed Rate and FX Linked Interest Redeemable Dual Currency Notes due 9 November 2043 - GEM | XS1446590314 | 08/Nov/2018 | Listed | 09/Nov/2043 |
| MORGAN STANLEY B.V. | Series J1392 - Issue of JPY 100,000,000 Fixed Rate and FX Linked Interest Redeemable Dual Currency Notes due 15 November 2038 - GEM | XS1446591478 | 14/Nov/2018 | Listed | 15/Nov/2038 |
| MORGAN STANLEY B.V. | Series W1426 - Issue of 54 Equity-Linked Certificates due February 2026 - GEM | XS2103910290 | 27/Feb/2020 | Listed | 05/Mar/2026 |
| MORGAN STANLEY B.V. | Series W1449 - Issue of 91 Equity-Linked Certificates due 2026 - GEM | XS2257414339 | 22/Mar/2024 | Listed | 12/Oct/2026 |
| MORGAN STANLEY B.V. | Series W1459 - 1,723 Fund Linked Certificates due 2026 - GEM | XS2284723793 | 09/Mar/2021 | Listed | 14/Aug/2026 |
| MORGAN STANLEY B.V. | Series W1481 - 1,980 Fund Linked Warrants due 2029 - GEM | NLMS00011106 | 22/Mar/2024 | Listed | 01/Mar/2029 |
| MORGAN STANLEY B.V. | Series W1675 - Issue of 39,200 Equity Linked Certificates due 2025 - GEM | XS2574893025 | 22/Mar/2024 | Listed | 13/Jan/2025 |
| MORGAN STANLEY B.V. | Series W1794 - Issue of 4,000 Index Basket Linked Warrants (the "Warrants" or the "Securities") - GEM | NLMS00011676 | 27/Dec/2023 | Listed | 06/Dec/2028 |
| MORGAN STANLEY B.V. | Series W1823 - Issue of 1,000 Certificates linked to a Futures Contract due April 2026 - GEM | XS2754640584 | 23/Feb/2024 | Listed | 15/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series W1826 - Issue of 9,700 Certificates linked to the common stock of Air Liquide S.A. due June 2026 - GEM | XS2754812035 | 27/Feb/2024 | Listed | 23/Jun/2026 |
| MORGAN STANLEY B.V. | Series W1851 - Issue of 4,485 Certificates linked to Shares due July 2025 - GEM | XS2786114269 | 29/Apr/2024 | Listed | 18/Jul/2025 |
| MORGAN STANLEY B.V. | Series W1869 - Issue of 16,000 Index Basket Linked Warrants - GEM | NLMS00011718 | 04/Jun/2024 | Listed | 30/May/2029 |
| MORGAN STANLEY B.V. | Series W1870 - Issue of 9,950 Index Basket Linked Warrants - GEM | NLMS00011726 | 31/May/2024 | Listed | 16/May/2029 |
| MORGAN STANLEY B.V. | Series W1871 - Issue of 761 Certificates linked to Shares due May 2026 (the "Certificates" or the "Securities") - GEM | XS2817449684 | 05/Jun/2024 | Listed | 22/May/2026 |
| MORGAN STANLEY B.V. | Series W1887 - Issue of 5,472 Index Basket Linked Warrants due June 2029 - GEM | NLMS00011734 | 25/Jun/2024 | Listed | 06/Jun/2029 |
| MORGAN STANLEY B.V. | Series W1986 - Issue of 6,000 Certificates linked to an Index due October 2028 (the “Certificates”) - GEM | XS2877674551 | 23/Oct/2024 | Listed | 23/Oct/2028 |
| MORGAN STANLEY B.V. | Series W1996 - Issue of 1,000 Index Basket Linked Warrants due November 2029 (the "Warrants" or the "Securities") - GEM | NLMS00013813 | 12/Nov/2024 | Listed | 24/Oct/2029 |
| MORGAN STANLEY B.V. | Series W2003 - Issue of 2,000 Certificates linked to an Index due October 2026 (the “Certificates”) - GEM | XS2893819610 | 12/Nov/2024 | Listed | 23/Oct/2026 |
| MORGAN STANLEY B.V. | Series: 14031 - Equity Linked Notes due 2026 - GEM | GB00BFCNJK45 | 28/Aug/2020 | Listed | 01/Dec/2026 |
| MORGAN STANLEY B.V. | Series: 2061231 - Issue of GBP 120,000 Equity Linked Notes due 2025 - GEM | XS2722809162 | 26/Jan/2024 | Listed | 28/Jan/2025 |
| MORGAN STANLEY B.V. | Series: 2074165 - Issue of EUR 100,000 Equity Linked Notes due 2025 - GEM | XS2754654379 | 13/Feb/2024 | Listed | 13/Feb/2025 |
| MORGAN STANLEY B.V. | Series: 25457 - Issue of GBP 912,000 Equity Linked Notes due 2029 - GEM | XS2682749440 | 11/Dec/2023 | Listed | 10/Dec/2029 |
| MORGAN STANLEY B.V. | Series: 26100 - Issue of EUR 20,000,000 Equity Linked Notes due 2026 - GEM | XS2722513129 | 22/Dec/2023 | Listed | 06/Jul/2026 |
| MORGAN STANLEY B.V. | Series: 26184 - Issue of EUR 500,000 Equity Linked Notes due 2025 - GEM | XS2722593485 | 10/Jan/2024 | Listed | 11/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY B.V. | Series: 26562 - Issue of USD 200,000 Equity Linked Notes due 2025 - GEM | XS2754667942 | 14/Feb/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY B.V. | Series: 27523 - Issue of EUR 1,000,000 Equity Linked Notes due 2027 - GEM | XS2817382919 | 23/May/2024 | Listed | 24/May/2027 |
| MORGAN STANLEY B.V. | Series: 27854 - Issue of USD 300,000 Equity Linked Notes due 2026 - GEM | XS2817725208 | 11/Jun/2024 | Listed | 10/Jun/2026 |
| MORGAN STANLEY B.V. | Series: 27994 - Issue of GBP 6,146,700 Preference Share-Linked Notes due 2030 - GEM | GB00BW6RXK94 | 03/Jul/2024 | Listed | 03/Jul/2030 |
| MORGAN STANLEY B.V. | Series: 28074 - Issue of USD 200,000 Equity Linked Notes due 2026 - GEM | XS2846303605 | 02/Jul/2024 | Listed | 29/Jun/2026 |
| MORGAN STANLEY B.V. | Series: 28079 - Issue of USD 1,015,000 Equity Linked Notes due 2026 - GEM | XS2846195795 | 02/Jul/2024 | Listed | 26/Jun/2026 |
| MORGAN STANLEY B.V. | Series: 28112 - Issue of USD 715,000 Equity Linked Notes due 2026 - GEM | XS2846395619 | 02/Jul/2024 | Listed | 30/Jun/2026 |
| MORGAN STANLEY B.V. | Series: 28322 - Issue of GBP 6,462,200 Preference Share-Linked Notes due 2031 - GEM | GB00BQRRQ295 | 02/Aug/2024 | Listed | 01/Aug/2031 |
| MORGAN STANLEY B.V. | W1991 - Issue of 750 Index Basket Linked Warrants due November 2029 (the "Warrants" or the "Securities") - GEM | NLMS00013805 | 08/Nov/2024 | Listed | 22/Oct/2029 |
| MORGAN STANLEY CAPITAL I TRUST 2012-C4 | Class A-2 Commercial Mortgage Pass-Through Certificates, Series 2012-C4 due March 2045 - GEM | US61760VAM54 | 28/Mar/2012 | Listed | 16/Mar/2045 |
| MORGAN STANLEY CAPITAL I TRUST 2012-C4 | Class A-3 Commercial Mortgage Pass-Through Certificates, Series 2012-C4 due March 2045 - GEM | US61760VAN38 | 28/Mar/2012 | Listed | 16/Mar/2045 |
| MORGAN STANLEY CAPITAL I TRUST 2012-C4 | Class A-4 Commercial Mortgage Pass-Through Certificates, Series 2012-C4 due March 2045 - GEM | US61760VAP85 | 28/Mar/2012 | Listed | 16/Mar/2045 |
| MORGAN STANLEY CAPITAL I TRUST 2012-C4 | Class A-S Commercial Mortgage Pass-Through Certificates, Series 2012-C4 due March 2045 - GEM | US61760VAQ68 | 28/Mar/2012 | Listed | 16/Mar/2045 |
| MORGAN STANLEY FINANCE LLC | 29136 - Series 29136 - (AC) ftgpms016s.lder sx5efrd3.zrhr 2036-09-18 110.00% 1.00% - GEM | XS2877443403 | 26/Sep/2024 | Listed | 25/Sep/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-93 - Issue of EUR 10,000,000 Credit-Linked Notes linked to Stellantis N.V. due 5 January 2031 - GEM | XS2059826631 | 05/Dec/2023 | Listed | 05/Jan/2031 |
| MORGAN STANLEY FINANCE LLC | Series 10292 - Issue of EUR 10,000,000 Equity Linked Notes due 6 March 2026 - GEM | XS1711514734 | 13/Dec/2017 | Listed | 06/Mar/2026 |
| MORGAN STANLEY FINANCE LLC | Series 10422 - EUR 183,000 Equity Linked Notes due 28 January 2025 - GEM | XS1725143249 | 05/Feb/2018 | Listed | 28/Jan/2025 |
| MORGAN STANLEY FINANCE LLC | Series 10476 - USD 2,755,000 Equity Linked Notes due 14 February 2028 - GEM | XS1733242199 | 15/Feb/2018 | Listed | 14/Feb/2028 |
| MORGAN STANLEY FINANCE LLC | Series 11013 - Issue of EUR 15,000,000 Equity Linked Notes due 16 October 2028 - GEM | XS1874747287 | 17/Oct/2018 | Listed | 16/Oct/2028 |
| MORGAN STANLEY FINANCE LLC | Series 11301 - Issue of EUR 10,000,000 Fixed to Leveraged Steepener Notes with Target Redemption 15 February 2034 - GEM | XS1414107331 | 15/Feb/2019 | Listed | 15/Feb/2034 |
| MORGAN STANLEY FINANCE LLC | Series 11622 - Issue of USD 1,500,000 Equity and Currency Linked Notes due 15 May 2025 - GEM | XS1986838255 | 16/May/2019 | Listed | 15/May/2025 |
| MORGAN STANLEY FINANCE LLC | Series 12886 - Issue of USD 2,000,000 Equity Linked Notes due 2028. - GEM | XS2113528330 | 12/Feb/2020 | Listed | 10/Feb/2028 |
| MORGAN STANLEY FINANCE LLC | Series 13066 - Issue of USD 3,000,000 Equity Linked Notes due 2030 - GEM | XS2123994001 | 02/Mar/2020 | Listed | 28/Feb/2030 |
| MORGAN STANLEY FINANCE LLC | Series 13066 - Issue of USD 3,000,000 Equity Linked Notes due 2030. - GEM | XS2123994183 | 02/Mar/2020 | Listed | 28/Feb/2030 |
| MORGAN STANLEY FINANCE LLC | Series 13082 - Issue of USD 4,000,000 Equity Linked Notes due 2030 - GEM | XS2123996394 | 04/Mar/2020 | Listed | 04/Mar/2030 |
| MORGAN STANLEY FINANCE LLC | Series 13111 - Issue of USD 1,000,000 Equity Linked Notes due 2030 - GEM | XS2124002036 | 05/Mar/2020 | Listed | 04/Mar/2030 |
| MORGAN STANLEY FINANCE LLC | Series 13265 - Issue of USD 3,500,000 Equity and Currency Linked Notes due 2030 - GEM | XS2127322811 | 24/Mar/2020 | Listed | 25/Mar/2030 |
| MORGAN STANLEY FINANCE LLC | Series 13906 - Issue of USD 950,000 Equity Linked Notes due 2025 - GEM | XS2213080265 | 11/Aug/2020 | Listed | 08/Aug/2025 |
| MORGAN STANLEY FINANCE LLC | Series 14283 - Issue of USD 650,000 Equity Linked Notes due 2027 - GEM | XS2237983148 | 05/Oct/2020 | Listed | 04/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series 15126 - Issue of USD 3,000,000 Equity Linked Notes due 2031 - GEM | XS2282330567 | 25/Jan/2021 | Listed | 22/Jan/2031 |
| MORGAN STANLEY FINANCE LLC | Series 15222 - Issue of USD 1,300,000 Equity Linked Notes due 2028 - GEM | XS2290328017 | 01/Feb/2021 | Listed | 28/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series 15223 - Issue of USD 300,000 Equity Linked Notes due 2022 - GEM | XS2290328280 | 01/Feb/2021 | Listed | 29/Jan/2026 |
| MORGAN STANLEY FINANCE LLC | Series 16354 - USD 2,175,000 Equity Linked Notes due May 2028 - GEM | XS2334450967 | 11/May/2021 | Listed | 05/May/2028 |
| MORGAN STANLEY FINANCE LLC | Series 16576 - Issue of USD 50,000,000 Equity Linked Notes due 2026 - GEM | XS2353013852 | 25/Jun/2021 | Listed | 18/Jun/2026 |
| MORGAN STANLEY FINANCE LLC | Series 17184 - Issue of EUR 20,000,000 Fixed to Steepener Rate Notes due 2046 - GEM | XS1414124344 | 13/Sep/2021 | Listed | 02/Sep/2046 |
| MORGAN STANLEY FINANCE LLC | Series 17603 - Issue of USD 3,590,000 Equity Linked Notes due 2026 - GEM | XS2397081378 | 27/Oct/2021 | Listed | 26/Oct/2026 |
| MORGAN STANLEY FINANCE LLC | Series 18282 - Issue of USD 470,000 Equity Linked Notes due 2026 - GEM | XS2386051218 | 10/Dec/2021 | Listed | 09/Dec/2026 |
| MORGAN STANLEY FINANCE LLC | Series 18605 - Issue of USD 5,000,000 Equity Linked Notes due 2032 - GEM | XS2424583974 | 27/Jan/2022 | Listed | 26/Jan/2032 |
| MORGAN STANLEY FINANCE LLC | Series 18606 - Issue of USD 3,000,000 Equity Linked Notes due 2032 - GEM | XS2424584352 | 27/Jan/2022 | Listed | 26/Jan/2032 |
| MORGAN STANLEY FINANCE LLC | SERIES 18633 - Issue of USD 2,000,000 Equity Linked Notes due 2032 - GEM | XS2424602352 | 28/Jan/2022 | Listed | 28/Jan/2032 |
| MORGAN STANLEY FINANCE LLC | Series 18635 - Issue of USD 5,000,000 Equity Linked Notes due 2032 - GEM | XS2424602279 | 28/Jan/2022 | Listed | 28/Jan/2032 |
| MORGAN STANLEY FINANCE LLC | Series 21229 - USD 270,000 Equity Linked Notes due 2025 - GEM | XS2533865684 | 03/Oct/2022 | Listed | 30/Sep/2025 |
| MORGAN STANLEY FINANCE LLC | Series 22452 - Issue of USD 2,000,000 Equity and Commodity Linked Notes due 2032 - GEM | XS2575228734 | 20/Feb/2023 | Listed | 17/Feb/2032 |
| MORGAN STANLEY FINANCE LLC | Series 22483 - Issue of USD 2,000,000 Equity and Commodity Linked Notes due 2032 - GEM | XS2575265850 | 24/Feb/2023 | Listed | 24/Feb/2032 |
| MORGAN STANLEY FINANCE LLC | Series 22581 - Issue of USD 2,000,000 Equity and Commodity Linked Notes due 2032 - GEM | XS2575346932 | 02/Mar/2023 | Listed | 01/Mar/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series 22627 - Issue of USD 2,000,000 Equity and Commodity Linked Notes due 2032 - GEM | XS2575370999 | 06/Mar/2023 | Listed | 02/Mar/2032 |
| MORGAN STANLEY FINANCE LLC | Series 22678 - Issue of EUR 2,000,000 Equity Linked Notes due 2025 - GEM | XS2575392290 | 17/Mar/2023 | Listed | 03/Jan/2025 |
| MORGAN STANLEY FINANCE LLC | Series 22696 - Issue of EUR 4,000,000 Equity and Futures Contract-Linked Notes due 2027 ( the "Notes") - GEM | XS2575420331 | 13/Dec/2023 | Listed | 04/Jan/2027 |
| MORGAN STANLEY FINANCE LLC | Series 22697 - Issue of USD 6,000,000 Equity and Currency Linked Notes due 2033 - GEM | XS2575419671 | 09/Mar/2023 | Listed | 08/Mar/2033 |
| MORGAN STANLEY FINANCE LLC | Series 22698 - Issue of USD 3,000,000 Equity and Commodity Linked Notes due 2032 - GEM | XS2575420414 | 08/Mar/2023 | Listed | 08/Mar/2032 |
| MORGAN STANLEY FINANCE LLC | Series 22780 - Issue of USD 2,000,000 Equity and Commodity Linked Notes due 2032 - GEM | XS2575463737 | 15/Mar/2023 | Listed | 08/Mar/2032 |
| MORGAN STANLEY FINANCE LLC | Series 22783 - Issue of USD 4,200,000 Equity and Currency Linked Notes due 2033 - GEM | XS2575463653 | 15/Mar/2023 | Listed | 14/Mar/2033 |
| MORGAN STANLEY FINANCE LLC | Series 22857 - Issue of USD 4,000,000 Equity and Currency Linked Notes due 2033 - GEM | XS2575492082 | 21/Mar/2023 | Listed | 17/Mar/2033 |
| MORGAN STANLEY FINANCE LLC | Series 22897 - EUR 4,000,000 Equity Linked Notes due 2025 - GEM | XS2575514075 | 30/Mar/2023 | Listed | 03/Jan/2025 |
| MORGAN STANLEY FINANCE LLC | Series 23448 - Issue of USD 3,000,000 Equity and Commodity Linked Notes due 2032 - GEM | XS2599464844 | 02/May/2023 | Listed | 27/Apr/2032 |
| MORGAN STANLEY FINANCE LLC | Series 23463 - Issue of USD 3,000,000 Equity and Commodity Linked Notes due 2029 - GEM | XS2599478711 | 02/May/2023 | Listed | 30/Apr/2029 |
| MORGAN STANLEY FINANCE LLC | Series 23758 - Issue of USD 3,000,000 Equity and Currency Linked Notes due 2033 - GEM | XS2599629867 | 24/May/2023 | Listed | 23/May/2033 |
| MORGAN STANLEY FINANCE LLC | Series 23967 - Issue of USD 10,000,000 Equity Linked Notes due 2026 - GEM | XS2629511549 | 08/Jun/2023 | Listed | 08/Jun/2026 |
| MORGAN STANLEY FINANCE LLC | Series 23969 - Issue of USD 2,550,000 Equity Linked Notes due 2028 - GEM | XS2633330126 | 08/Jun/2023 | Listed | 06/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series 24016 - EUR 4,837,500 Equity Linked Notes due 2024 - GEM | XS2629586632 | 22/Jun/2023 | Listed | 27/Dec/2024 |
| MORGAN STANLEY FINANCE LLC | Series 24035 - Issue of USD 250,000 Equity Linked Notes due 2026 - GEM | XS2655269939 | 22/Mar/2024 | Listed | 09/Sep/2026 |
| MORGAN STANLEY FINANCE LLC | Series 24217 - USD 4,730,000 Equity Linked Notes due 2028 - GEM | XS2633330043 | 28/Jun/2023 | Listed | 07/Jul/2028 |
| MORGAN STANLEY FINANCE LLC | Series 24611 - Issue of USD 5,000,000 Equity and Commodity Linked Notes due 2029 - GEM | XS2654929673 | 04/Aug/2023 | Listed | 06/Aug/2029 |
| MORGAN STANLEY FINANCE LLC | Series 24754 - Issue of USD 650,000 Equity Linked Notes due 2025 - GEM | XS2655057326 | 22/Mar/2024 | Listed | 18/Aug/2025 |
| MORGAN STANLEY FINANCE LLC | Series 25212 - Issue of USD 2,500,000 Notes Linked to a basket of Shares and Indices due June 2025 - GEM | XS2682545368 | 10/Oct/2023 | Listed | 27/Jun/2025 |
| MORGAN STANLEY FINANCE LLC | Series 25804 - Issue of USD 750,000 Equity Linked Notes due 2028 - GEM | XS2682936807 | 27/Nov/2023 | Listed | 28/Nov/2028 |
| MORGAN STANLEY FINANCE LLC | Series 25856 - Issue of USD 850,000 Equity Linked Notes due 2025 - GEM | XS2722285660 | 29/Nov/2023 | Listed | 28/May/2025 |
| MORGAN STANLEY FINANCE LLC | Series 25879 - Issue of USD 920,000 Equity Linked Notes due 2025 - GEM | XS2722300485 | 30/Nov/2023 | Listed | 30/May/2025 |
| MORGAN STANLEY FINANCE LLC | Series 25927 - USD 35,313 Certificates linked to the SmartLayers High Yield 10% VT Strategy due December 2033 - GEM | XS2722286981 | 29/Dec/2023 | Listed | 20/Dec/2033 |
| MORGAN STANLEY FINANCE LLC | Series 25937 - Issue of USD 2,345,000 Equity Linked Notes due 2025 - GEM | XS2722353922 | 06/Dec/2023 | Listed | 05/Jun/2025 |
| MORGAN STANLEY FINANCE LLC | Series 25938 - Issue of USD 550,000 Equity Linked Notes due 2033 - GEM | XS2722354060 | 13/Dec/2023 | Listed | 05/Dec/2033 |
| MORGAN STANLEY FINANCE LLC | Series 25957 - USD 350,000 Notes linked to the Swiss Market Index due June 2025 - GEM | XS2722379646 | 12/Dec/2023 | Listed | 06/Jun/2025 |
| MORGAN STANLEY FINANCE LLC | Series 26041 - Issue of USD 250,000 Equity Linked Notes due 2025 - GEM | XS2722455099 | 22/Dec/2023 | Listed | 25/Jun/2025 |
| MORGAN STANLEY FINANCE LLC | Series 26120 - USD 100,000 Equity Linked Notes due 2026 - GEM | XS2722513806 | 27/Dec/2023 | Listed | 22/Dec/2026 |
| MORGAN STANLEY FINANCE LLC | Series 26154 - Issue of USD 1,040,000 Equity Linked Notes due 2028 - GEM | XS2722553778 | 04/Jan/2024 | Listed | 29/Dec/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series 26162 - Issue of USD 750,000 Equity Linked Notes due 2029 - GEM | XS2722575748 | 04/Jan/2024 | Listed | 05/Jan/2029 |
| MORGAN STANLEY FINANCE LLC | Series 26200 - Issue of USD 5,000,000 Notes linked to a Basket of Indices due January 2034 - GEM | XS2722625600 | 15/Jan/2024 | Listed | 12/Jan/2034 |
| MORGAN STANLEY FINANCE LLC | Series 26374 - Issue of USD 5,000,000 Equity Linked Notes due 2026 - GEM | XS2722826760 | 31/Jan/2024 | Listed | 29/Jan/2026 |
| MORGAN STANLEY FINANCE LLC | Series 26401 - Issue of USD 1,000,000 Notes linked to a Basket of Indices due February 2026 - GEM | XS2754524911 | 07/Feb/2024 | Listed | 02/Feb/2026 |
| MORGAN STANLEY FINANCE LLC | Series 26405 - Issue of EUR 6,847,000 Notes linked to the MS Diversified Alpha 4% Index due December 2029 - GEM | XS2722464919 | 29/Dec/2023 | Listed | 20/Dec/2029 |
| MORGAN STANLEY FINANCE LLC | Series 26548 - Issue of EUR 10,000,000 Notes linked to the MSCI World Index due February 2025 - GEM | XS2754666209 | 14/Feb/2024 | Listed | 14/Feb/2025 |
| MORGAN STANLEY FINANCE LLC | Series 26656 - Issue of USD 5,000,000 Notes linked to the EURO STOXX 50® Index due March 2030 - GEM | XS2754796592 | 06/Mar/2024 | Listed | 04/Mar/2030 |
| MORGAN STANLEY FINANCE LLC | Series 26691 - Issue of EUR 5,000,000 Notes linked to the MSCI World Index due February 2025 - GEM | XS2754864184 | 29/Feb/2024 | Listed | 28/Feb/2025 |
| MORGAN STANLEY FINANCE LLC | Series 26768 - Issue of USD 4,000,000 Notes linked to the shares of the iShares China Large-Cap ETF due March 2029 - GEM | XS2754950264 | 08/Mar/2024 | Listed | 07/Mar/2029 |
| MORGAN STANLEY FINANCE LLC | Series 26881 - Issue of USD 1,000,000 Notes linked to the MS Multi-Asset Alpha 4% Index due March 2027 - GEM | XS2755089260 | 27/Mar/2024 | Listed | 26/Mar/2027 |
| MORGAN STANLEY FINANCE LLC | Series 27038 - Issue of USD 1,000,000 Fund Notes due 2025 - GEM | XS2785940177 | 04/Apr/2024 | Listed | 06/Oct/2025 |
| MORGAN STANLEY FINANCE LLC | Series 27054 - Issue of USD 475,000 Equity Linked Notes due 2029 - GEM | XS2785956504 | 12/Apr/2024 | Listed | 10/Apr/2029 |
| MORGAN STANLEY FINANCE LLC | Series 27056 - Issue of USD 42,000,000 Equity Linked Notes due 2029 - GEM | XS2785956843 | 03/Apr/2024 | Listed | 03/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series 27118 - Issue of 4,800 Notes of USD 1,000 each linked to the SmartLayers High Yield 10% VT Strategy due April 2034 - GEM | XS2786023973 | 19/Apr/2024 | Listed | 20/Apr/2034 |
| MORGAN STANLEY FINANCE LLC | Series 27135 - Issue of USD 5,000,000 Notes linked to a Basket of Indices due April 2034 - GEM | XS2786044540 | 16/Apr/2024 | Listed | 14/Apr/2034 |
| MORGAN STANLEY FINANCE LLC | Series 27203 - EUR 30,000,000 Equity-Linked Notes due April 2036 - GEM | XS2786096425 | 26/Apr/2024 | Listed | 22/Apr/2036 |
| MORGAN STANLEY FINANCE LLC | Series 27229 - Issue of EUR 2,500,000 Notes Linked to a Share and a Futures Contract due December 2028 - GEM | XS2786121124 | 26/Apr/2024 | Listed | 22/Dec/2028 |
| MORGAN STANLEY FINANCE LLC | Series 27232 - USD 794,000 Notes linked to China Large Cap Basket due April 2026 - GEM | XS2786129291 | 24/May/2024 | Listed | 29/Apr/2026 |
| MORGAN STANLEY FINANCE LLC | Series 27265 - Issue of EUR 2,500,000 Notes Linked to a Share and a Futures Contract due December 2028 - GEM | XS2786164017 | 01/May/2024 | Listed | 15/Dec/2028 |
| MORGAN STANLEY FINANCE LLC | Series 27290 - Issue of USD 5,000,000 Notes linked to a Basket of Indices due April 2034 - GEM | XS2786183157 | 25/Apr/2024 | Listed | 24/Apr/2034 |
| MORGAN STANLEY FINANCE LLC | Series 27320 - Issue of EUR 1,800,000 Equity Linked Notes due 2025 - GEM | XS2786137989 | 26/Apr/2024 | Listed | 28/Apr/2025 |
| MORGAN STANLEY FINANCE LLC | Series 27371 - USD 1,045,000 Notes linked to the MS SX5E Volatility Carry 5% Index due May 2027 (the "Notes" or the "Securities") - GEM | XS2786254271 | 13/May/2024 | Listed | 10/May/2027 |
| MORGAN STANLEY FINANCE LLC | Series 27475 - Issue of EUR 3,000,000 Notes Linked to a Share and a Futures Contract due December 2028 - GEM | XS2786368105 | 21/May/2024 | Listed | 29/Dec/2028 |
| MORGAN STANLEY FINANCE LLC | Series 27497 - Issue of EUR 1,500,000 Notes Linked to a Share and a Futures Contract due December 2028 - GEM | XS2817357648 | 23/May/2024 | Listed | 22/Dec/2028 |
| MORGAN STANLEY FINANCE LLC | Series 27498 - Issue of EUR 1,500,000 Notes Linked to a Share and a Futures Contract due December 2028 - GEM | XS2817357994 | 23/May/2024 | Listed | 22/Dec/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series 27635 - Issue of EUR 13,500,000 Equity-Linked Notes due May 2034 - GEM | XS2817538866 | 10/Jun/2024 | Listed | 29/May/2034 |
| MORGAN STANLEY FINANCE LLC | Series 27641 - Issue of USD 6,300,000 Notes linked to a Basket of Indices due April 2034 - GEM | XS2817548667 | 03/Jun/2024 | Listed | 30/May/2034 |
| MORGAN STANLEY FINANCE LLC | Series 27643 - Issue of USD 6,000,000 Notes linked to a Basket of Indices due April 2034 - GEM | XS2817548741 | 31/May/2024 | Listed | 30/May/2034 |
| MORGAN STANLEY FINANCE LLC | Series 27646 - Issue of USD 5,000,000 Notes linked to a Basket of Indices and a Commodity due May 2033 - GEM | XS2817548824 | 31/May/2024 | Listed | 30/May/2033 |
| MORGAN STANLEY FINANCE LLC | Series 27689 - Issue of USD 5,000,000 Notes linked to a Basket of Indices and a Commodity due May 2033 - GEM | XS2817580041 | 04/Jun/2024 | Listed | 31/May/2033 |
| MORGAN STANLEY FINANCE LLC | Series 27691 - Issue of USD 10,000,000 Notes linked to a Basket of Indices due May 2034 - GEM | XS2817579894 | 04/Jun/2024 | Listed | 31/May/2034 |
| MORGAN STANLEY FINANCE LLC | Series 27720 - USD 8,000,000 Notes linked to a Basket of Indices and a Commodity due June 2033 - GEM | XS2817606457 | 05/Jun/2024 | Listed | 01/Jun/2033 |
| MORGAN STANLEY FINANCE LLC | Series 27721 - Issue of USD 5,000,000 Notes linked to a Basket of Indices due June 2034 - GEM | XS2817606374 | 04/Jun/2024 | Listed | 01/Jun/2034 |
| MORGAN STANLEY FINANCE LLC | Series 27722 - USD 1,675,000 Notes linked to a Basket of Shares due June 2027 - GEM | XS2817548311 | 21/Jun/2024 | Listed | 08/Jun/2027 |
| MORGAN STANLEY FINANCE LLC | Series 27757 - Issue of USD 3,000,000 Notes linked to a Basket of Indices and a Commodity due June 2033 - GEM | XS2817667244 | 07/Jun/2024 | Listed | 07/Jun/2033 |
| MORGAN STANLEY FINANCE LLC | Series 27873 - Issue of EUR 1,500,000 MS Cross Asset Volatility 2% Index Linked Notes due December 2025 - GEM | XS2817798775 | 18/Jun/2024 | Listed | 24/Dec/2025 |
| MORGAN STANLEY FINANCE LLC | Series 27910 - Issue of EUR 5,000,000 MS Multi-Asset Alpha 4% Index Linked Notes due June 2025 ( - GEM | XS2817842268 | 25/Jun/2024 | Listed | 01/Jul/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series 27931 - Issue of EUR 5,000,000 MS Cross Asset Volatility 2% Index Linked Notes due December 2026 - GEM | XS2817844470 | 24/Jun/2024 | Listed | 31/Dec/2026 |
| MORGAN STANLEY FINANCE LLC | Series 28005 - Issue of USD 10,000,000 Notes linked to a Basket of Indices due June 2034 - GEM | XS2846270242 | 02/Jul/2024 | Listed | 26/Jun/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28083 - Issue of USD 7,500,000 Notes linked to a Basket of Indices due July 2034 - GEM | XS2846394646 | 03/Jul/2024 | Listed | 03/Jul/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28086 - Issue of USD 7,500,000 Notes linked to a Basket of Indices due July 2034 - GEM | XS2846394729 | 03/Jul/2024 | Listed | 03/Jul/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28100 - Issue of USD 5,000,000 Autocallable Notes linked to a basket of Indices due July 2034 - GEM | XS2846423502 | 04/Jul/2024 | Listed | 03/Jul/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28101 - Issue of USD 5,000,000 Autocallable Notes linked to a basket of Indices due July 2034 (the "Notes") - GEM | XS2846423411 | 03/Jul/2024 | Listed | 03/Jul/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28133 - Issue of USD 5,000,000 Autocallable Notes linked to a basket of Indices due July 2034 - GEM | XS2846461692 | 10/Jul/2024 | Listed | |
| MORGAN STANLEY FINANCE LLC | Series 28134 - Issue of USD 5,000,000 Autocallable Notes linked to a basket of Indices due July 2034 (the "Notes") - GEM | XS2846462237 | 10/Jul/2024 | Listed | 28/Jun/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28159 - Issue of USD 7,500,000 Autocallable Notes linked to a basket of Indices due July 2034 - GEM | XS2846482425 | 09/Jul/2024 | Listed | 11/Jul/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28286 - Issue of USD 4,000,000 Autocallable Notes linked to a basket of Indices due July 2034 - GEM | XS2861876840 | 24/Jul/2024 | Listed | 24/Jul/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28287 - Issue of USD 2,000,000 Notes linked to a Basket of Indices and a Commodity due July 2033 - GEM | XS2861876923 | 25/Jul/2024 | Listed | 22/Jul/2033 |
| MORGAN STANLEY FINANCE LLC | Series 28299 - Issue of USD 3,000,000 Equity Linked Notes due 2034 - GEM | XS2861906266 | 23/Jul/2024 | Listed | 24/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series 28300 - Issue of USD 6,000,000 Autocallable Notes linked to a basket of Indices due July 2034 (the "Notes") - GEM | XS2861906340 | 24/Jul/2024 | Listed | 24/Jul/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28321 - Issue of USD 5,000,000 Autocallable Notes linked to a basket of Indices due July 2034 - GEM | XS2861956014 | 25/Jul/2024 | Listed | 25/Jul/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28349 - Issue of USD 8,000,000 Equity Linked Notes due 2034 - GEM | XS2861999253 | 29/Jul/2024 | Listed | 31/Jul/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28379 - Issue of USD 10,000,000 Autocallable Notes linked to a basket of Indices due July 2034 - GEM | XS2862061400 | 06/Aug/2024 | Listed | 02/Aug/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28380 - Issue of USD 10,000,000 Autocallable Notes linked to a basket of Indices due July 2034 - GEM | XS2862061582 | 06/Aug/2024 | Listed | 02/Aug/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28391 - Issue of USD 1,000,000 Equity Linked Notes due 2026 - GEM | XS2862062630 | 16/Aug/2024 | Listed | 10/Aug/2026 |
| MORGAN STANLEY FINANCE LLC | Series 28483 - Issue of USD 10,000,000 Notes linked to a Basket of Indices due August 2034 - GEM | XS2862176307 | 27/Aug/2024 | Listed | 29/Aug/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28511 - Issue of USD 2,950,000 Equity Linked Notes due 2030 - GEM | XS2862191108 | 21/Aug/2024 | Listed | 20/Aug/2030 |
| MORGAN STANLEY FINANCE LLC | Series 28531 - Issue of USD 4,000,000 Notes linked to a Basket of Indices and a Commodity due August 2033 - GEM | XS2862225799 | 14/Aug/2024 | Listed | 15/Aug/2033 |
| MORGAN STANLEY FINANCE LLC | Series 28594 - Issue of USD 3,550,000 MS HY 5Y Rolling Credit 9% Index Linked Notes due August 2028 - GEM | XS2862251282 | 23/Aug/2024 | Listed | 23/Aug/2028 |
| MORGAN STANLEY FINANCE LLC | Series 28631 - Issue of USD 3,000,000 Notes linked to a Basket of Indices and a Commodity due August 2033 - GEM | XS2862280547 | 21/Aug/2024 | Listed | 19/Aug/2033 |
| MORGAN STANLEY FINANCE LLC | Series 28633 - Issue of USD 10,000,000 Notes linked to a Basket of Indices due August 2034 - GEM | XS2862280380 | 21/Aug/2024 | Listed | 21/Aug/2034 |
| MORGAN STANLEY FINANCE LLC | Series 28678 - Issue of USD 5,000,000 Notes linked to a Basket of Indices due August 2034 - GEM | XS2862325581 | 04/Sep/2024 | Listed | 30/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series 28841 - Issue of USD 7,000,000 Notes linked to a Basket of Indices due September 2036 - GEM | XS2877233853 | 05/Sep/2024 | Listed | 05/Sep/2036 |
| MORGAN STANLEY FINANCE LLC | Series 28842 - Issue of USD 6,350,000 Notes linked to a Basket of Indices due September 2036 - GEM | XS2877233770 | 05/Sep/2024 | Listed | 05/Sep/2036 |
| MORGAN STANLEY FINANCE LLC | Series 28843 - Issue of 1,500 Notes of USD 1,000 each linked to the MS Multi Asset Alpha 4% Index due March 2026 (the "Notes" or the "Securities") - GEM | XS2877232962 | 12/Sep/2024 | Listed | 06/Mar/2026 |
| MORGAN STANLEY FINANCE LLC | Series 28857 - Issue of USD 5,000,000 Notes linked to a Basket of Indices due September 2036 - GEM | XS2877246087 | 06/Sep/2024 | Listed | 08/Sep/2036 |
| MORGAN STANLEY FINANCE LLC | Series 28860 - Issue of USD 7,000,000 Notes linked to a Basket of Indices due September 2036 - GEM | XS2877245949 | 06/Sep/2024 | Listed | 08/Sep/2036 |
| MORGAN STANLEY FINANCE LLC | Series 28881 - Issue of USD 10,000,000 Notes linked to a Basket of Indices due September 2036 - GEM | XS2877263769 | 09/Sep/2024 | Listed | 09/Sep/2036 |
| MORGAN STANLEY FINANCE LLC | Series 28903 - Issue of USD 7,000,000 Notes linked to a Basket of Indices due September 2036 - GEM | XS2877279179 | 13/Sep/2024 | Listed | 10/Sep/2036 |
| MORGAN STANLEY FINANCE LLC | Series 28905 - Issue of USD 8,000,000 Autocallable Notes linked to a basket of Indices due September 2036 - GEM | XS2877279096 | 11/Sep/2024 | Listed | 10/Sep/2036 |
| MORGAN STANLEY FINANCE LLC | Series 28916 - Issue of USD 8,600,000 Autocallable Notes linked to a basket of Indices due September 2036 - GEM | XS2877301106 | 25/Sep/2024 | Listed | 25/Sep/2036 |
| MORGAN STANLEY FINANCE LLC | Series 28919 - Issue of USD 7,000,000 Callable Notes linked to a Basket of Indices due September 2036 - GEM | XS2877301288 | 25/Sep/2024 | Listed | 25/Sep/2036 |
| MORGAN STANLEY FINANCE LLC | Series 28956 - Issue of EUR 2,190,000 Notes linked to a Basket of Shares due October 2027 - GEM | XS2877325030 | 04/Oct/2024 | Listed | 01/Oct/2027 |
| MORGAN STANLEY FINANCE LLC | Series 28970 - Issue of USD 7,000,000 Callable Notes linked to a Basket of Indices due September 2037 - GEM | XS2877328729 | 27/Sep/2024 | Listed | 28/Sep/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series 28989 - Issue of USD 6,000,000 Equity-Linked Notes due September 2026 - GEM | XS2877344502 | 20/Sep/2024 | Listed | 29/Sep/2026 |
| MORGAN STANLEY FINANCE LLC | Series 29096 - Issue of GBP 7,500,000 Equity Linked Notes due 2026 - GEM | XS2877418553 | 30/Sep/2024 | Listed | 30/Sep/2026 |
| MORGAN STANLEY FINANCE LLC | Series 29137 - Issue of USD 5,000,000 Callable Notes linked to a basket of Indices due September 2036 - GEM | XS2877443668 | 01/Oct/2024 | Listed | 25/Sep/2036 |
| MORGAN STANLEY FINANCE LLC | Series 29373 - Issue of USD 5,000,000 Autocallable Notes linked to a basket of Indices due October 2038 - GEM | XS2893589783 | 18/Oct/2024 | Listed | 18/Oct/2038 |
| MORGAN STANLEY FINANCE LLC | Series 29463 - sue of USD 5,000,000 Autocallable Notes linked to a basket of Indices due October 2036 - GEM | XS2893756788 | 25/Oct/2024 | Listed | 27/Oct/2036 |
| MORGAN STANLEY FINANCE LLC | Series 29464 - Issue of USD 5,000,000 Callable Notes linked to a basket of Indices due October 2036 - GEM | XS2893756606 | 25/Oct/2024 | Listed | 27/Oct/2036 |
| MORGAN STANLEY FINANCE LLC | Series 29473 - Issue of USD 5,000,000 Autocallable Notes linked to a basket of Indices due October 2036 (the “Notes”) - GEM | XS2893771159 | 28/Oct/2024 | Listed | 28/Oct/2036 |
| MORGAN STANLEY FINANCE LLC | Series 29474 - Issue of USD 5,350,000 Autocallable Notes linked to a basket of Indices due November 2034 - GEM | XS2893771076 | 04/Nov/2024 | Listed | 06/Nov/2034 |
| MORGAN STANLEY FINANCE LLC | Series 29486 - Issue of USD 5,000,000 Callable Notes linked to a basket of Indices due October 2037 (the “Notes”) - GEM | XS2893798863 | 30/Oct/2024 | Listed | 29/Oct/2037 |
| MORGAN STANLEY FINANCE LLC | Series 29488 - Issue of USD 10,000,000 Autocallable Notes linked to a basket of Indices due October 2036 (the “Notes”) - GEM | XS2893798780 | 29/Oct/2024 | Listed | 29/Oct/2036 |
| MORGAN STANLEY FINANCE LLC | Series 29529 - Issue of USD 5,000,000 Autocallable Notes linked to a basket of Indices due November 2036 (the “Notes” - GEM | XS2893870308 | 04/Nov/2024 | Listed | 03/Nov/2026 |
| MORGAN STANLEY FINANCE LLC | Series 29530 - Issue of USD 5,000,000 Callable Notes linked to a basket of Indices due November 2036 (the “Notes”) - GEM | XS2893870217 | 06/Nov/2024 | Listed | 03/Nov/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series 9899 - Issue of EUR 9,000,000 Hybrid Notes due 28 November 2035 - GEM | XS1414133766 | 23/May/2017 | Listed | 28/Nov/2035 |
| MORGAN STANLEY FINANCE LLC | Series 9900 - USD 700,000 Equity Linked Notes due 27 May 2025 - GEM | XS1619856609 | 25/May/2017 | Listed | 27/May/2025 |
| MORGAN STANLEY FINANCE LLC | Series 9931 - Issue of EUR 10,000,000 Equity Linked Notes due 03 April 2025 - GEM | XS1608510829 | 23/Jun/2017 | Listed | 03/Apr/2025 |
| MORGAN STANLEY FINANCE LLC | Series 9997 - Issue of EUR 25,000,000 Equity Linked Notes due 03 November 2025 - GEM | XS1625045098 | 25/Jul/2017 | Listed | 03/Nov/2025 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2016-16 - EUR 60000000 Credit-Linked Notes linked to the Republic of Italy due 2034 - GEM | XS1535767005 | 09/Feb/2017 | Listed | 07/Jul/2034 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2017-13 - USD 20,000,000 Credit-Linked Notes linked to Japan due 5 January 2028 - GEM | XS1710506939 | 28/Feb/2018 | Listed | 05/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2017-14 - USD 50,000,000 Credit-Linked Notes linked to Japan due 5 January 2028 - GEM | XS1714217137 | 28/Feb/2018 | Listed | 05/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2018-01 - EUR 30,000,000 Credit-Linked Notes linked to the Republic of Italy due 24 March 2033 - GEM | XS1754307921 | 28/Feb/2018 | Listed | 24/Mar/2033 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2020-38 - EUR 30,000,000 Credit-Linked Notes linked to the Republic of Italy due 24 March 2033. - GEM | XS2059844378 | 11/Jan/2021 | Listed | 24/Mar/2033 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2022-51 - EUR 15,000,000 Credit-Linked Notes linked to Alstom S.A. due 7 January 2033 - GEM | XS2059841788 | 25/Oct/2022 | Listed | 07/Jan/2033 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2022-54 - Issue of EUR 15,000,000 Credit-Linked Notes linked to Airbus SE due 7 January 2033 - GEM | XS2059841606 | 08/Nov/2022 | Listed | 07/Jan/2033 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2022-55 - Issue of EUR 15,000,000 Credit-Linked Notes linked to Airbus SE due 7 January 2033. - GEM | XS2059823539 | 09/Nov/2022 | Listed | 07/Jan/2033 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2022-58 - USD 8,250,000 Credit-Linked Notes linked to Federal Republic of Brazil due 7 January 2028 - GEM | XS2059823372 | 06/Dec/2022 | Listed | 07/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series CDP 2022-77 - Issue of USD 36,500,000 Zero Coupon Linear Basket Credit Linked Notes due 6 January 2028 - GEM | XS2059831474 | 09/Jan/2023 | Listed | 06/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-108 - Issue of EUR 2,000,000 Credit-Linked Notes linked to the Republic of Italy due 5 January 2034 - GEM | XS2059818026 | 18/Dec/2023 | Listed | 05/Jan/2034 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-19 - USD 5,000,000 Credit-Linked Notes linked to Federal Republic of Brazil due 5 January 2028 - GEM | XS2059830740 | 10/Feb/2023 | Listed | 05/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-21 - USD 1,100,000 Credit-Linked Notes linked to Jaguar Land Rover Automotive Plc due 5 January 2028 - GEM | XS2059839964 | 10/Feb/2023 | Listed | 05/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-22 - USD 1,100,000 Credit-Linked Notes linked to Thyssenkrupp AG due 5 January 2028 - GEM | XS2059821756 | 10/Feb/2023 | Listed | 05/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-27 - Issue of USD 1,500,000 Credit-Linked Notes linked to Capital One Financial Corp due 5 January 2028 - GEM | XS2059839709 | 06/Mar/2023 | Listed | 05/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-28 - USD 142000000 Zero Coupon Linear Basket Credit Linked Notes due 5 May 2028 - GEM | XS2059821590 | 06/Mar/2023 | Listed | 05/May/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-32 - USD 40,000,000 Credit-Linked Notes linked to the Hellenic Republic due 5 January 2028 - GEM | XS2059830310 | 06/Mar/2023 | Listed | 05/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-37 - USD 2,510,000 Credit-Linked Notes linked to Federal Republic of Brazil due 5 January 2028 - GEM | XS2059821160 | 17/May/2023 | Listed | 05/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-45 - USD 65,000,000 Linear Basket Credit Linked Notes due 5 July 2028 - GEM | XS2059820865 | 15/Jun/2023 | Listed | 05/Jul/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-47 - USD 7,650,000 Credit Linked Notes Linked to the Federative Republic of Brazil due 5 July 2028 - GEM | XS2059838644 | 23/Jun/2023 | Listed | 05/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-49 - USD 9,300,000 Credit Linked Notes Linked to the Federative Republic of Brazil due 5 July 2030 - GEM | XS2059829577 | 23/Jun/2023 | Listed | 05/Jul/2030 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-65 - Issue of EUR 1,150,000 Credit-Linked Notes linked to Assicurazioni Generali SpA due 5 July 2026 - GEM | XS2059828413 | 22/Aug/2023 | Listed | 05/Jul/2026 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-66 - Issue of EUR 1,000,000 Credit-Linked Notes linked to Aviva PLC due 5 July 2026 - GEM | XS2059837166 | 22/Aug/2023 | Listed | 05/Jul/2026 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-67 - Issue of EUR 2,000,000 Credit-Linked Notes linked to Ford Motor Company due 5 July 2028 - GEM | XS2059819776 | 22/Aug/2023 | Listed | 05/Jul/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-68 - Issue of USD 10,000,000 Credit-Linked Notes linked to the Republic of Turkey due 5 July 2028 - GEM | XS2059828256 | 22/Aug/2023 | Listed | 05/Jul/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-74 - USD 176,500,000 Fixed Rate to Zero Coupon Linear Basket Credit-Linked Notes due 31 December 2028 - GEM | XS2059827878 | 22/Sep/2023 | Listed | 31/Dec/2028 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-82 - Issue of EUR 2,000,000 Credit-Linked Notes linked to Intesa Sanpaolo SpA due 5 January 2034 - GEM | XS2059819180 | 08/Nov/2023 | Listed | 05/Jan/2034 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-83 - Issue of EUR 400,000 Credit-Linked Notes linked to British American Tobacco PLC due 5 January 2029 - GEM | XS2059835897 | 27/Oct/2023 | Listed | 05/Jan/2029 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-88 - Issue of USD 1,000,000 Credit-Linked Notes linked to Federative Republic of Brazil due 5 January 2029 - GEM | XS2059827019 | 08/Nov/2023 | Listed | 05/Jan/2029 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-89 - EUR 7,500,000 Credit-Linked Notes linked to Corporacion Nacional del Cobre de Chile due 5 January 2026 - GEM | XS2059835384 | 04/Dec/2023 | Listed | 05/Jan/2026 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-91 - Issue of USD 750,000 Credit-Linked Notes linked to General Motors Company due 5 January 2029 - GEM | XS2059826805 | 04/Dec/2023 | Listed | 05/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-95 - Issue of USD 1,305,000 Credit-Linked Notes linked to the Federative Republic of Brazil due 5 January 2029 - GEM | XS2059826474 | 20/Dec/2023 | Listed | 05/Jan/2029 |
| MORGAN STANLEY FINANCE LLC | Series CDP 2023-97 - Issue of EUR 1,700,000 Credit-Linked Notes linked to ING Groep N.V. due 5 January 2034 - GEM | XS2059818539 | 20/Dec/2023 | Listed | 05/Jan/2034 |
| MORGAN STANLEY FINANCE LLC | Series CDP- EM 2022-02 - Issue of USD 10,000,000 Credit-Linked Notes linked to Kingdom of Bahrain due 3 January 2028 - GEM | XS1414114030 | 25/Oct/2022 | Listed | 03/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series CPD 2023-38 - Issue of USD 50,000,000 Credit-Linked Notes linked to the Government of Romania due 5 January 2028 - GEM | XS2059830153 | 17/May/2023 | Listed | 05/Jan/2028 |
| MORGAN STANLEY FINANCE LLC | Series CPD 2023-56 - USD 15,000,000 Credit-Linked Notes linked to the Kingdom of Morocco due 5 January 2029 - GEM | XS2059820352 | 20/Jul/2023 | Listed | 05/Jan/2029 |
| MORGAN STANLEY FINANCE LLC | Series E0007 - Issue of EUR 25,000,000 Equity Linked Notes due 12 June 2028 - GEM | XS1797522551 | 14/Jun/2018 | Listed | 12/Jun/2028 |
| MORGAN STANLEY FINANCE LLC | Series K0116 - Issue of AUD 70,000,000 Zero Coupon Notes due 5 July 2048 - GEM | XS1538856565 | 05/Jul/2018 | Listed | 05/Jul/2048 |
| MORGAN STANLEY FINANCE LLC | Series K0117 - Issue of AUD 20,000,000 Zero Coupon Notes due 9 July 2048 - GEM | XS1538856300 | 09/Jul/2018 | Listed | 09/Jul/2048 |
| MORGAN STANLEY FINANCE LLC | Series K0118 - Issue of AUD 25,000,000 Zero Coupon Notes due 12 July 2048 - GEM | XS1538856136 | 12/Jul/2018 | Listed | 12/Jul/2048 |
| MORGAN STANLEY FINANCE LLC | Series K0130 - Issue of AUD 15,000,000 Zero Coupon Notes due 1 November 2033 - GEM | XS1538854354 | 01/Nov/2018 | Listed | 01/Nov/2033 |
| MORGAN STANLEY FINANCE LLC | Series K0133 - Issue of AUD 34,000,000 Zero Coupon Notes due 8 November 2048 - GEM | XS1538853117 | 08/Nov/2018 | Listed | 08/Nov/2048 |
| MORGAN STANLEY FINANCE LLC | Series K0135 - Issue of AUD 23,000,000 Zero Coupon Notes due 15 November 2033 - GEM | XS1538853893 | 15/Nov/2018 | Listed | 15/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series K0136 - Issue of AUD 21,000,000 Zero Coupon Notes due 9 November 2048 - GEM | XS1538853463 | 09/Nov/2018 | Listed | 09/Nov/2048 |
| MORGAN STANLEY FINANCE LLC | Series K0140 - Issue of AUD 31,000,000 Zero Coupon Notes due 21 November 2048 - GEM | XS1538852812 | 21/Nov/2018 | Listed | 21/Nov/2048 |
| MORGAN STANLEY FINANCE LLC | Series K0146 - Issue of AUD 48,000,000 Zero Coupon Notes due 12 December 2048 - GEM | XS1906342131 | 12/Dec/2018 | Listed | 12/Dec/2048 |
| MORGAN STANLEY FINANCE LLC | Series K0148 - Issue of AUD 32,000,000 Zero Coupon Notes due 09 January 2049 - GEM | XS1906341919 | 09/Jan/2019 | Listed | 09/Jan/2049 |
| MORGAN STANLEY FINANCE LLC | Series K0150 - Issue of USD 30,000,000 Zero Coupon Notes due 14 January 2049 - GEM | XS1906341679 | 14/Jan/2019 | Listed | 14/Jan/2049 |
| MORGAN STANLEY FINANCE LLC | Series K0151 - Issue of USD 20,000,000 Zero Coupon Notes due 22 January 2049 - GEM | XS1906341596 | 22/Jan/2019 | Listed | 22/Jan/2049 |
| MORGAN STANLEY FINANCE LLC | Series K0157 - Issue of USD 20,000,000 Fixed to Floating Rate Notes due 12 March 2026 - GEM | XS1906340788 | 12/Mar/2019 | Listed | 12/Mar/2026 |
| MORGAN STANLEY FINANCE LLC | Series K0161 - Issue of USD 20,000,000 Fixed to Floating Rate Notes due 03 April 2026 - GEM | XS1906340606 | 08/Apr/2019 | Listed | 03/Apr/2026 |
| MORGAN STANLEY FINANCE LLC | Series K0169 - Issue of USD 20,000,000 Floating Rate Notes due 03 June 2026 - GEM | XS1906339343 | 03/Jun/2019 | Listed | 03/Jun/2026 |
| MORGAN STANLEY FINANCE LLC | Series K0175 - Issue of USD 20,000,000 Fixed to Floating Rate Notes due 2026 - GEM | XS1906338709 | 18/Jun/2019 | Listed | 18/Jun/2026 |
| MORGAN STANLEY FINANCE LLC | Series K0179 - Issue of AUD 24,000,000 Callable Zero Coupon Note due 2049 - GEM | XS1906338022 | 22/Jul/2019 | Listed | 19/Jul/2049 |
| MORGAN STANLEY FINANCE LLC | Series K0181 - Issue of CNY 330,000,000 Fixed Rate Notes due August 2026 - GEM | XS1906338295 | 09/Aug/2019 | Listed | 09/Aug/2026 |
| MORGAN STANLEY FINANCE LLC | Series K0182 - Issue of Morgan Stanley Finance LLC ZAR 420,000,000 Callable Fixed Rate Notes due 07 August 2026 - GEM | XS1906337644 | 09/Aug/2019 | Listed | 07/Aug/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series K0185 - Issue of AUD 22,000,000 Zero Coupon Notes due 11 September 2049 - GEM | XS1906337305 | 11/Sep/2019 | Listed | 11/Sep/2049 |
| MORGAN STANLEY FINANCE LLC | Series K0187 - Issue of USD 30,000,000 Zero Coupon Notes due 23 September 2049 - GEM | XS1906337214 | 23/Sep/2019 | Listed | 23/Sep/2049 |
| MORGAN STANLEY FINANCE LLC | Series K0188 - Issue of USD 10,000,000 Zero Coupon Notes due 25 September 2049 - GEM | XS1414109543 | 25/Sep/2019 | Listed | 25/Sep/2049 |
| MORGAN STANLEY FINANCE LLC | Series K0189 - Issue of USD 40,000,000 Callable Fixed Rate Notes due 30 September 2029 - GEM | XS1906337057 | 01/Oct/2019 | Listed | 30/Sep/2029 |
| MORGAN STANLEY FINANCE LLC | Series K0190 - Issue of USD50,000,000 Zero Coupon Notes due 30 September 2059 - GEM | XS1906336919 | 01/Oct/2019 | Listed | 30/Sep/2059 |
| MORGAN STANLEY FINANCE LLC | Series K0191 - Issue of USD50,000,000 Zero Coupon Notes due 3 October 2059 - GEM | XS1906337131 | 04/Oct/2019 | Listed | 03/Oct/2059 |
| MORGAN STANLEY FINANCE LLC | Series K0192 - Issue of USD 50,000,000 Zero Coupon Noted due 3 October 2059 - GEM | XS1906336752 | 04/Oct/2019 | Listed | 03/Oct/2059 |
| MORGAN STANLEY FINANCE LLC | Series K0193 - Issue of USD10,000,000 Zero Coupon Notes due 9 October 2059 - GEM | XS1906336679 | 09/Oct/2019 | Listed | 09/Oct/2059 |
| MORGAN STANLEY FINANCE LLC | Series K0194 - Issue of AUD45,000,000 Zero Coupon Notes due 10 October 2019 - GEM | XS1906336836 | 10/Oct/2019 | Listed | 10/Oct/2049 |
| MORGAN STANLEY FINANCE LLC | Series K0199 - Issue of USD 50,000,000 Zero Coupon Notes due 20 November 2059 - GEM | XS1906335945 | 20/Nov/2019 | Listed | 20/Nov/2059 |
| MORGAN STANLEY FINANCE LLC | Series K0204 - Issue of AUD35,000,000 Zero Coupon Notes due 14 January 2050 - GEM | XS1906335358 | 14/Jan/2020 | Listed | 14/Jan/2050 |
| MORGAN STANLEY FINANCE LLC | Series K0206 - Issue of USD 50,000,000 Zero Coupon Notes due 21 January 2050 - GEM | XS1906335192 | 21/Jan/2020 | Listed | 21/Jan/2050 |
| MORGAN STANLEY FINANCE LLC | Series K0207 - Issue of USD50,000,000 Zero Coupon Notes due 18 February 2050 - GEM | XS1906334971 | 18/Feb/2020 | Listed | 18/Feb/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series K0215 - Issue of USD 50,000,000 Zero Coupon Notes due 19 March 2059 - GEM | XS1906334468 | 20/Mar/2020 | Listed | 19/Mar/2059 |
| MORGAN STANLEY FINANCE LLC | Series K0217 - Issue of AUD 35,000,000 Zero Coupon Notes due 20 March 2050 - GEM | XS1906333908 | 23/Mar/2020 | Listed | 20/Mar/2050 |
| MORGAN STANLEY FINANCE LLC | Series K0218 - Issue of USD 20,000,000 Zero Coupon Notes due 27 March 2030 - GEM | XS1906334112 | 27/Mar/2020 | Listed | 27/Mar/2030 |
| MORGAN STANLEY FINANCE LLC | Series K0226 - Issue of CNY 70,000,000 Fixed Rate Notes due 6 May 2025 - GEM | XS1906333064 | 07/May/2020 | Listed | 06/May/2025 |
| MORGAN STANLEY FINANCE LLC | Series K0229 - Issue of CNY 100,000,000 Fixed Rate Notes due 18 May 2025 - GEM | XS1906332769 | 18/May/2020 | Listed | 18/May/2025 |
| MORGAN STANLEY FINANCE LLC | Series K0230 - Issue of USD 50,000,000 Zero Coupon Notes due 19 May 2055 - GEM | XS1906332686 | 20/May/2020 | Listed | 19/May/2055 |
| MORGAN STANLEY FINANCE LLC | Series K0232 - Issue of AUD22,000,000 Zero Coupon Notes due 21 May 2049 - GEM | XS1906332413 | 21/May/2020 | Listed | 21/May/2049 |
| MORGAN STANLEY FINANCE LLC | Series K0233 - Issue of CNY 100,000,000 Fixed Rate Notes due 22 May 2027 - GEM | XS1906332330 | 22/May/2020 | Listed | 22/May/2027 |
| MORGAN STANLEY FINANCE LLC | Series K0234 - Issue of USD10,000,000 Callable Fixed Rate Notes due 26 May 2035 - GEM | XS1906332256 | 26/May/2020 | Listed | 26/May/2035 |
| MORGAN STANLEY FINANCE LLC | Series K0240 - Issue of USD 50,000,000 Callable Zero-Coupon Notes due 11 August 2060 - GEM | XS1906331522 | 19/Aug/2020 | Listed | 11/Aug/2060 |
| MORGAN STANLEY FINANCE LLC | Series K0269 - Issue of ZAR 140,000,000 Callable Zero-Coupon Notes due 12 July 2036 - GEM | XS2175209324 | 13/Jul/2021 | Listed | 12/Jul/2036 |
| MORGAN STANLEY FINANCE LLC | Series K0278 - Issue of NZD 20,000,000 Fixed Rate Step-up Note due 2031 - GEM | XS2175209084 | 13/Oct/2021 | Listed | 13/Oct/2031 |
| MORGAN STANLEY FINANCE LLC | Series K0287 - Issue of ZAR 150,000,000 Callable Zero-Coupon Notes due 11 January 2037 - GEM | XS2175200539 | 12/Jan/2022 | Listed | 11/Jan/2037 |
| MORGAN STANLEY FINANCE LLC | Series K0290 - Issue of AUD 20,000,000 Fixed Rate Step-up Note due 2037 - GEM | XS2175200372 | 19/Jan/2022 | Listed | 19/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series K0300 - Issue of AUD 15,000,000 Callable Fixed Rate Notes due 23 February 2037 - GEM | XS2175199343 | 23/Feb/2022 | Listed | 23/Feb/2037 |
| MORGAN STANLEY FINANCE LLC | Series K0303 - Issue of AUD 35,000,000 Callable Fixed Rate Notes due 25 March 2032 - GEM | XS2175199004 | 25/Mar/2022 | Listed | 25/Mar/2032 |
| MORGAN STANLEY FINANCE LLC | Series K0314 - Issue of USD 25,000,000 Floating Rate Note due 25 May 2029 - GEM | XS2476737411 | 25/May/2022 | Listed | 25/May/2029 |
| MORGAN STANLEY FINANCE LLC | Series K0325 - Issue of AUD 10,000,000 Callable Fixed Rate Notes due 4 August 2037 - GEM | XS2476739623 | 04/Aug/2022 | Listed | 04/Aug/2037 |
| MORGAN STANLEY FINANCE LLC | Series K0332 - Issue of CNY 100,000,000 Fixed Rate Notes due 28 September 2025 - GEM | XS2476739383 | 28/Sep/2022 | Listed | 28/Sep/2025 |
| MORGAN STANLEY FINANCE LLC | Series K0349 - Issue of USD 40,000,000 Floating Rate Notes due 11 January 2030 - GEM | XS2476738815 | 11/Jan/2023 | Listed | 11/Jan/2030 |
| MORGAN STANLEY FINANCE LLC | Series K0351 - Issue of AUD 14,000,000 Callable Fixed Rate Notes due 12 January 2033 - GEM | XS2476734319 | 16/Jan/2023 | Listed | 12/Jan/2033 |
| MORGAN STANLEY FINANCE LLC | Series K0352 - Issue of USD 10,000,000 Floating Rate Notes due 17 January 2031 - GEM | XS2476738658 | 17/Jan/2023 | Listed | 17/Jan/2031 |
| MORGAN STANLEY FINANCE LLC | Series K0353 - Issue of USD 20,000,000 Floating Rate Notes due 17 January 2031 - GEM | XS2476734152 | 17/Jan/2023 | Listed | 17/Jan/2031 |
| MORGAN STANLEY FINANCE LLC | Series K0357 - Issue of AUD 20,000,000 Fixed Rate Notes due 2033 - GEM | XS2476733857 | 15/Feb/2023 | Listed | 15/Feb/2033 |
| MORGAN STANLEY FINANCE LLC | Series K0360 - Issue of AUD 10,000,000 Callable Fixed Rate Notes due 24 February 2038 - GEM | XS2476738229 | 27/Feb/2023 | Listed | 24/Feb/2038 |
| MORGAN STANLEY FINANCE LLC | Series K0371 - Issue of USD 30,000,000 Callable Fixed Rate Notes due 31 March 2038 - GEM | XS2476732537 | 31/Mar/2023 | Listed | 31/Mar/2038 |
| MORGAN STANLEY FINANCE LLC | Series K0372 - Issue of USD 40,000,000 Floating Rate Notes due 31 March 2031 - GEM | XS2476737841 | 03/Apr/2023 | Listed | 31/Mar/2031 |
| MORGAN STANLEY FINANCE LLC | Series K0373 - Issue of USD 20,000,000 Floating Rate Notes due 6 April 2031 - GEM | XS2476732453 | 06/Apr/2023 | Listed | 06/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series K0375 - Issue of AUD 20,000,000 Callable Floating Rate Notes due 28 April 2033 - GEM | XS2476737767 | 28/Apr/2023 | Listed | 28/Apr/2033 |
| MORGAN STANLEY FINANCE LLC | Series K0385 - Issue of USD 36,000,000 Callable Fixed Rate Notes due 7 June 2033 - GEM | XS2476731307 | 07/Jun/2023 | Listed | 07/Jun/2033 |
| MORGAN STANLEY FINANCE LLC | Series K0409 - Issue of CNY 110,000,000 Callable Fixed Rate Notes due 9 August 2029 - GEM | XS2641762633 | 09/Aug/2023 | Listed | 09/Aug/2029 |
| MORGAN STANLEY FINANCE LLC | Series K0410 - Issue of CNY 200,000,000 Fixed Rate Notes due 10 August 2028 - GEM | XS2641762120 | 10/Aug/2023 | Listed | 10/Aug/2028 |
| MORGAN STANLEY FINANCE LLC | Series K0434 - Issue of USD 10,000,000 Floating Rate Notes due 27 October 2033 - GEM | XS2641759092 | 27/Oct/2023 | Listed | 27/Oct/2033 |
| MORGAN STANLEY FINANCE LLC | Series K0439 - Issue of AUD 20,000,000 Callable Fixed Rate Notes due 13 November 2033 - GEM | XS2641758524 | 14/Nov/2023 | Listed | 13/Nov/2033 |
| MORGAN STANLEY FINANCE LLC | Series K0441 - Issue of AUD 15,000,000 Callable Fixed Rate Notes due 1 December 2033 - GEM | XS2641758284 | 01/Dec/2023 | Listed | 01/Dec/2033 |
| MORGAN STANLEY FINANCE LLC | Series K0449 - Issue of CNY 100,000,000 Fixed Rate Notes due 18 January 2029 - GEM | XS2641757559 | 18/Jan/2024 | Listed | 18/Jan/2029 |
| MORGAN STANLEY FINANCE LLC | Series K0450 - Issue of AUD 20,000,000 Callable Fixed Rate Notes due 18 January 2034 - GEM | XS2641757393 | 18/Jan/2024 | Listed | 18/Jan/2034 |
| MORGAN STANLEY FINANCE LLC | Series K0451 - Issue of AUD 55,000,000 Callable Zero Coupon Notes due 10 January 2044 - GEM | XS2641757047 | 10/Jan/2024 | Listed | 10/Jan/2044 |
| MORGAN STANLEY FINANCE LLC | Series K0452 - Issue of USD 15,000,000 Callable Fixed Rate Notes due 19 January 2030 - GEM | XS2641757120 | 22/Jan/2024 | Listed | 19/Jan/2030 |
| MORGAN STANLEY FINANCE LLC | Series K0457 - Issue of USD 10,000,000 Floating Rate Notes due 24 January 2034 - GEM | XS2641756312 | 24/Jan/2024 | Listed | 24/Jan/2034 |
| MORGAN STANLEY FINANCE LLC | Series K0461 - Issue of USD 10,000,000 Floating Rate Notes due 1 February 2034 - GEM | XS2641756155 | 01/Feb/2024 | Listed | 01/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series K0464 - Issue of AUD 17,500,000 Callable Zero Coupon Notes due 23 February 2039 - GEM | XS2641755421 | 23/Feb/2024 | Listed | 23/Feb/2039 |
| MORGAN STANLEY FINANCE LLC | Series K0466 - Issue of KRW 10,000,000,000 Callable Zero-Coupon Notes due 29 February 2044 - GEM | XS2641755264 | 29/Feb/2024 | Listed | 29/Feb/2044 |
| MORGAN STANLEY FINANCE LLC | Series K0478 - Issue of Morgan Stanley Finance LLC USD 95,000,000 Callable Fixed Rate Notes due 25 April 2034 - GEM | XS2641753723 | 25/Apr/2024 | Listed | 25/Apr/2034 |
| MORGAN STANLEY FINANCE LLC | Series K0479 - Issue of USD 25,000,000 Floating Rate Notes due 25 April 2029 - GEM | XS2641753640 | 25/Apr/2024 | Listed | 25/Apr/2029 |
| MORGAN STANLEY FINANCE LLC | Series K0483 - Issue of USD 40,000,000 Callable Zero-Coupon Notes due 7 May 2027 - GEM | XS2641753210 | 07/May/2024 | Listed | 07/May/2027 |
| MORGAN STANLEY FINANCE LLC | Series K0487 - Issue of KRW 50,000,000,000 Callable Zero-Coupon Notes due 7 June 2044 - GEM | XS2641752675 | 07/Jun/2024 | Listed | 07/Jun/2044 |
| MORGAN STANLEY FINANCE LLC | Series K0488 - Issue of AUD 15,000,000 Fixed Rate Notes due 5 June 2039 - GEM | XS2641752592 | 06/Jun/2024 | Listed | 05/Jun/2039 |
| MORGAN STANLEY FINANCE LLC | Series K0491 - Issue of USD 10,000,000 Zero-Coupon Callable Notes due 27 June 2039 - GEM | XS2641752162 | 27/Jun/2024 | Listed | 27/Jun/2039 |
| MORGAN STANLEY FINANCE LLC | Series K0495 - Issue of AUD 14,000,000 Callable Zero Coupon Notes due 2039 (the "Notes") - GEM | XS2820409485 | 09/Jul/2024 | Listed | 09/Jul/2039 |
| MORGAN STANLEY FINANCE LLC | Series K0503 - Issue of JPY 2,000,000,000 Fixed Rate Callable Notes due 2054 - GEM | XS2820408248 | 02/Aug/2024 | Listed | 02/Aug/2054 |
| MORGAN STANLEY FINANCE LLC | Series K0505 - Issue of CNY 198,000,000 Callable Fixed Rate Notes due 17 July 2034 - GEM | XS2820408081 | 17/Jul/2024 | Listed | 17/Jul/2034 |
| MORGAN STANLEY FINANCE LLC | Series K0509 - Issue of USD 30,000,000 Floating Rate Notes due 2029 - GEM | XS2820407513 | 25/Jul/2024 | Listed | 25/Jul/2029 |
| MORGAN STANLEY FINANCE LLC | Series K0518 - Issue of CNY 187,700,000 Fixed Rate Callable Notes due 2034 - GEM | XS2820406465 | 08/Aug/2024 | Listed | 08/Aug/2034 |
| MORGAN STANLEY FINANCE LLC | Series K0520 - Issue of USD 30,000,000 Floating Rate Notes due 2029 - GEM | XS2820405905 | 15/Aug/2024 | Listed | 15/Aug/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series K0527 - Issue of USD 10,000,000 Zero Coupon Notes due 2054 - GEM | XS2820403876 | 12/Sep/2024 | Listed | 12/Sep/2054 |
| MORGAN STANLEY FINANCE LLC | Series K0536 - Issue of USD 30,000,000 Zero Coupon Notes due 2029 - GEM | XS2820402712 | 11/Sep/2024 | Listed | 11/Sep/2029 |
| MORGAN STANLEY FINANCE LLC | Series K0537 - Issue of CNY 93,000,000 Zero Coupon Notes due 2034 (the "Notes") - GEM | XS2820401821 | 23/Sep/2024 | Listed | 23/Sep/2034 |
| MORGAN STANLEY FINANCE LLC | Series K0543 - Issue of AUD 14,000,000 Callable Fixed Rate Notes due 3 October 2034 - GEM | XS2820400427 | 03/Oct/2024 | Listed | 03/Oct/2034 |
| MORGAN STANLEY FINANCE LLC | Series K0558 - Issue of AUD 20,000,000 Fixed Rate Callable Notes due 2034 - GEM | XS2919182043 | 23/Oct/2024 | Listed | 23/Oct/2034 |
| MORGAN STANLEY FINANCE LLC | Series K0579 - Issue of AUD 30,000,000 Fixed Rate Callable Notes due 2034 - GEM | XS2919177472 | 14/Nov/2024 | Listed | 14/Nov/2034 |
| MORGAN STANLEY FINANCE LLC | Series K248 - Issue of USD 10,000,000 Zero-Coupon Notes due 21 January 2036 - GEM | XS2175206494 | 25/Jan/2021 | Listed | 21/Jan/2036 |
| MORGAN STANLEY FINANCE LLC | Series K262 - Issue of AUD 12,000,000 Zero-Coupon Notes due 7 May 2036 - GEM | XS2175205330 | 07/May/2021 | Listed | 07/May/2036 |
| MORGAN STANLEY FINANCE LLC | Series K263 - Issue of AUD 30,000,000 Zero-Coupon Notes due 11 May 2041 - GEM | XS2175209670 | 11/May/2021 | Listed | 11/May/2041 |
| MORGAN STANLEY FINANCE LLC | Series K264 - Issue of AUD 12,000,000 Zero-Coupon Notes due 17 May 2036 - GEM | XS2175202667 | 17/May/2021 | Listed | 17/May/2036 |
| MORGAN STANLEY FINANCE LLC | Series K266 - Issue of AUD 12,000,000 Zero-Coupon Notes due 24 May 2036 - GEM | XS2175209597 | 24/May/2021 | Listed | 24/May/2036 |
| MORGAN STANLEY FINANCE LLC | Series K267 - Issue of AUD 12,000,000 Zero-Coupon Notes due 25 May 2036 - GEM | XS2175202402 | 25/May/2021 | Listed | 25/May/2036 |
| MORGAN STANLEY FINANCE LLC | Series K268 - Issue of AUD 12,000,000 Zero-Coupon Notes due 24 June 2036 - GEM | XS2175204952 | 24/Jun/2021 | Listed | 24/Jun/2036 |
| MORGAN STANLEY FINANCE LLC | Series K270 - Issue of AUD 12,000,000 Zero-Coupon Notes due 13 July 2036 - GEM | XS2175202238 | 13/Jul/2021 | Listed | 13/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MORGAN STANLEY FINANCE LLC | Series K271 - Issue of AUD 12,000,000 Zero-Coupon Notes due 19 July 2036 - GEM | XS2175204796 | 19/Jul/2021 | Listed | 19/Jul/2036 |
| MORGAN STANLEY FINANCE LLC | Series K272 - Issue of AUD 12,000,000 Zero-Coupon Notes due 27 July 2036 - GEM | XS2175209241 | 27/Jul/2021 | Listed | 27/Jul/2036 |
| MORGAN STANLEY FINANCE LLC | Series K274 - Issue of Morgan Stanley Finance LLC USD 110,000,000 Callable Zero-Coupon Notes due 24 August 2061 - GEM | XS2175204523 | 24/Aug/2021 | Listed | 24/Aug/2061 |
| MORGAN STANLEY FINANCE LLC | Series K275 - Issue of AUD 13,000,000 Zero-Coupon Notes due 2 September 2036 - GEM | XS2175209167 | 02/Sep/2021 | Listed | 02/Sep/2036 |
| MORGAN STANLEY FINANCE LLC | Series K280 - Issue of AUD 90,000,000 Fixed to Floating Rate Note due 27 October 2031 - GEM | XS2175201347 | 27/Oct/2021 | Listed | 27/Oct/2031 |
| MORGAN STANLEY FINANCE LLC | Series K283 - Issue of Morgan Stanley Finance LLC USD 100,000,000 Callable Zero-Coupon Notes due 10 November 2061 - GEM | XS2175201008 | 10/Nov/2021 | Listed | 10/Nov/2061 |
| MORGAN STANLEY FINANCE LLC | Series K286 - Issue of AUD 45,000,000 Fixed to Floating Rate Note due 18 January 2032 - GEM | XS2175208789 | 18/Jan/2022 | Listed | 18/Jan/2032 |
| MORGAN STANLEY FINANCE LLC | Series K298 - Issue of AUD 38,000,000 Callable Fixed Rate Notes due 22 February 2037 - GEM | XS2175203046 | 22/Feb/2022 | Listed | 22/Feb/2037 |
| MORGAN STANLEY FINANCE LLC | Series KO224 - Issue of HKD 212,000,000 Fixed Rate Notes due 7 April 2025 - GEM | XS1906333221 | 07/Apr/2020 | Listed | 07/Apr/2025 |
| MOTOR OIL (HELLAS) CORINTH REFINERIES S.A. | €400,000,000 2.125% Senior Notes due 2026 - GEM | XS2364001151 | 22/Jul/2021 | Listed | 19/Jul/2026 |
| MOTOR SECURITIES 2020-1 DESIGNATED ACTIVITY COMPANY | GBP 26,250,000 Class C Portfolio Credit Linked Notes due 2027 - GEM | XS2250376048 | 29/Nov/2021 | Listed | 25/Nov/2027 |
| MOTOR SECURITIES 2020-1 DESIGNATED ACTIVITY COMPANY | GBP 30,000,000 Class D Portfolio Credit Linked Notes due 2027 - GEM | XS2250376121 | 29/Nov/2021 | Listed | 25/Nov/2027 |
| MOTOR SECURITIES 2022-1 DESIGNATED ACTIVITY COMPANY | Issue of GBP 24,000,000 Class C Portfolio Credit Linked Notes due 2028 - GEM | XS2552645249 | 07/Dec/2022 | Listed | 25/Nov/2028 |
| MOTOR SECURITIES 2022-1 DESIGNATED ACTIVITY COMPANY | Issue of GBP 30,000,000 Class D Portfolio Credit Linked Notes due 2028 - GEM | XS2552645835 | 07/Dec/2022 | Listed | 25/Nov/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MOTOR SECURITIES 2023-1 DESIGNATED ACTIVITY COMPANY | GBP 26,700,000 Class D Portfolio Credit Linked Notes due 2029 - GEM | XS2710356838 | 23/Nov/2023 | Listed | 25/Nov/2029 |
| MOTOR SECURITIES 2023-1 DESIGNATED ACTIVITY COMPANY | GBP 41,200,000 Class E Portfolio Credit Linked Notes due 2029 - GEM | XS2710357059 | 23/Nov/2023 | Listed | 25/Nov/2029 |
| MOUNTAIN VIEW CLO 2013 -1 LTD. | USD 18,000,000 Class E-R Deferrable Junior Term Notes Due 2030 - GEM | USG6301XAE34 | 19/Oct/2017 | Listed | 12/Oct/2030 |
| MOUNTAIN VIEW CLO 2013 -1 LTD. | USD 20,000,000 Class D-R Deferrable Mezzanine Term Notes Due 2030 - GEM | USG6301HAM00 | 19/Oct/2017 | Listed | 12/Oct/2030 |
| MOUNTAIN VIEW CLO 2017 -1 LTD. | U.S.$30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - (Rule 144a) - GEM | US62432HAN08 | 27/Mar/2020 | Listed | 16/Oct/2029 |
| MOUNTAIN VIEW CLO 2017 -1 LTD. | U.S.$30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG6300UAG51 | 27/Mar/2020 | Listed | 16/Oct/2029 |
| MOUNTAIN VIEW CLO 2017 -1 LTD. | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2029 - (Rule 144A) - GEM | US62432HAJ95 | 27/Mar/2020 | Listed | 16/Oct/2029 |
| MOUNTAIN VIEW CLO 2017 -1 LTD. | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2029 - GEM | USG6300UAE04 | 27/Mar/2020 | Listed | 16/Oct/2029 |
| MOUNTAIN VIEW CLO 2017 -1 LTD. | U.S.$60,000,000 Class B-R Senior Secured Floating Rate Notes due 2029 - (Rule 144A) - GEM | US62432HAL42 | 27/Mar/2020 | Listed | 16/Oct/2029 |
| MOUNTAIN VIEW CLO 2017 -1 LTD. | U.S.$60,000,000 Class B-R Senior Secured Floating Rate Notes due 2029 - GEM | USG6300UAF78 | 27/Mar/2020 | Listed | 16/Oct/2029 |
| MOUNTAIN VIEW CLO 2017 -1 LTD. | USD 25,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes Due 2029 - GEM | USG6300UAD21 | 15/Aug/2017 | Listed | 16/Oct/2029 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 17,500,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US62432KAE38 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 17,500,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6300YAE26 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 21,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US62432LAE11 | 29/Jan/2018 | Listed | 16/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 21,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG63001AC88 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 25,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US62432LAG68 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 25,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG63001AD61 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 256,000,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG63001AA23 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 256,000,000 Class A Senior Secured Floating Rate Notes Due 2031 -144A - GEM | US62432LAA98 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 28,000,000 Subordinated Notes Due 2031 - 144A - GEM | US62432KAJ25 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 28,000,000 Subordinated Notes Due 2031 - GEM | USG6300YAG73 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 48,000,000 Class B Senior Secured Floating Rate Notes Due 2031 - 144A - GEM | US62432LAC54 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 48,000,000 Class B Senior Secured Floating Rate Notes Due 2031 - GEM | USG63001AB06 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 7,400,000 Class F Junior Secured Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US62432KAG85 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO 2017 -2 LTD. | USD 7,400,000 Class F Junior Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6300YAF90 | 29/Jan/2018 | Listed | 16/Jan/2031 |
| MOUNTAIN VIEW CLO IX LTD | USD 27,300,000 Class D-R Junior Secured Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US62443RAE53 | 28/Jun/2018 | Listed | 15/Jul/2031 |
| MOUNTAIN VIEW CLO IX LTD | USD 27,300,000 Class D-R Junior Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6302DAC05 | 28/Jun/2018 | Listed | 15/Jul/2031 |
| MOUNTAIN VIEW CLO IX LTD | USD 30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US62432BAU70 | 28/Jun/2018 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MOUNTAIN VIEW CLO IX LTD | USD 30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6301NAK12 | 28/Jun/2018 | Listed | 15/Jul/2031 |
| MOUNTAIN VIEW CLO IX LTD | USD 30,500,000 Class B-R Mezzanine Secured Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US62432BAS25 | 28/Jun/2018 | Listed | 15/Jul/2031 |
| MOUNTAIN VIEW CLO IX LTD | USD 30,500,000 Class B-R Mezzanine Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6301NAJ49 | 28/Jun/2018 | Listed | 15/Jul/2031 |
| MOUNTAIN VIEW CLO IX LTD | USD 355,000,000 Class A-1-R Senior Secured Floating Rate Notes Due 2031 - 144A - GEM | US62432BAN38 | 28/Jun/2018 | Listed | 15/Jul/2031 |
| MOUNTAIN VIEW CLO IX LTD | USD 355,000,000 Class A-1-R Senior Secured Floating Rate Notes Due 2031 - GEM | USG6301NAG00 | 28/Jun/2018 | Listed | 15/Jul/2031 |
| MOUNTAIN VIEW CLO IX LTD | USD 62,000,000 Class A-2-R Senior Secured Floating Rate Notes Due 2031 - 144A - GEM | US62432BAQ68 | 28/Jun/2018 | Listed | 15/Jul/2031 |
| MOUNTAIN VIEW CLO IX LTD | USD 62,000,000 Class A-2-R Senior Secured Floating Rate Notes Due 2031 - GEM | USG6301NAH82 | 28/Jun/2018 | Listed | 15/Jul/2031 |
| MOUNTAIN VIEW CLO IX LTD | USD 8,250,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US62443RAG02 | 28/Jun/2018 | Listed | 15/Jul/2031 |
| MOUNTAIN VIEW CLO IX LTD | USD 8,250,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6302DAD87 | 28/Jun/2018 | Listed | 15/Jul/2031 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$16,000,000 Class A-2R Senior Secured Floating Rate Notes due 2034 - GEM | USG6301VAH09 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$16,000,000 Class A-2R Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US62432MAQ24 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$17,600,000 Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2029 - GEM | USG6301VAD94 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$17,600,000 Class C Mezzanine Secured Deferrable Floating Rate Notes Due 2029 (Rule 144A) - GEM | US62432MAG42 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$20,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6301VAK38 | 20/Oct/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MOUNTAIN VIEW CLO XIV LTD | U.S.$20,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034- Rule 144A - GEM | US62432MAU36 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$20,000,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2029 - GEM | USG6301WAA39 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$20,000,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2029 (Rule 144A) - GEM | US62432NAA54 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$21,500,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6301WAF26 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$21,500,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | US62432NAL10 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$22,400,000 Class D Mezzanine Secured Deferrable Floating Rate Notes Due 2029 - GEM | USG6301VAE77 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$22,400,000 Class D Mezzanine Secured Deferrable Floating Rate Notes Due 2029 (Rule 144A) - GEM | US62432MAJ80 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$24,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6301VAL11 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$24,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | US62432MAW91 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$240,000,000 Class A-1R Senior Secured Floating Rate Notes due 2034 - GEM | USG6301VAG26 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$240,000,000 Class A-1R Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US62432MAN92 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$252,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2029 - GEM | USG6301VAA55 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$252,000,000 Class A-1 Senior Secured Floating Rate Notes Due 2029 (Rule 144A) - GEM | US62432MAA71 | 27/Mar/2019 | Listed | 15/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MOUNTAIN VIEW CLO XIV LTD | U.S.$3,000,000 Class F-R Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6301WAG09 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$3,000,000 Class F-R Junior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | US62432NAN75 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$3,500,000 Class F Junior Secured Deferrable Floating Rate Notes Due 2029 - GEM | USG6301WAB12 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$3,500,000 Class F Junior Secured Deferrable Floating Rate Notes Due 2029 (Rule 144A) - GEM | US62432NAC11 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$33,160,000 Subordinated Notes Due 2029 - GEM | USG6301WAC94 | 27/Mar/2019 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$33,160,000 Subordinated Notes Due 2029 (Rule 144A) - GEM | US62432NAE76 | 27/Mar/2019 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$4,350,000 Class X-R Senior Secured Floating Rate Notes due 2034 - GEM | USG6301VAF43 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$4,350,000 Class X-R Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US62432MAL37 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$46,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 - GEM | USG6301VAJ64 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$46,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US62432MAS89 | 20/Oct/2021 | Listed | 15/Oct/2034 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$48,000,000 Class B Senior Secured Floating Rate Notes Due 2029 - GEM | USG6301VAC12 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$48,000,000 Class B Senior Secured Floating Rate Notes Due 2029 (Rule 144A) - GEM | US62432MAE93 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$8,000,000 Class A-2 Senior Secured Floating Rate Notes Due 2029 - GEM | USG6301VAB39 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XIV LTD | U.S.$8,000,000 Class A-2 Senior Secured Floating Rate Notes Due 2029 (Rule 144A) - GEM | US62432MAC38 | 27/Mar/2019 | Listed | 15/Apr/2029 |
| MOUNTAIN VIEW CLO XVI LTD | U.S.$180,000,000 Class A Senior Secured Floating Rate Notes Due 2032 - GEM | USG63012AA95 | 09/Nov/2022 | Listed | 15/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MOUNTAIN VIEW CLO XVI LTD | U.S.$180,000,000 Class A Senior Secured Floating Rate Notes Due 2032 - Rule 144A - GEM | US62432UAA97 | 09/Nov/2022 | Listed | 15/Oct/2032 |
| MOUNTAIN VIEW CLO XVI LTD | U.S.$48,000,000 Class B Senior Secured Floating Rate Notes Due 2032 - GEM | USG63012AB78 | 09/Nov/2022 | Listed | 15/Oct/2032 |
| MOUNTAIN VIEW CLO XVI LTD | U.S.$48,000,000 Class B Senior Secured Floating Rate Notes Due 2032 - Rule 144A - GEM | US62432UAC53 | 09/Nov/2022 | Listed | 15/Oct/2032 |
| MOVIDA EUROPE S.A. | $500,000,000 aggregate principal amount of 7.850% notes due 2029 (Regulation S Global Note) - GEM | USL65266AC91 | 20/Sep/2024 | Listed | 11/Apr/2029 |
| MOVIDA EUROPE S.A. | $500,000,000 aggregate principal amount of 7.850% notes due 2029 (Rule 144A) - GEM | US62459LAC37 | 20/Sep/2024 | Listed | 11/Apr/2029 |
| MP CLO III, LTD | USD 36,300,000 Subordinated Notes due 2025 - GEM | USG0067AAC48 | 03/May/2013 | Listed | 20/Apr/2025 |
| MP CLO VII, LTD | Class E-RR Mezzanine Deferrable Floating Rate Notes due 2028 (144A) - GEM | US55320TAB98 | 24/Sep/2018 | Listed | 18/Oct/2028 |
| MP CLO VII, LTD | Class E-RR Mezzanine Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG6337UAB38 | 24/Sep/2018 | Listed | 18/Oct/2028 |
| MP CLO VII, LTD | Class F-RR Mezzanine Deferrable Floating Rate Notes due 2028 (144A) - GEM | US55320TAD54 | 24/Sep/2018 | Listed | 18/Oct/2028 |
| MP CLO VII, LTD | Class F-RR Mezzanine Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG6337UAC11 | 24/Sep/2018 | Listed | 18/Oct/2028 |
| MP CLO VII, LTD | Subordinated Notes due 2028 - GEM | USG0067UAC02 | 21/May/2015 | Listed | 18/Oct/2028 |
| MP CLO VIII, LTD | U.S.$18,000,000 Class C-RR Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US62481WAQ06 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$18,000,000 Class C-RR Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG6337XAH47 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$19,000,000 Class E-RR Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US62481XAC92 | 23/Jun/2021 | Listed | 28/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MP CLO VIII, LTD | U.S.$19,000,000 Class E-RR Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG6337VAB11 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$2,750,000 Class F Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US62481XAE58 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$2,750,000 Class F Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG6337VAC93 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$21,950,000 Class D-RR Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US62481WAS61 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$21,950,000 Class D-RR Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | USG6337XAJ03 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$224,000,000 Class A-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US62481WAL19 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$224,000,000 Class A-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG6337XAF80 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$3,500,000 Class A-X Amortizing Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US62481WAJ62 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$3,500,000 Class A-X Amortizing Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG6337XAE16 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$38,500,000 Class B-RR Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US62481WAN74 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$38,500,000 Class B-RR Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG6337XAG63 | 23/Jun/2021 | Listed | 28/Apr/2034 |
| MP CLO VIII, LTD | U.S.$54,650,000 Subordinated Notes due 2034 (144A) - GEM | US00085JAC09 | 29/Sep/2015 | Listed | 28/Oct/2027 |
| MP CLO VIII, LTD | US$54,650,000 Subordinated Notes due 2027 - GEM | USG0068AAB55 | 29/Sep/2015 | Listed | 28/Oct/2027 |
| MPT OPERATING PARTNERSHIP, L.P. | £350,000,000 3.375% Senior Notes due 2030 - GEM | XS2322420352 | 26/Apr/2021 | Listed | 24/Apr/2030 |
| MPT OPERATING PARTNERSHIP, L.P. | £500,000,000 2.500% Senior Notes due 2026 - GEM | XS2322419776 | 26/Apr/2021 | Listed | 24/Mar/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MPT OPERATING PARTNERSHIP, L.P. | £600,000,000 3.692% Senior Notes due 2028 - GEM | XS2085724156 | 13/Dec/2019 | Listed | 05/Jun/2028 |
| MPT OPERATING PARTNERSHIP, L.P. | €500,000,000 0.993% Senior Notes due 2026 - GEM | XS2390849318 | 01/Nov/2021 | Listed | 15/Oct/2026 |
| MPT OPERATING PARTNERSHIP, L.P. | EUR 500000000 3.325% Senior Notes due 2025 - GEM | XS1523028436 | 03/May/2017 | Listed | 24/Mar/2025 |
| MUNDYS S.P.A. | €1,000,000,000 1.875 per cent. Notes due 12 February 2028 - GEM | XS2301390089 | 12/Feb/2021 | Listed | 12/Feb/2028 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2706279358 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2706277576 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €13,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2706279275 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €13,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2706277493 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €18,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2706278541 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €18,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2706277063 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €201,500,000 Class A Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2706277733 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €201,500,000 Class A Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2706260416 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €21,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2706278970 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €21,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2706277220 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €3,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - 144A - GEM | XS2706278467 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €3,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Reg S - GEM | XS2706276925 | 01/Dec/2023 | Listed | 15/Feb/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €31,750,000 Subordinated Notes due 2038 - Reg S - GEM | XS2706277659 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €32,500,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2706278384 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MV CREDIT EURO CLO III DESIGNATED ACTIVITY COMPANY | €32,500,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2707082264 | 01/Dec/2023 | Listed | 15/Feb/2038 |
| MYLAN INC. | $750,000,000 4.550% Senior Notes due 2028 - GEM | US628530BK28 | 11/Jan/2019 | Listed | 15/Apr/2028 |
| MYLAN INC. | $750,000,000 5.200% Senior Notes due 2048 - GEM | US628530BJ54 | 11/Jan/2019 | Listed | 15/Apr/2048 |
| NACIONAL FINANCIERA, SOCIEDAD NACIONAL DE CRÉDITO, INSTITUCIÓN DE BANCA DE DESARROLLO | Ps. 12950000000 6.200% Certificados Bursátiles due 2026 - GEM | MX95NA0R0005 | 06/May/2016 | Listed | 25/Sep/2026 |
| NAPIER PARK EUROPE LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY. | EUR 101,948,000 Series IV Notes - GEM | IE000H3QUDU0 | 05/Jul/2021 | Listed | |
| NAPIER PARK EUROPE LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY. | EUR 162,630,000 Series V Notes - GEM | IE000ULSQ8K1 | 31/Oct/2023 | Listed | |
| NAPIER PARK EUROPE LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY. | EUR 181,150,000 Henley Series I Notes - GEM | IE00BHR3ZX87 | 02/Apr/2019 | Listed | |
| NAPIER PARK EUROPE LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY. | EUR 35,000,000 Series IV-A Notes. - GEM | IE000YH2QRF6 | 01/Nov/2022 | Listed | |
| NAPIER PARK EUROPE LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY. | EUR 35,000,000 Series V-A Notes - GEM | IE000T2JROH3 | 24/Apr/2024 | Listed | |
| NAPIER PARK EUROPE LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY. | EUR 63,065,000 Series III Notes - GEM | IE00BH3T0685 | 28/Feb/2019 | Listed | |
| NAPIER PARK EUROPE LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY. | Issue of USD 30,000,000 Series Vb Notes - GEM | IE000CQPBO09 | 06/Nov/2023 | Listed | |
| NAPIER PARK EUROPE LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY. | USD 35,000,000 Series IVb Notes - GEM | IE000RAS6YQ9 | 06/Dec/2021 | Listed | |
| NASSAU EURO CLO I DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2400033762 | 22/Dec/2021 | Listed | 15/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NASSAU EURO CLO I DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Rule 144A - GEM | XS2400033846 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2400034653 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2400034737 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2400034497 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2400034570 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €21,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2400034141 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €21,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2400034224 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2400033333 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2400033416 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2400033929 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €23,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2400034067 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €25,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2400033507 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €25,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2400033689 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €29,550,000 Subordinated Notes due 2034 - GEM | XS2400034810 | 22/Dec/2021 | Listed | 15/Dec/2034 |
| NASSAU EURO CLO I DAC | €29,550,000 Subordinated Notes due 2034 - Rule 144A - GEM | XS2400034901 | 22/Dec/2021 | Listed | 15/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NASSAU EURO CLO II DAC | €17,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2556943673 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €17,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2556943756 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €22,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2556943830 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €22,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2556943913 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €22,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2556944135 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €22,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2556944051 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2556942949 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2556943087 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €33,800,000 Class B 1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2556943160 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €33,800,000 Class B 1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2556943244 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €5,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2556943327 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Rule 144A - GEM | XS2556943590 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €55,625,000 Subordinated Notes due 2036 - Reg S - GEM | XS2556945538 | 09/Feb/2023 | Listed | 25/Apr/2036 |
| NASSAU EURO CLO II DAC | €55,625,000 Subordinated Notes due 2036 - Rule 144A - GEM | XS2556944481 | 09/Feb/2023 | Listed | 25/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Sec ured Deferrable Floating Rate Notes due 2037 - GEM | XS2649198517 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2649198608 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2649198434 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2649198350 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €20,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2649197972 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €20,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2649197899 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €222,000,000 Class A Senior Secured Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2649197469 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €222,000,000 Class A Senior Secured Floating Rate Notes due 2037 - GEM | XS2649197386 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2649198277 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2649198194 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €39,000,000 Subordinated Notes due 2037 - (Rule 144A) - GEM | XS2649198863 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €39,000,000 Subordinated Notes due 2037 - GEM | XS2649198780 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €44,400,000 Class B Senior Secured Floating Rate Notes due 2037 - (Rule 144A) - GEM | XS2649197626 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO III DESIGNATED ACTIVITY COMPANY | €44,400,000 Class B Senior Secured Floating Rate Notes due 2037 - GEM | XS2649197543 | 22/Aug/2023 | Listed | 15/Apr/2037 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2798985839 | 28/Jun/2024 | Listed | 20/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2798985912 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2798985672 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2798985755 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2798984519 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2798984600 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €26,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2798985169 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €26,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2798985243 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €28,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2798985326 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €28,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2798985599 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €36,450,000 Subordinated Notes due 2038 - Reg S - GEM | XS2798986050 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €36,450,000 Subordinated Notes due 2038 - Rule 144A - GEM | XS2798986134 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2798984782 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2798984865 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €8,000,000 Class A 2 Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2798984949 | 28/Jun/2024 | Listed | 20/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NASSAU EURO CLO IV DESIGNATED ACTIVITY COMPANY | €8,000,000 Class A 2 Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2798985086 | 28/Jun/2024 | Listed | 20/Jul/2038 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2004-1 THE | Class A-2 Notes - GEM - GEM | US63543PAM86 | 24/Jun/2004 | Listed | 25/Jun/2027 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2004-1 THE | Class A-3 Notes - GEM - GEM | US63543PAN69 | 24/Jun/2004 | Listed | 25/Jun/2029 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2004-1 THE | Class B-1 Notes - GEM - GEM | US63543PAS56 | 24/Jun/2004 | Listed | 01/Jun/2039 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2004-1 THE | Class B-2 Notes - GEM - GEM | US63543PAT30 | 24/Jun/2004 | Listed | 01/Jun/2039 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2004-2 THE | Class A-3 Notes - GEM - GEM | US63543PAW68 | 02/Nov/2004 | Listed | 26/Apr/2027 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2004-2 THE | Class A-4 Notes - GEM - GEM | US63543PAX42 | 02/Nov/2004 | Listed | 27/Nov/2028 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2004-2 THE | Class A-5-I Certificates - GEM - GEM | US63543PAY25 | 02/Nov/2004 | Listed | 26/Dec/2033 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2004-2 THE | Class B Notes - GEM - GEM | US63543PBA30 | 02/Nov/2004 | Listed | 26/Dec/2033 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2004-2 THE | Class C Notes - GEM - GEM | US63543PBB13 | 02/Nov/2004 | Listed | 26/Dec/2033 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-1 | Class A-3 Notes - GEM - GEM | US63543PBF27 | 23/Feb/2005 | Listed | 26/Oct/2026 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-1 | Class A-4 Notes - GEM - GEM | US63543PBG00 | 23/Feb/2005 | Listed | 27/Nov/2028 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-1 | Class A-5-2 Certificates - GEM - GEM | US63543PBN50 | 23/Feb/2005 | Listed | 26/Mar/2035 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-1 | Class A-5-I Certifcates - GEM - GEM | US63543PBM77 | 23/Feb/2005 | Listed | 26/Mar/2035 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-1 | Class B Notes - GEM - GEM | US63543PBK12 | 23/Feb/2005 | Listed | 26/Mar/2035 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-1 | Class C Notes - GEM - GEM | US63543PBL94 | 23/Feb/2005 | Listed | 26/Mar/2035 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-2 NCF GRANTOR TRUST 2005-2 THE | Class A-3 Notes - GEM - GEM | US63543PBS48 | 09/Jun/2005 | Listed | 25/Feb/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-2 NCF GRANTOR TRUST 2005-2 THE | Class A-4 Notes - GEM - GEM | US63543PBT21 | 09/Jun/2005 | Listed | 25/Sep/2029 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-2 NCF GRANTOR TRUST 2005-2 THE | Class A-5-1 Certificates - GEM - GEM | US63543PBU93 | 09/Jun/2005 | Listed | 27/Jun/2033 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-2 NCF GRANTOR TRUST 2005-2 THE | Class A-5-2 Certificates - GEM - GEM | US63543PBY16 | 09/Jun/2005 | Listed | 27/Jun/2033 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-2 NCF GRANTOR TRUST 2005-2 THE | Class B Notes - GEM - GEM | US63543PBW59 | 09/Jun/2005 | Listed | 26/Sep/2033 |
| NATIONAL COLLEGIATE STUDENT LOAN TRUST 2005-2 NCF GRANTOR TRUST 2005-2 THE | Class C Notes - GEM - GEM | US63543PBX33 | 09/Jun/2005 | Listed | 27/Dec/2033 |
| NATWEST GROUP PLC | USD 1150000000 8.000% perpetual subordinated contingent convertible additional tier 1 capital notes - GEM | US780099CK11 | 11/Aug/2015 | Listed | |
| NATWEST GROUP PLC | USD 2650000000 8.625% Perpetual Subordinated Contingent Convertible Additional Tier 1 Capital Notes (Callable August 15, 2021 and Every Five Years Thereafter) - GEM | US780097BB64 | 16/Aug/2016 | Listed | |
| NATWEST MARKETS N.V. | EUR 10,000,000 CMS Linked Notes due 2033 - GEM | XS2685186731 | 21/Sep/2023 | Listed | 21/Sep/2033 |
| NATWEST MARKETS N.V. | EUR 15,000,000 4.25 per cent. Callable Notes due 2031 - GEM | XS2830980871 | 31/May/2024 | Listed | 31/May/2031 |
| NATWEST MARKETS N.V. | EUR 25,000,000 CMS Range Accrual Notes due 2031 - GEM | XS2855989153 | 08/Jul/2024 | Listed | 08/Jul/2031 |
| NATWEST MARKETS N.V. | EUR 45,900,000 4.40 per cent. Callable Notes due 2031 - GEM | XS2840097112 | 12/Jun/2024 | Listed | 12/Jun/2039 |
| NATWEST MARKETS N.V. | Issue of EUR 10,000,000 3.83 per cent. Callable Notes due 2042 - GEM | XS2491731779 | 04/Jul/2022 | Listed | 23/Jun/2042 |
| NATWEST MARKETS N.V. | Issue of EUR 15,000,000 4.775 per cent. Callable Notes due 2038 - GEM | XS2699052127 | 05/Oct/2023 | Listed | 05/Oct/2038 |
| NATWEST MARKETS N.V. | Issue of USD 50,000,000 6.15 per cent. Callable Notes due 2026 - GEM | XS2676813921 | 05/Sep/2023 | Listed | 05/Sep/2026 |
| NATWEST MARKETS PLC | EUR 10,000,000 CMS Linked Notes due 2035 - GEM | XS0217039311 | 21/May/2024 | Listed | 18/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NATWEST MARKETS PLC | EUR 30,000,000 1.78 per cent. Callable Notes due 2025 - GEM | XS2480004816 | 13/May/2022 | Listed | 13/May/2025 |
| NATWEST MARKETS PLC | EUR 40,000,000 Puttable Callable Zero Coupon Notes Due 2025 - GEM | XS2097678481 | 03/Jan/2020 | Listed | 03/Jan/2025 |
| NATWEST MARKETS PLC | EUR 64,740,000 ABN AMRO Range Accrual Notes due 2035 - GEM | NL0000116796 | 21/May/2024 | Listed | 16/Mar/2035 |
| NATWEST MARKETS PLC | EUR 8,000,000 3.15 per cent. Callable Notes due 2042 - GEM | XS2469030774 | 13/May/2022 | Listed | 11/Apr/2042 |
| NATWEST MARKETS PLC | EUR 8,000,000 3.88 per cent. Callable Notes due 2042 - GEM | XS2484586073 | 24/May/2022 | Listed | 24/May/2042 |
| NATWEST MARKETS PLC | GBP 34,425,000 6.375 per cent. Notes 2000 due 2028 - GEM | XS0107382532 | 21/May/2024 | Listed | 07/Dec/2028 |
| NATWEST MARKETS PLC | Issue of USD 25,000,000 Callable Dual Range Accrual Notes due 2030 - GEM | XS2144836454 | 30/Mar/2020 | Listed | 30/Mar/2030 |
| NATWEST MARKETS PLC | Issue of EUR 8,000,000 3.20 per cent. Callable Notes due 2042 - GEM | XS2467723636 | 14/Apr/2022 | Listed | 08/Apr/2042 |
| NATWEST MARKETS PLC | Issue of USD 20,000,000 Dual Range Accrual Credit Linked Notes due 2030 - GEM | XS2148370302 | 07/Apr/2020 | Listed | 07/Apr/2030 |
| NATWEST MARKETS PLC | Issue of USD 25,000,000 Callable Dual Range Accrual Notes due 2030 - GEM | XS2147130558 | 30/Mar/2020 | Listed | 30/Mar/2030 |
| NATWEST MARKETS PLC | Issue of USD 25,000,000 Callable Dual Range Accrual Notes due 2030 - GEM | XS2147240654 | 30/Mar/2020 | Listed | 30/Mar/2030 |
| NATWEST MARKETS PLC | Issue of USD 25,000,000 Callable Dual Range Accrual Notes due April 2030 - GEM | XS2149205739 | 08/Apr/2020 | Listed | 08/Apr/2030 |
| NATWEST MARKETS PLC | Issue of USD 5,500,000 Floating Rate Notes due 2031 - GEM | XS2787796700 | 19/Mar/2024 | Listed | 19/Mar/2031 |
| NATWEST MARKETS PLC | Issue of USD 9,000,000 Floating Rate Notes due 2028 - GEM | XS2668067791 | 16/Aug/2023 | Listed | 16/Aug/2028 |
| NATWEST MARKETS PLC | Series 10102 - Issue of EUR 20,000,000 CMS linked MTN due 27 June 2033 - GEM | XS1840856311 | 27/Jun/2018 | Listed | 27/Jun/2033 |
| NATWEST MARKETS PLC | Series 10139 - Issue of EUR 28000000 Fixed to Floating Rate Notes Due 04 March 2030 - GEM | XS1197819904 | 04/Mar/2015 | Listed | 04/Mar/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NATWEST MARKETS PLC | Series 10143 - Issue of USD 10000000 Callable Dual Range Accrual Notes due 2025 - GEM | XS1205454181 | 02/Apr/2015 | Listed | 02/Apr/2025 |
| NATWEST MARKETS PLC | Series 10152 - Issue of USD 20,000,000 Callable Dual Range Accrual Notes due 16th June 2027 - GEM | XS1624323546 | 16/Jun/2017 | Listed | 16/Jun/2027 |
| NATWEST MARKETS PLC | Series 10156 - Issue of USD 10000000 Callable Dual Range Accrual Notes due November 03, 2025 - GEM | XS1308781050 | 03/Nov/2015 | Listed | 03/Nov/2025 |
| NATWEST MARKETS PLC | Series 10161 - Issue of USD 25,000,000 Callable Dual Range Accrual Notes due 23 March 2026 - GEM | XS1377520694 | 23/Mar/2016 | Listed | 23/Mar/2026 |
| NATWEST MARKETS PLC | Series 10162 - Issue of USD 30000000 Callable Dual Range Accrual Notes due 05th May 2026 - GEM | XS1401833006 | 05/May/2016 | Listed | 05/May/2026 |
| NATWEST MARKETS PLC | Series 10163 - Issue of USD 30,000,000 Callable Dual Range Accrual Notes due 02 June 2026 - GEM | XS1420329531 | 02/Jun/2016 | Listed | 02/Jun/2026 |
| NATWEST MARKETS PLC | Series 10176 - Issue of USD 20,000,000 Callable Dual Range Accrual Notes due 7 April 2027 - GEM | XS1585239574 | 07/Apr/2017 | Listed | 07/Apr/2027 |
| NATWEST MARKETS PLC | Series 10178 - Issue of USD 15,000,000 Callable Dual Range Accrual Notes due 26 May 2027 - GEM | XS1613061859 | 26/May/2017 | Listed | 26/May/2027 |
| NATWEST MARKETS PLC | Series 10184 - Issue of EUR 15,000,000 USD Steepner Quantoed to EUR MTN due 6 April 2033 - GEM | XS1804200290 | 06/Apr/2018 | Listed | 06/Apr/2033 |
| NATWEST MARKETS PLC | Series 10185 - Issue of USD 30,000,000 Callable Zero Coupon Notes due 11 January 2049 - GEM | XS1935154879 | 15/Jan/2019 | Listed | 11/Jan/2049 |
| NATWEST MARKETS PLC | Series 10187 - Issue of USD 20,000,000 Callable Dual Range Accrual Notes due 13 March 2029 - GEM | XS1959959823 | 13/Mar/2019 | Listed | 13/Mar/2029 |
| NATWEST MARKETS PLC | Series 65 - USD 220,000,000 Secured Notes due 2025 - GEM | XS2482944696 | 25/May/2022 | Listed | 31/Dec/2025 |
| NATWEST MARKETS PLC | Series 65 - USD 750,000,000 Secured Notes due 2027 - GEM | XS2448357678 | 25/Mar/2022 | Listed | 31/Dec/2027 |
| NATWEST MARKETS PLC | Series 81 - Series 81 USD 750,000,000 Secured Notes - GEM | XS2849670208 | 09/Jul/2024 | Listed | 08/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NATWEST MARKETS PLC | Series 82 - EUR 100,000,000 Secured Notes due 2026 - GEM | XS2762275050 | 02/Oct/2024 | Listed | 30/Sep/2026 |
| NATWEST MARKETS PLC | Series Number: 79 - Series 79 USD 750,000,000 Secured Notes - GEM | XS2848942947 | 09/Jul/2024 | Listed | 08/Apr/2030 |
| NATWEST MARKETS PLC | USD 10,000,000 Callable Dual Range Accrual Notes due 2029 - GEM | XS2055743442 | 24/Sep/2019 | Listed | 24/Sep/2029 |
| NATWEST MARKETS PLC | USD 10,000,000 Callable Dual Range Accrual Notes due 2029. - GEM | XS2055110162 | 23/Sep/2019 | Listed | 23/Sep/2029 |
| NATWEST MARKETS PLC | USD 10,000,000 Dual Range Accrual Credit Linked Notes due 2029 - GEM | XS2057055209 | 04/Oct/2019 | Listed | 04/Oct/2029 |
| NATWEST MARKETS PLC | USD 15,000,000 Floating Rate Notes due 2029 - GEM | XS2560093077 | 25/Nov/2022 | Listed | 25/Nov/2029 |
| NATWEST MARKETS PLC | USD 15,000,000 Floating Rate Notes due 2031 - GEM | XS2775774453 | 29/Feb/2024 | Listed | 28/Feb/2031 |
| NATWEST MARKETS PLC | USD 20,000,000 4.75 per cent. Callable Notes due 2029 - GEM | XS2481087380 | 17/May/2022 | Listed | 17/May/2029 |
| NATWEST MARKETS PLC | USD 20,000,000 Callable Dual Range Accrual Notes due 2029 - GEM | XS2018637673 | 04/Jul/2019 | Listed | 03/Jul/2029 |
| NATWEST MARKETS PLC | USD 20,000,000 Callable Dual Range Accrual Notes due 2029. - GEM | XS2064298875 | 10/Oct/2019 | Listed | 10/Oct/2029 |
| NATWEST MARKETS PLC | USD 20,000,000 Dual Range Accrual Credit Linked Notes due 2029 - GEM | XS2050651210 | 12/Sep/2019 | Listed | 12/Sep/2029 |
| NATWEST MARKETS PLC | USD 20,000,000 Dual Range Accural Credit Linked Notes due 2030 - GEM | XS2098348399 | 03/Jan/2020 | Listed | 03/Jan/2030 |
| NATWEST MARKETS PLC | USD 20,000,000 Floating Rate Notes due 2030 - GEM | XS2574258518 | 13/Jan/2023 | Listed | 10/Jan/2030 |
| NATWEST MARKETS PLC | USD 20,000,000 Floating Rate Notes due 2031 - GEM | XS2775778876 | 29/Feb/2024 | Listed | 28/Feb/2031 |
| NATWEST MARKETS PLC | USD 25,000,000 Callable Fixed to Inverse Floating Rate Notes due 2029. - GEM | XS2056542595 | 26/Sep/2019 | Listed | 26/Sep/2029 |
| NATWEST MARKETS PLC | USD 25,000,000 Callable Fixed to Inverse Floating Rate Notes due 2029 - GEM | XS2053008723 | 24/Sep/2019 | Listed | 24/Sep/2029 |
| NATWEST MARKETS PLC | USD 25,000,000 Callable Fixed to Inverse Floating Rate Notes due 2029. - GEM | XS2056547552 | 26/Sep/2019 | Listed | 26/Sep/2029 |
| NATWEST MARKETS PLC | USD 25,000,000 Callable Fixed to Inverse Floating Rate Notes due 2030 - GEM | XS2095272519 | 03/Jan/2020 | Listed | 03/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NATWEST MARKETS PLC | USD 25,000,000 Callable Fixed to Inverse Floating Rate Notes due 2030. - GEM | XS2095251273 | 03/Jan/2020 | Listed | 03/Jan/2030 |
| NATWEST MARKETS PLC | USD 30,000,000 6.05 per cent. Callable Notes due 2026 - GEM | XS2671667652 | 23/Aug/2023 | Listed | 23/Aug/2026 |
| NATWEST MARKETS PLC | USD 50,000,000 Callable Fixed to to Inverse Floating Rate Notes due 2029 - GEM | XS2052456188 | 23/Sep/2019 | Listed | 23/Sep/2029 |
| NATWEST MARKETS PLC | USD 9,000,000 5.20 per cent. Callable Notes due 2031 - GEM | XS2828833256 | 28/May/2024 | Listed | 28/May/2031 |
| NAVIENT PRIVATE EDUCATION LOAN TRUST 2014-A | USD 168,000,000 Fixed Rate Class A-2A Notes - GEM | USU6377AAB27 | 24/Dec/2014 | Listed | 15/Feb/2029 |
| NAVIENT PRIVATE EDUCATION LOAN TRUST 2014-A | USD 168,000,000 Floating Rate Class A-2B Notes - GEM | USU6377AAC00 | 24/Dec/2014 | Listed | 15/Feb/2029 |
| NAVIENT PRIVATE EDUCATION LOAN TRUST 2014-A | USD 66,400,000 Fixed Rate Class B Notes - GEM | USU6377AAE65 | 24/Dec/2014 | Listed | 15/Aug/2044 |
| NAVIENT PRIVATE EDUCATION LOAN TRUST 2014-A | USD 76,000,000 Floating Rate Class A-3 Notes - GEM | USU6377AAD82 | 24/Dec/2014 | Listed | 15/Oct/2031 |
| NAVIENT PRIVATE EDUCATION LOAN TRUST 2015-A | USD 154,000,000 Fixed Rate Class A-2A Notes - GEM | USU63770AB48 | 09/Mar/2015 | Listed | 15/Dec/2028 |
| NAVIENT PRIVATE EDUCATION LOAN TRUST 2015-A | USD 154,000,000 Floating Rate Class A-2B Notes - GEM | USU63770AC21 | 09/Mar/2015 | Listed | 15/Dec/2028 |
| NAVIENT PRIVATE EDUCATION LOAN TRUST 2015-A | USD 75,000,000 Floating Rate Class A-3 Notes - GEM | USU63770AD04 | 09/Mar/2015 | Listed | 15/Nov/2030 |
| NAVIENT PRIVATE EDUCATION LOAN TRUST 2015-A | USD 82,500,000 Fixed Rate Class B Notes - GEM | USU63770AE86 | 09/Mar/2015 | Listed | 15/Dec/2044 |
| NAVIENT PRIVATE EDUCATION LOAN TRUST 2015-B | Floating Rate Class A-2 Notes - GEM | USU6377CAB82 | 29/Sep/2015 | Listed | 15/Nov/2030 |
| NAVIENT PRIVATE EDUCATION LOAN TRUST 2015-B | Floating Rate Class A-3 Notes - GEM | USU6377CAC65 | 29/Sep/2015 | Listed | 16/Jul/2040 |
| NEMAK, S.A.B. DE C.V. | €500,000,000 2.250% Senior Notes due 2028 (Rule 144A) - GEM | XS2362996519 | 17/Nov/2021 | Listed | 20/Jul/2028 |
| NEMAK, S.A.B. DE C.V. | €500,000,000 2.250% Senior Notes due 2028 - GEM | XS2362994068 | 17/Nov/2021 | Listed | 20/Jul/2028 |
| NEMAK, S.A.B. DE C.V. | US$500,000,000 3.625% Senior Notes due 2031 - GEM | USP71340AD81 | 17/Nov/2021 | Listed | 28/Jun/2031 |
| NEMAK, S.A.B. DE C.V. | US$500,000,000 3.625% Senior Notes due 2031 (Rule 144A) - GEM | US64045DAC83 | 17/Nov/2021 | Listed | 28/Jun/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$15,800,000 Class E-R2 Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG64315AF43 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$15,800,000 Class E-R2 Secured Deferrable Floating Rate Notes Due 2030 - Rule 144A - GEM | US64129LAL99 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$17,250,000 Class D2-R2 Secured Deferrable Fixed Rate Notes Due 2030 - GEM | USG6431DAU49 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$17,250,000 Class D2-R2 Secured Deferrable Fixed Rate Notes Due 2030 - Rule 144A - GEM | US64129JBN90 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$24,250,000 Class C-R2 Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG6431DAS92 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$24,250,000 Class C-R2 Secured Deferrable Floating Rate Notes Due 2030 - Rule 144A - GEM | US64129JBJ88 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$252,800,000 Class A-R2 Senior Secured Floating Rate Notes Due 2030 - GEM | USG6431DAQ37 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$252,800,000 Class A-R2 Senior Secured Floating Rate Notes Due 2030 - Rule 144A - GEM | US64129JBE91 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$51,400,000 Class B-R2 Senior Secured Floating Rate Notes Due 2030 - GEM | USG6431DAR10 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$51,400,000 Class B-R2 Senior Secured Floating Rate Notes Due 2030 - Rule 144A - GEM | US64129JBG40 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$6,500,000 Class D1-R2 Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG6431DAT75 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | U.S.$6,500,000 Class D1-R2 Secured Deferrable Floating Rate Notes Due 2030 - Rule 144A - GEM | US64129JBL35 | 12/Mar/2020 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XIV, LTD | USD 17000000 Class E Secured Deferrable Floating Rate Notes due 2025 - GEM | USG64315AA55 | 04/Jun/2013 | Listed | 28/Apr/2025 |
| NEUBERGER BERMAN CLO XIV, LTD | USD 54,121,000 Subordinated Notes due 2030 - GEM | USG64315AB39 | 04/Jun/2013 | Listed | 28/Jan/2030 |
| NEUBERGER BERMAN CLO XV, LTD. | Class A-1-R2 Senior Secured Floating Rate Notes Due 2029 - 144A - GEM | US64129KBE64 | 06/Oct/2021 | Listed | 15/Oct/2029 |
| NEUBERGER BERMAN CLO XV, LTD. | Class A-1-R2 Senior Secured Floating Rate Notes Due 2029 - Reg S - GEM | USG6431WAQ18 | 06/Oct/2021 | Listed | 15/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN CLO XV, LTD. | Class B-R2 Senior Secured Floating Rate Notes Due 2029 - 144A - GEM | US64129KBG13 | 06/Oct/2021 | Listed | 15/Oct/2029 |
| NEUBERGER BERMAN CLO XV, LTD. | Class B-R2 Senior Secured Floating Rate Notes Due 2029 - RegS - GEM | USG6431WAR90 | 06/Oct/2021 | Listed | 15/Oct/2029 |
| NEUBERGER BERMAN CLO XV, LTD. | Class C-R2 Mezzanine Secured Deferrable Floating Rate Notes Due 2029 - 144A - GEM | US64129KBJ51 | 06/Oct/2021 | Listed | 15/Oct/2029 |
| NEUBERGER BERMAN CLO XV, LTD. | Class C-R2 Mezzanine Secured Deferrable Floating Rate Notes Due 2029 - RegS - GEM | USG6431WAS73 | 06/Oct/2021 | Listed | 15/Oct/2029 |
| NEUBERGER BERMAN CLO XV, LTD. | Class D-R2 Mezzanine Secured Deferrable Floating Rate Notes Due 2029 - 144A - GEM | US64129KBL08 | 06/Oct/2021 | Listed | 15/Oct/2029 |
| NEUBERGER BERMAN CLO XV, LTD. | Class D-R2 Mezzanine Secured Deferrable Floating Rate Notes Due 2029 - RegS - GEM | USG6431WAT56 | 06/Oct/2021 | Listed | 15/Oct/2029 |
| NEUBERGER BERMAN CLO XV, LTD. | USD 14,900,000 Class E-R Secured Deferrable Floating Rate Notes due 2029 - GEM | USG6432LAD31 | 02/Nov/2017 | Listed | 15/Oct/2029 |
| NEUBERGER BERMAN CLO XV, LTD. | USD 16,900,000 Class A-2-R Senior Secured Floating Rate Notes due 2029 - GEM | USG6431WAL21 | 02/Nov/2017 | Listed | 15/Oct/2029 |
| NEUBERGER BERMAN CLO XV, LTD. | USD 39,665,000 Subordinated Notes - GEM | USG6432LAB74 | 10/Oct/2013 | Listed | 15/Oct/2025 |
| NEUBERGER BERMAN CLO XV, LTD. | USD 8,000,000 Class F-R Secured Deferrable Floating Rate Notes due 2029 - GEM | USG6432LAE14 | 02/Nov/2017 | Listed | 15/Oct/2029 |
| NEUBERGER BERMAN CLO XVII, LTD. | USD 3,000,000 Subordinated Notes due 2029 - GEM | USG6435BAF79 | 16/May/2017 | Listed | 04/Apr/2029 |
| NEUBERGER BERMAN CLO XVII, LTD. | USD 3300000 Subordinated Fee Notes - GEM | USG6435BAC49 | 21/Jul/2014 | Listed | 04/Aug/2025 |
| NEUBERGER BERMAN CLO XVII, LTD. | USD 57000000 Subordinated Notes Due 2025 - GEM | USG6435BAB65 | 21/Jul/2014 | Listed | 04/Aug/2025 |
| NEUBERGER BERMAN CLO XVIII, LTD. | Subordinated Notes due 2030 - GEM | USG64317AB94 | 17/Dec/2014 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 19,250,000 Class D-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2030 - (Rule 144A) - GEM | US64128YAF51 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 19,250,000 Class D-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG64317AD50 | 17/Dec/2018 | Listed | 14/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 20,000,000 Class A-1b-R2 Senior Secured Floating Rate Notes due 2030 - GEM | USG6431AAL01 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 20,000,000 Class A-1b-R2 Senior Secured Floating Rate Notes due 2030 -(Rule 144A) - GEM | US64128QAS49 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 25,000,000 Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2030 - (Rule 144A) - GEM | US64128QAY17 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 25,000,000 Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG6431AAP15 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 30,000,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2030 - (Rule 144A) - GEM | US64128QAW50 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 30,000,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG6431AAN66 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 305,000,000 Class A-1a-R2 Senior Secured Floating Rate Notes due 2030 - GEM | USG6431AAK28 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 305,000,000 Class A-1a-R2 Senior Secured Floating Rate Notes due 2030 -(Rule 144A) - GEM | US64128QAQ82 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 6,000,000 Class X-R2 Senior Secured Floating Rate Notes due 2030 - GEM | USG6431AAJ54 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 6,000,000 Class X-R2 Senior Secured Floating Rate Notes due 2030 -(Rule 144A) - GEM | US64128QAN51 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 60,000,000 Class A-2-R2 Senior Secured Floating Rate Notes due 2030 - GEM | USG6431AAM83 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVIII, LTD. | USD 60,000,000 Class A-2-R2 Senior Secured Floating Rate Notes due 2030 -(Rule 144A) - GEM | US64128QAU94 | 17/Dec/2018 | Listed | 14/Oct/2030 |
| NEUBERGER BERMAN CLO XVI-S LTD. | U. S.$5,000,000 Class X-R Senior Secured Floating Rate Notes Due 2034 - GEM | USG6435RAF22 | 19/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN CLO XVI-S LTD. | U. S.$5,000,000 Class X-R Senior Secured Floating Rate Notes Due 2034 (Rule 144A) - GEM | US64131TAL89 | 19/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN CLO XVI-S LTD. | U.S.$27,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2034 - GEM | USG6435RAK17 | 19/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN CLO XVI-S LTD. | U.S.$27,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2034 (Rule 144A) - GEM | US64131TAU88 | 19/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN CLO XVI-S LTD. | U.S.$279,000,000 Class A-R Senior Secured Floating Rate Notes Due 2034 - GEM | USG6435RAG05 | 19/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN CLO XVI-S LTD. | U.S.$279,000,000 Class A-R Senior Secured Floating Rate Notes Due 2034 (Rule 144A) - GEM | US64131TAN46 | 19/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN CLO XVI-S LTD. | U.S.$28,250,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2034 - GEM | USG6435RAJ44 | 19/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN CLO XVI-S LTD. | U.S.$28,250,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2034 (Rule 144A) - GEM | US64131TAS33 | 19/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN CLO XVI-S LTD. | U.S.$61,750,000 Class B-R Senior Secured Floating Rate Notes Due 2034 - GEM | USG6435RAH87 | 19/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN CLO XVI-S LTD. | U.S.$61,750,000 Class B-R Senior Secured Floating Rate Notes Due 2034 (Rule 144A) - GEM | US64131TAQ76 | 19/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 11,000,000 CLASS F JUNIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2028 - GEM | USG6436LAB39 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 11,000,000 CLASS F JUNIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2028 (144A) - GEM | US64131RAC25 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 24,750,000 CLASS E JUNIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2028 - GEM | USG6436LAA55 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 24,750,000 CLASS E JUNIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2028 (144A) - GEM | US64131RAA68 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 30,825,000 SUBORDINATED NOTES DUE 2028 - GEM | USG6436LAC12 | 04/May/2018 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 30,825,000 SUBORDINATED NOTES DUE 2028 (144A) - GEM | US64131RAE80 | 04/May/2018 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 33,000,000 CLASS D MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2028 - GEM | USG6435RAE56 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 33,000,000 CLASS D MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2028 (144A) - GEM | US64131TAJ34 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 357,500,000 CLASS A SENIOR SECURED FLOATING RATE NOTES DUE 2028 - GEM | USG6435RAB18 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 357,500,000 CLASS A SENIOR SECURED FLOATING RATE NOTES DUE 2028 (144A) - GEM | US64131TAC80 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 38,500,000 CLASS C MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2028 - GEM | USG6435RAD73 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 38,500,000 CLASS C MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2028 (144A) - GEM | US64131TAG94 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 55,000,000 CLASS B SENIOR SECURED FLOATING RATE NOTES DUE 2028 - GEM | USG6435RAC90 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XVI-S LTD. | USD 55,000,000 CLASS B SENIOR SECURED FLOATING RATE NOTES DUE 2028 (144A) - GEM | US64131TAE47 | 04/May/2018 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XX, LTD | U.S.$24,000,000 Class C-RR Senior Secured Deferrable Floating Rate Notes Due 2034 - GEM | USG6435TAQ43 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | U.S.$24,000,000 Class C-RR Senior Secured Deferrable Floating Rate Notes Due 2034 (Rule 144A) - GEM | US64130TBE47 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | U.S.$28,500,000 Class E-RR Mezzanine Secured Deferrable Floating Rate Notes Due 2034 - GEM | USG6435UAG34 | 15/Jun/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN CLO XX, LTD | U.S.$28,500,000 Class E-RR Mezzanine Secured Deferrable Floating Rate Notes Due 2034 (Rule 144A) - GEM | US64130UAN28 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | U.S.$312,500,000 Class A-RR Senior Secured Floating Rate Notes Due 2034 - GEM | USG6435TAN12 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | U.S.$312,500,000 Class A-RR Senior Secured Floating Rate Notes Due 2034 (Rule 144A) - GEM | US64130TBA25 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | U.S.$32,000,000 Class D-RR Senior Secured Deferrable Floating Rate Notes Due 2034 - GEM | USG6435TAR26 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | U.S.$32,000,000 Class D-RR Senior Secured Deferrable Floating Rate Notes Due 2034 (Rule 144A) - GEM | US64130TBG94 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | U.S.$5,000,000 Class X-R Senior Secured Floating Rate Notes Due 2034 - GEM | USG6435TAM39 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | U.S.$5,000,000 Class X-R Senior Secured Floating Rate Notes Due 2034 (Rule 144A) - GEM | US64130TAY10 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | U.S.$61,500,000 Class B-RR Senior Secured Floating Rate Notes Due 2034 - GEM | USG6435TAP69 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | U.S.$61,500,000 Class B-RR Senior Secured Floating Rate Notes Due 2034 (Rule 144A) - GEM | US64130TBC80 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | USD 1,000,000 Subordinated Fee Notes - GEM | USG6435UAD03 | 24/Nov/2015 | Listed | 15/Jan/2028 |
| NEUBERGER BERMAN CLO XX, LTD | USD 69,300,000 Subordinated Notes due 2034 - GEM | USG6435UAC20 | 24/Nov/2015 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XX, LTD | USD 69,300,000 Subordinated Notes Due 2034 (Rule 144A) - GEM | US64130UAE29 | 15/Jun/2021 | Listed | 15/Jul/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$20,000,000 Class A-2-R2 Senior Secured Floating Rate Notes due 2034 - GEM | USG6435XAR38 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$20,000,000 Class A-2-R2 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | US64130DBG43 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$24,750,000 Class C-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6435XAT93 | 11/May/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$24,750,000 Class C-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US64130DBL38 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$25,750,000 Class E-R2 Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6436PAG30 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$25,750,000 Class E-R2 Junior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US64130YAN40 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$300,000,000 Class A-1-R2 Senior Secured Floating Rate Notes due 2034 - GEM | USG6435XAQ54 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$300,000,000 Class A-1-R2 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | US64130DBE94 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$32,250,000 Class D-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6435XAU66 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$32,250,000 Class D-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US64130DBN93 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$45,900,000 Subordinated Notes due 2034 - GEM | USG6436PAC26 | 30/Mar/2016 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$45,900,000 Subordinated Notes due 2034 (Rule 144A) - GEM | US64130YAE41 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$5,000,000 Class X-R2 Senior Secured Floating Rate Notes due 2034 - GEM | USG6435XAP71 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$5,000,000 Class X-R2 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | US64130DBC39 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$57,250,000 Class B-R2 Senior Secured Floating Rate Notes due 2034 - GEM | USG6435XAS11 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | U.S.$57,250,000 Class B-R2 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | US64130DBJ81 | 11/May/2021 | Listed | 20/Apr/2034 |
| NEUBERGER BERMAN CLO XXI, LTD. | USD 720,000 SUBORDINATED FEE NOTES - GEM | USG6436PAE81 | 30/Mar/2016 | Listed | 20/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN CLO XXII, LTD. | USD 1,800,000 Subordinated Fee Notes - GEM | USG64375AC50 | 04/Oct/2016 | Listed | 17/Oct/2030 |
| NEUBERGER BERMAN CLO XXII, LTD. | USD 3,000,000 Class X-R Senior Secured Floating Rate Notes due 2030 - GEM | USG6437EAE26 | 25/Oct/2018 | Listed | 17/Oct/2030 |
| NEUBERGER BERMAN CLO XXII, LTD. | USD 3,000,000 Class X-R Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US64131BAE39 | 25/Oct/2018 | Listed | 17/Oct/2030 |
| NEUBERGER BERMAN CLO XXII, LTD. | USD 41,000,000 SUBORDINATED NOTES DUE 2030 - GEM | USG64375AB77 | 04/Oct/2016 | Listed | 17/Oct/2030 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 26, LTD. | U.S.$338,250,000 Class A-R Senior Secured Floating Rate Notes Due 2030 - GEM | USG6461QAE47 | 11/Nov/2021 | Listed | 18/Oct/2030 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 26, LTD. | U.S.$338,250,000 Class A-R Senior Secured Floating Rate Notes Due 2030 (144A) - GEM | US64131QAJ94 | 11/Nov/2021 | Listed | 18/Oct/2030 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 26, LTD. | U.S.$74,250,000 Class B-R Senior Secured Floating Rate Notes Due 2030 - GEM | USG6461QAF12 | 11/Nov/2021 | Listed | 18/Oct/2030 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 26, LTD. | U.S.$74,250,000 Class B-R Senior Secured Floating Rate Notes Due 2030 (144A) - GEM | US64131QAL41 | 11/Nov/2021 | Listed | 18/Oct/2030 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 26, LTD. | USD 30,250,000 CLASS D MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG6461QAD63 | 09/Jan/2018 | Listed | 18/Oct/2030 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 26, LTD. | USD 30,250,000 CLASS D MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 (Rule 144A) - GEM | US64131QAG55 | 09/Jan/2018 | Listed | 18/Oct/2030 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 26, LTD. | USD 39,875,000 CLASS C MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG6461QAC80 | 09/Jan/2018 | Listed | 18/Oct/2030 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 26, LTD. | USD 39,875,000 CLASS C MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 (Rule 144A) - GEM | US64131QAE08 | 09/Jan/2018 | Listed | 18/Oct/2030 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 29, LTD. | USD 25,000,000 CLASS D MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG6S34WAD19 | 28/Sep/2018 | Listed | 19/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 29, LTD. | USD 25,000,000 CLASS D MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 (Rule 144A) - GEM | US64130XAG16 | 28/Sep/2018 | Listed | 19/Oct/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 29, LTD. | USD 40,000,000 CLASS C MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 - GEM | USG6S34WAC36 | 28/Sep/2018 | Listed | 19/Oct/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 29, LTD. | USD 40,000,000 CLASS C MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2031 (Rule 144A) - GEM | US64130XAE67 | 28/Sep/2018 | Listed | 19/Oct/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 29, LTD. | USD 5,000,000 CLASS B-2 SENIOR SECURED FIXED RATE NOTES DUE 2031 - GEM | USG6S34WAF66 | 28/Sep/2018 | Listed | 19/Oct/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 29, LTD. | USD 5,000,000 CLASS B-2 SENIOR SECURED FIXED RATE NOTES DUE 2031 (Rule 144A) - GEM | US64130XAL01 | 28/Sep/2018 | Listed | 19/Oct/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$0 Class A-L Senior Secured Floating Rate Notes Due 2031 - (Rule 144A) - GEM | US64132MAQ15 | 22/Mar/2021 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$0 Class A-L Senior Secured Floating Rate Notes Due 2031 - GEM | USG6431MAH37 | 22/Mar/2021 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$0 Class B-L Senior Secured Floating Rate Notes Due 2031 - (Rule 144A) - GEM | US64132MAU27 | 22/Mar/2021 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$0 Class B-L Senior Secured Floating Rate Notes Due 2031 - GEM | USG6431MAK65 | 22/Mar/2021 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$27,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6431MAM22 | 22/Mar/2021 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$27,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2031- (Rule 144A) - GEM | US64132MAY49 | 22/Mar/2021 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$32,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6431MAL49 | 22/Mar/2021 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$32,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2031- (Rule 144A) - GEM | US64132MAW82 | 22/Mar/2021 | Listed | 20/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$35,850,000 Class B-R Senior Secured Floating Rate Notes Due 2031 - GEM | USG6431MAJ92 | 22/Mar/2021 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$35,850,000 Class B-R Senior Secured Floating Rate Notes Due 2031- (Rule 144A) - GEM | US64132MAS70 | 22/Mar/2021 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$59,150,000 Class A-R Senior Secured Floating Rate Notes Due 2031 - GEM | USG6431MAG53 | 22/Mar/2021 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 30, LTD. | U.S.$59,150,000 Class A-R Senior Secured Floating Rate Notes Due 2031- (Rule 144A) - GEM | US64132MAN83 | 22/Mar/2021 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 31, LTD | U.S.$20,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6S342AF26 | 22/Apr/2021 | Listed | 20/Apr/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 31, LTD | U.S.$20,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2031 (Rule 144A) - GEM | US64131XAL91 | 22/Apr/2021 | Listed | 20/Apr/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 31, LTD | U.S.$30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6S331AJ74 | 22/Apr/2021 | Listed | 20/Apr/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 31, LTD | U.S.$30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2031-(Rule 144A) - GEM | US64132JAS42 | 22/Apr/2021 | Listed | 20/Apr/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 31, LTD | U.S.$30,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6S331AK48 | 22/Apr/2021 | Listed | 20/Apr/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 31, LTD | U.S.$30,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2031-(Rule 144A) - GEM | US64132JAU97 | 22/Apr/2021 | Listed | 20/Apr/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 31, LTD | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes Due 2031 - GEM | USG6S331AG36 | 22/Apr/2021 | Listed | 20/Apr/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 31, LTD | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes Due 2031-(Rule 144A) - GEM | US64132JAN54 | 22/Apr/2021 | Listed | 20/Apr/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 31, LTD | U.S.$60,000,000 Class B-R Senior Secured Floating Rate Notes Due 2031 - GEM | USG6S331AH19 | 22/Apr/2021 | Listed | 20/Apr/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 31, LTD | U.S.$60,000,000 Class B-R Senior Secured Floating Rate Notes Due 2031-(Rule 144A) - GEM | US64132JAQ85 | 22/Apr/2021 | Listed | 20/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 32, LTD. | U.S.$33,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2032 - GEM | USG6S33TAH03 | 22/Mar/2021 | Listed | 19/Jan/2032 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 32, LTD. | U.S.$33,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2032 (Rule 144A) - GEM | US64132DAQ16 | 22/Mar/2021 | Listed | 19/Jan/2032 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 32, LTD. | U.S.$372,000,000 Class A-R Senior Secured Floating Rate Notes Due 2032 - GEM | USG6S33TAE71 | 22/Mar/2021 | Listed | 19/Jan/2032 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 32, LTD. | U.S.$372,000,000 Class A-R Senior Secured Floating Rate Notes Due 2032 (Rule 144A) - GEM | US64132DAJ72 | 22/Mar/2021 | Listed | 19/Jan/2032 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 32, LTD. | U.S.$39,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2032 - GEM | USG6S33TAG20 | 22/Mar/2021 | Listed | 19/Jan/2032 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 32, LTD. | U.S.$39,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2032 (Rule 144A) - GEM | US64132DAN84 | 22/Mar/2021 | Listed | 19/Jan/2032 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 32, LTD. | U.S.$84,000,000 Class B-R Senior Secured Floating Rate Notes Due 2032 - GEM | USG6S33TAF47 | 22/Mar/2021 | Listed | 19/Jan/2032 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 32, LTD. | U.S.$84,000,000 Class B-R Senior Secured Floating Rate Notes Due 2032 (Rule 144A) - GEM | US64132DAL29 | 22/Mar/2021 | Listed | 19/Jan/2032 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 33, LTD | U.S.$24,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2033 - GEM | USG6S347AF13 | 26/Oct/2021 | Listed | 16/Oct/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 33, LTD | U.S.$24,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2033 - Rule 144A - GEM | US64132WAL00 | 26/Oct/2021 | Listed | 16/Oct/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 33, LTD | U.S.$36,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2033 - GEM | USG6S336AG23 | 26/Oct/2021 | Listed | 16/Oct/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 33, LTD | U.S.$36,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2033 - Rule 144A - GEM | US64132TAN37 | 26/Oct/2021 | Listed | 16/Oct/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 33, LTD | U.S.$36,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2033 - GEM | USG6S336AH06 | 26/Oct/2021 | Listed | 16/Oct/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 33, LTD | U.S.$36,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2033 - Rule 144A - GEM | US64132TAQ67 | 26/Oct/2021 | Listed | 16/Oct/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 33, LTD | U.S.$372,000,000 Class A-R Senior Secured Floating Rate Notes Due 2033 - GEM | USG6S336AE74 | 26/Oct/2021 | Listed | 16/Oct/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 33, LTD | U.S.$372,000,000 Class A-R Senior Secured Floating Rate Notes Due 2033 - Rule 144A - GEM | US64132TAJ25 | 26/Oct/2021 | Listed | 16/Oct/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 33, LTD | U.S.$84,000,000 Class B-R Senior Secured Floating Rate Notes Due 2033 - GEM | USG6S336AF40 | 26/Oct/2021 | Listed | 16/Oct/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 33, LTD | U.S.$84,000,000 Class B-R Senior Secured Floating Rate Notes Due 2033 - Rule 144A - GEM | US64132TAL70 | 26/Oct/2021 | Listed | 16/Oct/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$10,000,000 Class A-2R Senior Secured Floating Rate Notes Due 2035 - GEM | USG6S335AM18 | 22/Feb/2022 | Listed | 20/Jan/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$10,000,000 Class A-2R Senior Secured Floating Rate Notes Due 2035 - Rule 144A - GEM | US64132YAY86 | 22/Feb/2022 | Listed | 20/Jan/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$21,000,000 Class A-1F Senior Secured Fixed Rate Notes Due 2035 - GEM | USG6S335AN90 | 22/Feb/2022 | Listed | 20/Jan/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$21,000,000 Class A-1F Senior Secured Fixed Rate Notes Due 2035 - Rule 144A - GEM | US64132YBA91 | 22/Feb/2022 | Listed | 20/Jan/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$289,000,000 Class A-1R Senior Secured Floating Rate Notes Due 2035 - GEM | USG6S335AH23 | 22/Feb/2022 | Listed | 20/Jan/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$289,000,000 Class A-1R Senior Secured Floating Rate Notes Due 2035 - Rule 144A - GEM | US64132YAQ52 | 22/Feb/2022 | Listed | 20/Jan/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - GEM | USG6S335AK51 | 22/Feb/2022 | Listed | 20/Jan/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - Rule 144A - GEM | US64132YAU64 | 22/Feb/2022 | Listed | 20/Jan/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$30,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - GEM | USG6S335AL35 | 22/Feb/2022 | Listed | 20/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$30,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - Rule 144A - GEM | US64132YAW21 | 22/Feb/2022 | Listed | 20/Jan/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$60,000,000 Class B-R Senior Secured Floating Rate Notes Due 2035 - GEM | USG6S335AJ88 | 22/Feb/2022 | Listed | 20/Jan/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 34, LTD | U.S.$60,000,000 Class B-R Senior Secured Floating Rate Notes Due 2035 - Rule 144A - GEM | US64132YAS19 | 22/Feb/2022 | Listed | 20/Jan/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$$60,000,000 Class B-P Senior Secured Principal Only Notes due 2033 - GEM | USG6S34PAD67 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$$60,000,000 Class B-P Senior Secured Principal Only Notes due 2033 (Rule 144A) - GEM | US64133CAG42 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$10,000,000 Class A-2 Senior Secured Floating Rate Notes due 2033 - GEM | USG6S34PAB02 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$10,000,000 Class A-2 Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | US64133CAC38 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$25,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2033 - GEM | USG6S34PAE41 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$25,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | US64133CAJ80 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2033 - GEM | USG6S34PAF16 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | US64133CAL37 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$315,000,000 Class A-1 Senior Secured Floating Rate Notes due 2033 - GEM | USG6S34PAA29 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$315,000,000 Class A-1 Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | US64133CAA71 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$60,000,000 Class B-I Senior Secured Principal Only Notes due 2033 - GEM | USG6S34PAC84 | 30/Dec/2019 | Listed | 19/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 35, LTD | U.S.$60,000,000 Class B-I Senior Secured Principal Only Notes due 2033 (Rule 144A) - GEM | US64133CAE93 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 37, LTD | U.S.$24,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6S35LAH58 | 06/Jul/2021 | Listed | 20/Jul/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 37, LTD | U.S.$24,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031- (Rule 144A) - GEM | US64133GAV23 | 06/Jul/2021 | Listed | 20/Jul/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 37, LTD | U.S.$24,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6S35LAJ15 | 06/Jul/2021 | Listed | 20/Jul/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 37, LTD | U.S.$24,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031- (Rule 144A) - GEM | US64133GAX88 | 06/Jul/2021 | Listed | 20/Jul/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 37, LTD | U.S.$256,000,000 Class A-R Senior Secured Floating Rate Notes due 2031 - GEM | USG6S35LAF92 | 06/Jul/2021 | Listed | 20/Jul/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 37, LTD | U.S.$256,000,000 Class A-R Senior Secured Floating Rate Notes due 2031- (Rule 144A) - GEM | US64133GAR11 | 06/Jul/2021 | Listed | 20/Jul/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 37, LTD | U.S.$48,000,000 Class B-R Senior Secured Floating Rate Notes due 2031 - GEM | USG6S35LAG75 | 06/Jul/2021 | Listed | 20/Jul/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 37, LTD | U.S.$48,000,000 Class B-R Senior Secured Floating Rate Notes due 2031- (Rule 144A) - GEM | US64133GAT76 | 06/Jul/2021 | Listed | 20/Jul/2031 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$0 Class A-L Senior Secured Floating Rate Notes Due 2035 - GEM | USG6S35RAM14 | 26/Oct/2021 | Listed | 20/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$0 Class A-L Senior Secured Floating Rate Notes Due 2035 - Rule 144A - GEM | US64133RAS58 | 26/Oct/2021 | Listed | 20/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$154,000,000 Class A-R Senior Secured Floating Rate Notes Due 2035 - GEM | USG6S35RAH29 | 26/Oct/2021 | Listed | 20/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$154,000,000 Class A-R Senior Secured Floating Rate Notes Due 2035 - Rule 144A - GEM | US64133RAJ59 | 26/Oct/2021 | Listed | 20/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$20,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2035 - GEM | USG6S355AF46 | 26/Oct/2021 | Listed | 20/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$20,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2035 - Rule 144A - GEM | US64133TAL61 | 26/Oct/2021 | Listed | 20/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - GEM | USG6S35RAK57 | 26/Oct/2021 | Listed | 20/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$30,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - Rule 144A - GEM | US64133RAN61 | 26/Oct/2021 | Listed | 20/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$30,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - GEM | USG6S35RAL31 | 26/Oct/2021 | Listed | 20/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$30,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2035 - Rule 144A - GEM | US64133RAQ92 | 26/Oct/2021 | Listed | 20/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$70,000,000 Class B-R Senior Secured Floating Rate Notes Due 2035 - GEM | USG6S35RAJ84 | 26/Oct/2021 | Listed | 20/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 38, LTD. | U.S.$70,000,000 Class B-R Senior Secured Floating Rate Notes Due 2035 - Rule 144A - GEM | US64133RAL06 | 26/Oct/2021 | Listed | 20/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 40, LTD | U.S.$17,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2033 - GEM | USG6465KAA19 | 15/Mar/2021 | Listed | 16/Apr/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 40, LTD | U.S.$17,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | US64134KAA88 | 15/Mar/2021 | Listed | 16/Apr/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 40, LTD | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2033 - GEM | USG6465JAC02 | 15/Mar/2021 | Listed | 16/Apr/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 40, LTD | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | US64134JAE38 | 15/Mar/2021 | Listed | 16/Apr/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 40, LTD | U.S.$30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2033 - GEM | USG6465JAD84 | 15/Mar/2021 | Listed | 16/Apr/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 40, LTD | U.S.$30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | US64134JAG85 | 15/Mar/2021 | Listed | 16/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 40, LTD | U.S.$310,000,000 Class A Senior Secured Floating Rate Notes due 2033 - GEM | USG6465JAA46 | 15/Mar/2021 | Listed | 16/Apr/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 40, LTD | U.S.$310,000,000 Class A Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | US64134JAA16 | 15/Mar/2021 | Listed | 16/Apr/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 40, LTD | U.S.$70,000,000 Class B Senior Secured Floating Rate Notes due 2033 - GEM | USG6465JAB29 | 15/Mar/2021 | Listed | 16/Apr/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 40, LTD | U.S.$70,000,000 Class B Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | US64134JAC71 | 15/Mar/2021 | Listed | 16/Apr/2033 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 41, LTD. | U.S.$20,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6465CAA92 | 30/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 41, LTD. | U.S.$20,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | US64134CAA62 | 30/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 41, LTD. | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6465BAC75 | 30/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 41, LTD. | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 144A - GEM | US64134BAE02 | 30/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 41, LTD. | U.S.$30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6465BAD58 | 30/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 41, LTD. | U.S.$30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 144A - GEM | US64134BAG59 | 30/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 41, LTD. | U.S.$310,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | USG6465BAA10 | 30/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 41, LTD. | U.S.$310,000,000 Class A Senior Secured Floating Rate Notes due 2034 144A - GEM | US64134BAA89 | 30/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 41, LTD. | U.S.$70,000,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | USG6465BAB92 | 30/Apr/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 41, LTD. | U.S.$70,000,000 Class B Senior Secured Floating Rate Notes due 2034 144A - GEM | US64134BAC46 | 30/Apr/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$179,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | USG6S36QAA83 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$179,000,000 Class A Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US64133WAA36 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$190,000,000 Class A-L Senior Secured Floating Rate Notes due 2035 - GEM | USG6S36QAE06 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$190,000,000 Class A-L Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US64133WAJ45 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$22,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6S37FAA10 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$22,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | US64133XAA19 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6S36QAC40 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | US64133WAE57 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$36,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6S36QAD23 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$36,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 (144A) - GEM | US64133WAG06 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$87,000,000 Class B Senior Secured Floating Rate Notes due 2035 - GEM | USG6S36QAB66 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 42, LTD. | U.S.$87,000,000 Class B Senior Secured Floating Rate Notes due 2035 (144A) - GEM | US64133WAC91 | 10/Aug/2021 | Listed | 16/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 43, LTD. | U.S.$22,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2035 - (Rule 144A) - GEM | US64134DAA46 | 03/Sep/2021 | Listed | 17/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 43, LTD. | U.S.$22,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6S35TAA32 | 03/Sep/2021 | Listed | 17/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 43, LTD. | U.S.$34,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - (Rule 144A) - GEM | US64134AAG76 | 03/Sep/2021 | Listed | 17/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 43, LTD. | U.S.$34,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6S346AD81 | 03/Sep/2021 | Listed | 17/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 43, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - (Rule 144A) - GEM | US64134AAE29 | 03/Sep/2021 | Listed | 17/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 43, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6S346AC09 | 03/Sep/2021 | Listed | 17/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 43, LTD. | U.S.$366,000,000 Class A Senior Secured Floating Rate Notes due 2035 - (Rule 144A) - GEM | US64134AAA07 | 03/Sep/2021 | Listed | 17/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 43, LTD. | U.S.$366,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | USG6S346AA43 | 03/Sep/2021 | Listed | 17/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 43, LTD. | U.S.$90,000,000 Class B Senior Secured Floating Rate Notes due 2035 - (Rule 144A) - GEM | US64134AAC62 | 03/Sep/2021 | Listed | 17/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 43, LTD. | U.S.$90,000,000 Class B Senior Secured Floating Rate Notes due 2035 - GEM | USG6S346AB26 | 03/Sep/2021 | Listed | 17/Jul/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 44, LTD. | U.S.$24,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6S362AA18 | 04/Oct/2021 | Listed | 16/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 44, LTD. | U.S.$24,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US64134EAA29 | 04/Oct/2021 | Listed | 16/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 44, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6S361AC90 | 04/Oct/2021 | Listed | 16/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 44, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US64133VAE74 | 04/Oct/2021 | Listed | 16/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 44, LTD. | U.S.$36,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG6S361AD73 | 04/Oct/2021 | Listed | 16/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 44, LTD. | U.S.$36,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | US64133VAG23 | 04/Oct/2021 | Listed | 16/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 44, LTD. | U.S.$378,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | USG6S361AA35 | 04/Oct/2021 | Listed | 16/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 44, LTD. | U.S.$378,000,000 Class A Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US64133VAA52 | 04/Oct/2021 | Listed | 16/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 44, LTD. | U.S.$78,000,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | USG6S361AB18 | 04/Oct/2021 | Listed | 16/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 44, LTD. | U.S.$78,000,000 Class B Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US64133VAC19 | 04/Oct/2021 | Listed | 16/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 45, LTD. | U.S.$24,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6461HAA26 | 25/Nov/2021 | Listed | 14/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 45, LTD. | U.S.$24,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | US64134HAA59 | 25/Nov/2021 | Listed | 14/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 45, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6463MAC58 | 25/Nov/2021 | Listed | 14/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 45, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | US64134MAE66 | 25/Nov/2021 | Listed | 14/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 45, LTD. | U.S.$36,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6463MAD32 | 25/Nov/2021 | Listed | 14/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 45, LTD. | U.S.$36,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | US64134MAG15 | 25/Nov/2021 | Listed | 14/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 45, LTD. | U.S.$372,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | USG6463MAA92 | 25/Nov/2021 | Listed | 14/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 45, LTD. | U.S.$372,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | US64134MAA45 | 25/Nov/2021 | Listed | 14/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 45, LTD. | U.S.$84,000,000 Class B Senior Secured Floating Rate Notes due 2035 - GEM | USG6463MAB75 | 25/Nov/2021 | Listed | 14/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 45, LTD. | U.S.$84,000,000 Class B Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | US64134MAC01 | 25/Nov/2021 | Listed | 14/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$24,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2036 - GEM | USG6465RAA61 | 10/Jan/2022 | Listed | 20/Jan/2036 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$24,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | US64134RAA32 | 10/Jan/2022 | Listed | 20/Jan/2036 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2036 - GEM | USG6465QAC45 | 10/Jan/2022 | Listed | 20/Jan/2036 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | US64134QAE70 | 10/Jan/2022 | Listed | 20/Jan/2036 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$36,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2036 - GEM | USG6465QAD28 | 10/Jan/2022 | Listed | 20/Jan/2036 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$36,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | US64134QAG29 | 10/Jan/2022 | Listed | 20/Jan/2036 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$372,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | USG6465QAA88 | 10/Jan/2022 | Listed | 20/Jan/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$372,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US64134QAA58 | 10/Jan/2022 | Listed | 20/Jan/2034 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$60,000,000 Subordinated Notes due 2036 - GEM | USG6465RAB45 | 10/Jan/2022 | Listed | 20/Jan/2036 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$60,000,000 Subordinated Notes due 2036 - Rule 144A - GEM | US64134RAC97 | 10/Jan/2022 | Listed | 20/Jan/2036 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$84,000,000 Class B Senior Secured Floating Rate Notes due 2036 - GEM | USG6465QAB61 | 10/Jan/2022 | Listed | 20/Jan/2036 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 46, LTD. | U.S.$84,000,000 Class B Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | US64134QAC15 | 10/Jan/2022 | Listed | 20/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U. S.$24,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6S369AA60 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U. S.$24,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | US64134TAA97 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U. S.$36,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6S367AD44 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U. S.$36,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | US64135DAG07 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U. S.$60,000,000 Subordinated Notes due 2035 - GEM | USG6S369AB44 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U. S.$60,000,000 Subordinated Notes due 2035 - Rule 144A - GEM | US64134TAC53 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | USG6S367AC60 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U.S.$36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | US64135DAE58 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U.S.$384,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | USG6S367AA05 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U.S.$384,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | US64135DAA37 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U.S.$72,000,000 Class B Senior Secured Floating Rate Notes due 2035 - GEM | USG6S367AB87 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS CLO 47, LTD. | U.S.$72,000,000 Class B Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | US64135DAC92 | 24/Mar/2022 | Listed | 14/Apr/2035 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €1,000,000 Performance Notes due 2034 - (Rule 144A) - GEM | XS2294189712 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €1,000,000 Performance Notes due 2034 - GEM | XS2294189639 | 29/Mar/2021 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €1,950,000 Subordinated Preferred Return Notes due 2034 - (Rule 144A) - GEM | XS2294188409 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €1,950,000 Subordinated Preferred Return Notes due 2034 - GEM | XS2294189043 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €16,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2293735366 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €16,900,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2293735283 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €17,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - (Rule 144A) - GEM | XS2297066321 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €17,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2297066248 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €17,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - (Rule 144A) - GEM | XS2297066677 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €17,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2297066594 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €17,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - (Rule 144A) - GEM | XS2293734989 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €17,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2293734807 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €18,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - (Rule 144A) - GEM | XS2297066917 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €18,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2297066834 | 29/Mar/2021 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €18,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - (Rule 144A) - GEM | XS2297067055 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €18,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2297066750 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €18,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - (Rule 144A) - GEM | XS2293735101 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €18,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2293735010 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - (Rule 144A) - GEM | XS2297065190 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2297064979 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - (Rule 144A) - GEM | XS2297065356 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2297065273 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034- Voting Notes - (Rule 144A) - GEM | XS2293734393 | 22/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034- Voting Notes - GEM | XS2293734120 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €21,300,000 Class B 1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - (Rule 144A) - GEM | XS2293734559 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €21,300,000 Class B 1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2293734476 | 29/Mar/2021 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €21,300,000 Class B 1 Senior Secured Floating Rate Notes due 2034- Non-Voting Exchangeable Notes - (Rule 144A) - GEM | XS2297065604 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €21,300,000 Class B 1 Senior Secured Floating Rate Notes due 2034- Non-Voting Exchangeable Notes - GEM | XS2297065430 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €21,300,000 Class B 1 Senior Secured Floating Rate Notes due 2034- Non-Voting Notes - (Rule 144A) - GEM | XS2297065786 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €21,300,000 Class B 1 Senior Secured Floating Rate Notes due 2034- Non-Voting Notes - GEM | XS2297065513 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €29,000,000 Subordinated Notes due 2034 - (Rule 144A) - GEM | XS2293736414 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €29,000,000 Subordinated Notes due 2034 - GEM | XS2293736331 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €500,000 Senior Preferred Return Notes due 2034 - (Rule 144A) - GEM | XS2294188235 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €500,000 Senior Preferred Return Notes due 2034 - GEM | XS2294188151 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €8,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2293735523 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €8,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2293735440 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €9,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes - (Rule 144A) - GEM | XS2293734633 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €9,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes - GEM | XS2293734716 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €9,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes - (Rule 144A) - GEM | XS2297066081 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €9,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes - GEM | XS2297065943 | 29/Mar/2021 | Listed | 17/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €9,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034- Non-Voting Exchangeable Notes - GEM | XS2297065869 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 1 DAC | €9,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034- Non-Voting Exchangeable Notes- (Rule 144A) - GEM | XS2297066164 | 29/Mar/2021 | Listed | 17/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €1,000,000 Performance Notes due 2034 - GEM | XS2374584279 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €1,000,000 Performance Notes due 2034 - Rule 144A - GEM | XS2374584352 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2374581333 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Rule 144A - GEM | XS2374581689 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €15,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2374583461 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €15,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2374583545 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €181,500,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2374580012 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €181,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2374580368 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2374582737 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2374583032 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2374581929 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2374582224 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €23,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2374580798 | 23/Sep/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €23,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2374581093 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €26,500,000 Subordinated Notes due 2034 - GEM | XS2374583974 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €26,500,000 Subordinated Notes due 2034 - Rule 144A - GEM | XS2374584196 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €400,000 Subordinated Preferred Return Notes due 2034 - GEM | XS2374584436 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €400,000 Subordinated Preferred Return Notes due 2034 - Rule 144A - GEM | XS2374584519 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €540,000 Senior Preferred Return Notes due 2034 - GEM | XS2374584782 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €540,000 Senior Preferred Return Notes due 2034 - Rule 144A - GEM | XS2374584865 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2374583628 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 2 DAC | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2374583891 | 23/Sep/2021 | Listed | 15/Apr/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €1,000,000 Performance Notes due 2034 - GEM | XS2440264278 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €1,000,000 Performance Notes due 2034 - Rule 144A - GEM | XS2440264351 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2440263031 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2440263114 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €18,750,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2440262652 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €18,750,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2440262736 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2440261506 | 24/Mar/2022 | Listed | 25/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €186,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2440261688 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €20,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2440262819 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €20,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2440262900 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €26,400,000 Subordinated Notes due 2034 - GEM | XS2440264435 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €26,400,000 Subordinated Notes due 2034 - Rule 144A - GEM | XS2440264518 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €30,750,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | XS2440262140 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €30,750,000 Class B Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | XS2440262223 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €410,000 Subordinated Preferred Return Notes due 2034 - GEM | XS2440263973 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €410,000 Subordinated Preferred Return Notes due 2034 - Rule 144A - GEM | XS2440264195 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €560,000 Senior Preferred Return Notes due 2034 - GEM | XS2440263460 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €560,000 Senior Preferred Return Notes due 2034 - Rule 144A - GEM | XS2440263544 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2440263205 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2440263387 | 24/Mar/2022 | Listed | 25/Oct/2034 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €1,000,000 Performance Notes due 2036 - GEM | XS2551895225 | 06/Dec/2022 | Listed | 20/Oct/2036 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €1,000,000 Performance Notes due 2036 - Rule 144A - GEM | XS2551895571 | 06/Dec/2022 | Listed | 20/Oct/2036 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €10,000,000 Class B-2R Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2710203410 | 06/Dec/2023 | Listed | 20/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €10,000,000 Class B-2R Senior Secured Fixed Rate Notes due 2037 - Rule 144A - GEM | XS2710203501 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €10,500,000 Class FR Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2710204228 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €10,500,000 Class FR Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2710204491 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €12,000,000 Class ER Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2710204061 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €12,000,000 Class ER Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2710204145 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €17,300,000 Class CR Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2710203683 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €17,300,000 Class CR Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2710203766 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €183,000,000 Class AR Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2710203097 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €183,000,000 Class AR Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2710203170 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €20,200,000 Class DR Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2710203840 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €20,200,000 Class DR Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2710203923 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €205,000 Subordinated Preferred Return Notes due 2037 - GEM | XS2551897197 | 06/Dec/2022 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €205,000 Subordinated Preferred Return Notes due 2037 - Rule 144A - GEM | XS2551896892 | 06/Dec/2022 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €24,500,000 Class B-1R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2710203253 | 06/Dec/2023 | Listed | 20/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €24,500,000 Class B-1R Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2710203337 | 06/Dec/2023 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €245,000 Senior Preferred Return Notes due 2037 - GEM | XS2551897510 | 06/Dec/2022 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €245,000 Senior Preferred Return Notes due 2037 - Rule 144A - GEM | XS2551897866 | 06/Dec/2022 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €25,000,000 Subordinated Notes due 2037 - GEM | XS2550554377 | 06/Dec/2022 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 5 DAC | €25,000,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2550555002 | 06/Dec/2022 | Listed | 20/Jan/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €1,000,000 Performance Notes due 2037 - Reg S - GEM | XS2801331591 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €1,000,000 Performance Notes due 2037 - Rule 144A - GEM | XS2801331757 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €13,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2801330783 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €13,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801330601 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €16,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2801330270 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €16,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801330437 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €183,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2801329421 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €183,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801329694 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2801330353 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801330510 | 12/Jun/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €23,600,000 Subordinated Notes due 2037 - Reg S - GEM | XS2801331674 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €23,600,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2801331831 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €30,100,000 Class B 1 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2801329777 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €30,100,000 Class B 1 Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801329850 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €365,000 Senior Preferred Return Notes due 2037 - Rule 144A - GEM | XS2801331161 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €365,000 Senior Preferred Return Notes due 2037 - Reg S - GEM | XS2801330940 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €425,000 Subordinated Preferred Return Notes due 2037 - Reg S - GEM | XS2801331328 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €425,000 Subordinated Preferred Return Notes due 2037 - Rule 144A - GEM | XS2801331245 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €8,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2801330197 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €8,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2037 - Rule 144A - GEM | XS2801329934 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €8,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2801330866 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS EURO CLO 6 DAC | €8,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2801331088 | 12/Jun/2024 | Listed | 15/Jul/2037 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 25, LTD | Up to U.S.$52,500,000 Income Notes due 2029 - GEM | USG6S32XAA70 | 14/Sep/2017 | Listed | 18/Oct/2029 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 26, LTD. | UP TO USD 55,300,000 INCOME NOTES DUE 2030 - GEM | USG6461NAA93 | 09/Jan/2018 | Listed | 18/Oct/2030 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 26, LTD. | UP TO USD 55,300,000 INCOME NOTES DUE 2030 (Rule 144A) - GEM | US64131NAA54 | 09/Jan/2018 | Listed | 18/Oct/2030 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 27, LTD. | UP TO USD 48,300,000 INCOME NOTES DUE 2030 - GEM | USG6S34VAA96 | 03/Apr/2018 | Listed | 15/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 27, LTD. | UP TO USD 48,300,000 INCOME NOTES DUE 2030 (Rule 144A) - GEM | US64131VAA70 | 03/Apr/2018 | Listed | 15/Jan/2030 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 28, LTD. | Up to U.S.$49,400,000 Income Notes due 2030 - GEM | US64130RAB50 | 12/Jun/2018 | Listed | 20/Apr/2030 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 29, LTD. | UP TO USD 48,875,000 INCOME NOTES DUE 2031 - GEM | USG6S33CAA25 | 28/Sep/2018 | Listed | 19/Oct/2031 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 29, LTD. | UP TO USD 48,875,000 INCOME NOTES DUE 2031 (Rule 144A) - GEM | US64131HAA86 | 28/Sep/2018 | Listed | 19/Oct/2031 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 30, LTD. | Up to U.S.$45,130,000 Income Notes due 2031 - GEM | USG6431JAA54 | 05/Feb/2019 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 30, LTD. | Up to U.S.$45,130,000 Income Notes due 2031 (Rule 144A) - GEM | US64132GAA94 | 05/Feb/2019 | Listed | 20/Jan/2031 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 31, LTD | Up to U.S.$47,800,000 Income Notes due 2031 - GEM | USG6S332AA49 | 27/May/2019 | Listed | 20/Apr/2031 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 31, LTD | Up to U.S.$47,800,000 Income Notes due 2031 (Rule 144A) - GEM | US64131YAA10 | 27/May/2019 | Listed | 20/Apr/2031 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 32, LTD. | UP TO U.S.$53,755,000 INCOME NOTES DUE 2032** - GEM | USG6S34NAA70 | 11/Mar/2019 | Listed | 19/Jan/2032 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 32, LTD. | UP TO U.S.$53,755,000 INCOME NOTES DUE 2032** (Rule 144A) - GEM | US64132HAA77 | 11/Mar/2019 | Listed | 19/Jan/2032 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 33, LTD. | UP TO U.S.$54,000,000 INCOME NOTES DUE 2032 - GEM | USG6S347AE48 | 23/Sep/2019 | Listed | 16/Oct/2032 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 33, LTD. | UP TO U.S.$54,000,000 INCOME NOTES DUE 2032 (Rule 144A) - GEM | US64132WAJ53 | 23/Sep/2019 | Listed | 16/Oct/2032 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 34, LTD | Up to U.S.$42,110,000 Income Notes due 2033 - GEM | USG6S34AAA59 | 13/Dec/2019 | Listed | 20/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 34, LTD | Up to U.S.$42,110,000 Income Notes due 2033 (Rule 144A) - GEM | US64133AAA16 | 13/Dec/2019 | Listed | 20/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 35,LTD | Up to U.S.$14,700,000 Income-A Notes due 2033 - GEM | USG6S34XAA52 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 35,LTD | Up to U.S.$14,700,000 Income-A Notes due 2033 (Rule 144A) - GEM | US64133FAA03 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 35,LTD | Up to U.S.$25,800,000 Income-B Notes due 2033 - GEM | USG6S34XAB36 | 30/Dec/2019 | Listed | 19/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 35,LTD | Up to U.S.$25,800,000 Income-B Notes due 2033 (Rule 144A) - GEM | US64133FAC68 | 30/Dec/2019 | Listed | 19/Jan/2033 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 36, LTD. | Up to U.S.$44,375,000 Income Notes due 2033 - GEM | USG6462NAA84 | 21/Apr/2020 | Listed | 20/Apr/2033 |
| NEUBERGER BERMAN LOAN ADVISERS INCOME NOTE ISSUER 36, LTD. | Up to U.S.$44,375,000 Income Notes due 2033- (Rule 144A) - GEM | US64133LAA70 | 21/Apr/2020 | Listed | 20/Apr/2033 |
| NEUBERGER BERMAN LOAN ADVISERS NBLA CLO 52, LTD. | U.S.$15,000,000 Class A-1B Senior Secured Fixed Rate Notes due 2035 - Reg S - GEM | USG6S34EAF68 | 23/Dec/2022 | Listed | 24/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS NBLA CLO 52, LTD. | U.S.$15,000,000 Class A-1B Senior Secured Fixed Rate Notes due 2035 - Rule 144A - GEM | US64135FAL40 | 23/Dec/2022 | Listed | 24/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS NBLA CLO 52, LTD. | U.S.$285,700,000 Class A-1A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | USG6S34EAA71 | 23/Dec/2022 | Listed | 24/Oct/2035 |
| NEUBERGER BERMAN LOAN ADVISERS NBLA CLO 52, LTD. | U.S.$285,700,000 Class A-1A Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | US64135FAA84 | 23/Dec/2022 | Listed | 24/Oct/2035 |
| NEW MOUNTAIN CLO 3 LTD | Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US647550AA00 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Class A Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USG6470EAA85 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Class B-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US647550AC65 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Class B-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USG6470EAB68 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Class B-2 Senior Secured Fixed Rate Notes due 2034 - 144A - GEM | US647550AE22 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Class B-2 Senior Secured Fixed Rate Notes due 2034 - RegS - GEM | USG6470EAC42 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Class C Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US647550AG79 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Class C Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG6470EAD25 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Class D Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US647550AJ19 | 27/Sep/2021 | Listed | 20/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEW MOUNTAIN CLO 3 LTD | Class D Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG6470EAE08 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Class E Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US647549AA20 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Class E Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG6470HAA17 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Subordinated Notes due 2034 - 144A - GEM | US647549AC85 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 3 LTD | Subordinated Notes due 2034 - RegS - GEM | USG6470HAB99 | 27/Sep/2021 | Listed | 20/Oct/2034 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$10,000,000 Class E Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US64754PAA66 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$10,000,000 Class E Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG64691AA91 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$12,700,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | US64754JAE29 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$12,700,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | USG64690AC74 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$182,000,000 Class A-N Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US64754JAN28 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$182,000,000 Class A-N Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG64690AG88 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$19,000,000 Class C-1 Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US64754JAG76 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$19,000,000 Class C-1 Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG64690AD57 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$20,500,000 Class D Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US64754JAL61 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$20,500,000 Class D Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG64690AF06 | 20/Apr/2023 | Listed | 20/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEW MOUNTAIN CLO 4 LTD | U.S.$3,600,000 Class C-2 Secured Deferrable Fixed Rate Notes due 2036 - 144A - GEM | US64754JAJ16 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$3,600,000 Class C-2 Secured Deferrable Fixed Rate Notes due 2036 - Reg S - GEM | USG64690AE31 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US64754JAC62 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG64690AB91 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$41,300,000 Subordinated Notes due 2036 - 144A - GEM | US64754PAC23 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | U.S.$41,300,000 Subordinated Notes due 2036 - Reg S - GEM | USG64691AB74 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | Up to U.S.$10,000,000 Class A-L Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US64754JAA07 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW MOUNTAIN CLO 4 LTD | Up to U.S.$10,000,000 Class A-L Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG64690AA19 | 20/Apr/2023 | Listed | 20/Apr/2036 |
| NEW YORK LIFE GLOBAL FUNDING | 2024-16 - £500,000,000 Floating Rate Notes due 2025 - GEM | XS2867980398 | 25/Jul/2024 | Listed | 22/Aug/2025 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2021-1 - Issue of GBP 650,000,000 0.750% Fixed Rate Notes due 2028 - GEM | XS2285179763 | 14/Jan/2021 | Listed | 14/Dec/2028 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2021-16 - €600,000,000 0.250% Fixed Rate Notes due 2028 - GEM | XS2393080077 | 04/Oct/2021 | Listed | 04/Oct/2028 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2022-15 - Issue of £ 450,000,000 4.350% Fixed Rate Notes due 2025 - GEM | XS2492487389 | 16/Sep/2022 | Listed | 16/Sep/2025 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2023-1 - Issue of €650,000,000 3.625% Fixed Rate Notes due 2030 - GEM | XS2572476864 | 09/Jan/2023 | Listed | 09/Jan/2030 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2023-18 - Issue of £100,000,000 5.250% Fixed Rate Notes due 2033 - GEM | XS2698149692 | 03/Oct/2023 | Listed | 03/Oct/2033 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2023-20 - Issue of £500,000,000 4.950% Fixed Rate Notes due 2029 - GEM | XS2730682528 | 07/Dec/2023 | Listed | 07/Dec/2029 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2024-11 - €500,000,000 3.625% Fixed Rate Notes due 2034 - GEM | XS2837841423 | 10/Jun/2024 | Listed | 07/Jun/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEW YORK LIFE GLOBAL FUNDING | Series 2024-13 - €500,000,000 Floating Rate Notes due 2027 - GEM | XS2856691469 | 09/Jul/2024 | Listed | 09/Jul/2027 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2024-21 - NOK 1,000,000,000 4.410% Fixed Rate Notes due 2034 - GEM | XS2914029769 | 08/Oct/2024 | Listed | 29/Sep/2034 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2024-4 - €650,000,000 3.450% Fixed Rate Notes due 2031 - GEM | XS2742534287 | 30/Jan/2024 | Listed | 30/Jan/2031 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2024-8 - Issue of £400,000,000 4.875% Fixed Rate Notes due April 2031 - GEM | XS2811733240 | 09/May/2024 | Listed | 30/Apr/2031 |
| NEW YORK LIFE GLOBAL FUNDING | Series 2024-9 - Issue of €100,000,000 3.625% Fixed Rate Notes due 2034 - GEM | XS2812603673 | 14/May/2024 | Listed | 03/May/2034 |
| NEW YORK LIFE GLOBAL FUNDING | Series: 2022-1 - Issue of £650,000,000 1.500% Fixed Rate Notes due 2027 - GEM | XS2429214294 | 10/Jan/2022 | Listed | 15/Jul/2027 |
| NEWARK BSL CLO 1, LTD | U.S.$27,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029 - (Rule 144A) - GEM | US65023TAM45 | 25/Feb/2020 | Listed | 21/Dec/2029 |
| NEWARK BSL CLO 1, LTD | U.S.$27,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG64323AH41 | 25/Feb/2020 | Listed | 21/Dec/2029 |
| NEWARK BSL CLO 1, LTD | U.S.$32,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2029 - (Rule 144A) - GEM | US65023TAL61 | 25/Feb/2020 | Listed | 21/Dec/2029 |
| NEWARK BSL CLO 1, LTD | U.S.$32,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG64323AG67 | 25/Feb/2020 | Listed | 21/Dec/2029 |
| NEWARK BSL CLO 1, LTD | U.S.$320,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2029 - (Rule 144A) - GEM | US65023TAJ16 | 25/Feb/2020 | Listed | 21/Dec/2029 |
| NEWARK BSL CLO 1, LTD | U.S.$320,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2029 - GEM | USG64323AE10 | 25/Feb/2020 | Listed | 21/Dec/2029 |
| NEWARK BSL CLO 1, LTD | U.S.$60,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2029 - (Rule 144A) - GEM | US65023TAK88 | 25/Feb/2020 | Listed | 21/Dec/2029 |
| NEWARK BSL CLO 1, LTD | U.S.$60,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2029 - GEM | USG64323AF84 | 25/Feb/2020 | Listed | 21/Dec/2029 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €12,000,000 S-1 Subordinated Notes due 2034 - GEM | XS2317278682 | 09/Apr/2021 | Listed | 15/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €12,000,000 S-1 Subordinated Notes due 2034- (Rule 144A) - GEM | XS2317277791 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2317277361 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2317278419 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €21,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2317276553 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €21,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes- (Rule 144A) - GEM | XS2317276637 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €21,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2317276801 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €21,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes- (Rule 144A) - GEM | XS2317277106 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €21,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2317276397 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €21,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes- (Rule 144A) - GEM | XS2317276470 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2317274343 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes- (Rule 144A) - GEM | XS2317274772 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2317274269 | 09/Apr/2021 | Listed | 15/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Voting Notes- (Rule 144A) - GEM | XS2317274699 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A-R Senior Secured Floating Rate Notes due 2034- Non-Voting Exchangeable Notes - GEM | XS2317274426 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A-R Senior Secured Floating Rate Notes due 2034- Non-Voting Exchangeable Notes- (Rule 144A) - GEM | XS2317274855 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes - GEM | XS2317276983 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes- (Rule 144A) - GEM | XS2317277288 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2317276710 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes- (Rule 144A) - GEM | XS2317277015 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034- Non-Voting Notes - GEM | XS2317277445 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034- Non-Voting Notes- (Rule 144A) - GEM | XS2317278336 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €29,050,000 Class B-R Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2317274939 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €29,050,000 Class B-R Senior Secured Floating Rate Notes due 2034 - Voting Notes- (Rule 144A) - GEM | XS2317275233 | 09/Apr/2021 | Listed | 15/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €29,050,000 Class B-R Senior Secured Floating Rate Notes due 2034- Non-Voting Exchangeable Notes - GEM | XS2317275159 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €29,050,000 Class B-R Senior Secured Floating Rate Notes due 2034- Non-Voting Exchangeable Notes- (Rule 144A) - GEM | XS2317275407 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €29,050,000 Class B-R Senior Secured Floating Rate Notes due 2034- Non-Voting Notes - (Rule 144A) - GEM | XS2317275316 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €29,050,000 Class B-R Senior Secured Floating Rate Notes due 2034- Non-Voting Notes - GEM | XS2317275076 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2317274186 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €3,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 - GEM | XS2317274004 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €38,000,000 S-2 Subordinated Notes due 2034 - 144A - GEM | XS1108801389 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €38,000,000 S-2 Subordinated Notes due 2034 - GEM | XS1108801033 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €9,625,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2317277528 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWHAVEN CLO, DESIGNATED ACTIVITY COMPANY | €9,625,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | XS2317278500 | 09/Apr/2021 | Listed | 15/Feb/2034 |
| NEWRIVER REIT PLC | GBP 300,000,000 3.500 per cent. Bonds due 2028 - GEM | XS1787593968 | 07/Mar/2018 | Listed | 07/Mar/2028 |
| NEWSTAR EXETER FUND CLO LLC | USD 172,500,000 Class A-R Senior Secured Floating Rate Notes due 2027 - GEM | USU65263AA06 | 24/Aug/2018 | Listed | 20/Jan/2027 |
| NEWSTAR EXETER FUND CLO LLC | USD 172,500,000 Class A-R Senior Secured Floating Rate Notes due 2027 (Rule 144A) - GEM | US65252DAA72 | 24/Aug/2018 | Listed | 20/Jan/2027 |
| NEWSTAR EXETER FUND CLO LLC | USD 21,750,000 Class D-R Secured Deferrable Floating Rate Notes due 2027 - GEM | USU65263AD45 | 24/Aug/2018 | Listed | 20/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NEWSTAR EXETER FUND CLO LLC | USD 21,750,000 Class D-R Secured Deferrable Floating Rate Notes due 2027 (Rule 144A) - GEM | US65252DAG43 | 24/Aug/2018 | Listed | 20/Jan/2027 |
| NEWSTAR EXETER FUND CLO LLC | USD 23,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2027 - GEM | USU65263AC61 | 24/Aug/2018 | Listed | 20/Jan/2027 |
| NEWSTAR EXETER FUND CLO LLC | USD 23,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2027 (Rule 144A) - GEM | US65252DAE94 | 24/Aug/2018 | Listed | 20/Jan/2027 |
| NEWSTAR EXETER FUND CLO LLC | USD 28,000,000 Class B-R Senior Secured Floating Rate Notes due 2027 - GEM | USU65263AB88 | 24/Aug/2018 | Listed | 20/Jan/2027 |
| NEWSTAR EXETER FUND CLO LLC | USD 28,000,000 Class B-R Senior Secured Floating Rate Notes due 2027 (Rule 144A) - GEM | US65252DAC39 | 24/Aug/2018 | Listed | 20/Jan/2027 |
| NGD HOLDINGS B.V. | U.S.$425,000,000 6.75% SENIOR SECURED NOTES DUE 31 DECEMBER 2026 - GEM | XS2342932576 | 28/May/2021 | Listed | 31/Dec/2026 |
| NINE MASTS INVESTMENT FUND – DUBLIN DESIGNATED ACTIVITY COMPANY | EUR 100000000 Notes Due 31 August 2030 - GEM | IE00BYV6WZ33 | 02/Oct/2015 | Listed | 20/Aug/2030 |
| NITROGÉNMUVEK ZRT. | EUR 200,000,000 7.00 per cent. Notes due 2025 - 144A - GEM | XS1811853172 | 14/May/2018 | Listed | 14/May/2025 |
| NITROGÉNMUVEK ZRT. | EUR 200,000,000 7.00 per cent. Notes due 2025 - GEM | XS1811852521 | 14/May/2018 | Listed | 14/May/2025 |
| NN GROUP N.V. | EUR 750,000,000 Perpetual Restricted Tier 1 Temporary Write-Down Securities - GEM | XS2602037629 | 12/Mar/2024 | Listed | |
| NORDEA BANK ABP | Series 9533 - Issue of EUR 750,000,000 Perpetual Non-Call March 2025 Additional Tier 1 Notes - GEM | XS1725580465 | 28/Nov/2017 | Listed | 31/Dec/9999 |
| NORDEA BANK ABP | Series 9536 - Issue of USD 500,000,000 4.625 per cent Reset Subordinated Notes due 13th September 2033 (144A) - GEM | US65557FAH91 | 13/Sep/2018 | Listed | 13/Sep/2033 |
| NORDEA BANK ABP | Series 9536 - Issue of USD 500,000,000 4.625 per cent Reset Subordinated Notes due 13th September 2033 (Reg S) - GEM | US65557HAH57 | 13/Sep/2018 | Listed | 13/Sep/2033 |
| NORDEA BANK ABP | Series 9601 - Issue of USD 1,250,000,000 Perpetual Non-Call 7 Additional Tier 1 Conversion Notes - GEM | US65559D2A65 | 26/Mar/2019 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORDEA BANK ABP | Series 9603 - Issue of U.S. $1,000,000,000 0.750% Restricted Senior Preferred Notes due 2025 - GEM | US65559D2B49 | 28/Aug/2020 | Listed | 28/Aug/2025 |
| NORDEA BANK ABP | Series 9605 - Issue of U.S. $1,000,000,000 Perpetual Reset Additional Tier 1 Conversion Notes - GEM | US65559D2D05 | 01/Sep/2021 | Listed | |
| NORDEA BANK ABP | Series 9606 - Issue of U.S. $1,500,000,000 1.500% Senior Non-Preferred Notes due 2026 - GEM | US65559D2E87 | 30/Sep/2021 | Listed | 30/Sep/2026 |
| NORDEA BANK ABP | Series 9607 - Issue of U.S. $700,000,000 3.600% Senior Preferred Notes due 2025 - GEM | USX5S8VLAB16 | 08/Jun/2022 | Listed | 06/Jun/2025 |
| NORDEA BANK ABP | Series 9608 - Issue of U.S. $300,000,000 Floating Rate Senior Preferred Notes due 2025 - GEM | USX5S8VLAC98 | 08/Jun/2022 | Listed | 06/Jun/2025 |
| NORDEA BANK ABP | Series 9609 - Issue of U.S. $1,000,000,000 4.750% Senior Preferred Notes due 2025 - GEM | US65558RAC34 | 22/Sep/2022 | Listed | 22/Sep/2025 |
| NORDEA BANK ABP | Series 9610 - Issue of U.S. $1,000,000,000 5.375% Senior Non-Preferred Notes due 2027 - GEM | US65558RAD17 | 22/Sep/2022 | Listed | 22/Sep/2027 |
| NORDEA BANK ABP | Series 9611 - Issue of U.S. $500,000,000 5.000% Senior Preferred Notes due 2027 Reg S - GEM | USX60003AB05 | 19/Mar/2024 | Listed | 19/Mar/2027 |
| NORDEA BANK ABP | Series 9612 - Issue of U.S. $500,000,000 Floating Rate Senior Preferred Notes due 2027 - GEM | USX60003AA22 | 19/Mar/2024 | Listed | 19/Mar/2027 |
| NORDEA BANK ABP | Series 9613 - SEK 3,750,000,000 Perpetual Floating Rate Additional Tier 1 Conversion Notes - GEM | XS2898085589 | 06/Sep/2024 | Listed | |
| NORDEA BANK ABP | Series 9614 - Issue of NOK 1,600,000,000 Perpetual Floating Rate Additional Tier 1 Conversion Notes - GEM | XS2898090746 | 06/Sep/2024 | Listed | |
| NORDEA BANK ABP | Series 9615 - Issue of U.S. $700,000,000 4.375% Senior Preferred Notes due 2029 - GEM | USX6000LAE49 | 10/Sep/2024 | Listed | 10/Sep/2029 |
| NORDEA BANK ABP | Series 9616 - Issue of U.S. $300,000,000 Floating Rate Senior Preferred Notes due 2029 144A - GEM | US65558RAH21 | 10/Sep/2024 | Listed | 10/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORDEA BANK ABP | Series 9616 - Issue of U.S. $300,000,000 Floating Rate Senior Preferred Notes due 2029 Reg S - GEM | USX6000LAD65 | 10/Sep/2024 | Listed | 10/Sep/2029 |
| NORDEA BANK ABP | Series 9617 - Issue of U.S. $800,000,000 Perpetual Reset Additional Tier 1 Conversion Notes - GEM | USX60003AC87 | 25/Sep/2024 | Listed | |
| NORTEGAS ENERGÍA DISTRIBUCIÓN, S.A.U. | 2 - Issue of EUR 750,000,000 3.315 per cent. Guaranteed Notes due 28 September 2027 - GEM | XS1691349952 | 28/Sep/2017 | Listed | 28/Sep/2027 |
| NORTEGAS ENERGÍA DISTRIBUCIÓN, S.A.U. | Series 3 - Issue of €550,000,000 0.905 per cent. Notes due 22 January 2031 - GEM | XS2289797248 | 22/Jan/2021 | Listed | 22/Jan/2031 |
| NORTH DOCK NO.1 LIMITED | GBP 1,670,000,000 Class A2 Floating Rate Notes due 2057 - GEM | XS2134388086 | 26/Mar/2020 | Listed | 19/Oct/2057 |
| NORTH DOCK NO.1 LIMITED | GBP 160,000,000 Class B1 Fixed Rate Notes due 2057 - GEM | XS2134388326 | 26/Mar/2020 | Listed | 19/Oct/2057 |
| NORTH DOCK NO.1 LIMITED | GBP 160,000,000 Class B2 Floating Rate Notes due 2057 - GEM | XS2134388912 | 26/Mar/2020 | Listed | 19/Oct/2057 |
| NORTH DOCK NO.1 LIMITED | GBP 435,000,000 Class A1 Fixed Rate Notes due 2057 - GEM | XS2134386031 | 26/Mar/2020 | Listed | 19/Oct/2057 |
| NORTH DOCK NO.1 LIMITED | GBP 475,000,000 Class C Subordinated Notes due 2057 - GEM | GB00BL6B9T52 | 26/Mar/2020 | Listed | 19/Oct/2057 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (144 A) - GEM | XS2367140634 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2367140550 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €12,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2367141442 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €12,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2367141368 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2367139974 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2367139891 | 06/Aug/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2367141285 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2367141103 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2367140808 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2367140717 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2367140121 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2367140048 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €27,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2367140477 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €27,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2367140394 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144) - GEM | XS2367141012 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2367140980 | 06/Aug/2021 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €40,500,000 Subordinated Notes due 2031 Reg S - GEM | XS1854514533 | 17/Aug/2018 | Listed | 20/Jul/2034 |
| NORTH WESTERLY V LEVERAGED LOAN STRATEGIES CLO DAC | €40,500,000 Subordinated Notes due 2031 Rule 144A - GEM | XS1854514376 | 17/Aug/2018 | Listed | 20/Jul/2034 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2083214804 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2083214713 | 08/Jan/2020 | Listed | 05/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 CM Non-Voting Exchangeable Senior Secured Fixed Rate Notes due 2032 (144A) - GEM | XS2083212931 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 CM Non-Voting Exchangeable Senior Secured Fixed Rate Notes due 2032 (Reg S) - GEM | XS2083212774 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 CM Non-Voting Senior Secured Fixed Rate Notes due 2032 (144A) - GEM | XS2083213319 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 CM Non-Voting Senior Secured Fixed Rate Notes due 2032 (Reg S) - GEM | XS2083212691 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 CM Voting Senior Secured Fixed Rate Notes due 2032 (144A) - GEM | XS2083213079 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 CM Voting Senior Secured Fixed Rate Notes due 2032 (Reg S) - GEM | XS2083212857 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083214556 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083214044 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D CM Non-Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083214630 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D CM Non-Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083214390 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D CM Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083214127 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D CM Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083213749 | 08/Jan/2020 | Listed | 05/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2083214986 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2083214473 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-1 CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083212428 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-1 CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083212188 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-1 CM Non-Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083212345 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-1 CM Non-Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083211966 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-1 CM Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083212261 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-1 CM Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083212006 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083211883 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083211453 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A CM Non-Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083211701 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A CM Non-Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083211537 | 08/Jan/2020 | Listed | 05/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A CM Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083211610 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €250,000,000 Class A CM Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083211370 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083213582 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083213236 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C CM Non-Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083213822 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C CM Non-Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083213665 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C CM Voting Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2083213400 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C CM Voting Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2083213152 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class M-1 Notes due 2032 (Reg S) - GEM | XS2083215280 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class M-1 Notes due 2032 (144A) - GEM | XS2083215017 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class M-2 Notes due 2032 (144A) - GEM | XS2083215520 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class M-2 Notes due 2032 (Reg S) - GEM | XS2083215108 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €38,000,000 Subordinated Notes due 2032 (144A) - GEM | XS2083215447 | 08/Jan/2020 | Listed | 05/Jul/2032 |
| NORTH WESTERLY VI ESG CLO DESIGNATED ACTIVITY COMPANY | €38,000,000 Subordinated Notes due 2032 (Reg S) - GEM | XS2083215363 | 08/Jan/2020 | Listed | 05/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTH WESTERLY VII ESG CLO DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2338111656 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2338110336 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €12,500,000 Class B-2 CM Non-Voting Exchangeable Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2338109080 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €12,500,000 Class B-2 CM Non-Voting Exchangeable Senior Secured Fixed Rate Notes due 2034(Rule 144A) - GEM | XS2338109247 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €12,500,000 Class B-2 CM Non-Voting Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2338108942 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €12,500,000 Class B-2 CM Non-Voting Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2338108785 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €12,500,000 Class B-2 CM Voting Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2338110922 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €12,500,000 Class B-2 CM Voting Senior Secured Fixed Rate Notes due 2034(Rule 144A) - GEM | XS2338110849 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €15,000,000 Class M-1 Notes due 2034(Reg S) - GEM | XS2338110500 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €15,000,000 Class M-1 Notes due 2034(Rule 144A) - GEM | XS2338110252 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2338111573 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2338110096 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €24,000,000 Class D CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2338109916 | 11/Jun/2021 | Listed | 15/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTH WESTERLY VII ESG CLO DAC | €24,000,000 Class D CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2338110179 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €24,000,000 Class D CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2338109833 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €24,000,000 Class D CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2338109676 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €24,000,000 Class D CM Voting Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2338111490 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €24,000,000 Class D CM Voting Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2338111227 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €248,000,000 Class A CM Non- Voting Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2338107548 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €248,000,000 Class A CM Non- Voting Senior Secured Floating Rate Notes due 2034(Rule 144A) - GEM | XS2338107977 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €248,000,000 Class A CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2338107894 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €248,000,000 Class A CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2338108272 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €248,000,000 Class A CM Voting Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2338107621 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €248,000,000 Class A CM Voting Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2338166981 | 11/Jun/2021 | Listed | 15/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTH WESTERLY VII ESG CLO DAC | €27,500,000 Class B-1 CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2338108603 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €27,500,000 Class B-1 CM Non-Voting Exchangeable Senior Secured Floating Rate Notes due 2034(Rule 144A) - GEM | XS2338108868 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €27,500,000 Class B-1 CM Non-Voting Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2338108355 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €27,500,000 Class B-1 CM Non-Voting Senior Secured Floating Rate Notes due 2034(Rule 144A) - GEM | XS2338108512 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €27,500,000 Class B-1 CM Voting Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2338108439 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €27,500,000 Class B-1 CM Voting Senior Secured Floating Rate Notes due 2034(Rule 144A) - GEM | XS2338108199 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €28,000,000 Class C CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2338109593 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €28,000,000 Class C CM Non-Voting Exchangeable Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2338109759 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €28,000,000 Class C CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2338109163 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €28,000,000 Class C CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2338109320 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €28,000,000 Class C CM Voting Senior Secured Deferrable Floating Rate Notes due 2034(Reg S) - GEM | XS2338111144 | 11/Jun/2021 | Listed | 15/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTH WESTERLY VII ESG CLO DAC | €28,000,000 Class C CM Voting Senior Secured Deferrable Floating Rate Notes due 2034(Rule 144A) - GEM | XS2338111060 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €35,000,000 Class M-2 Notes due 2034(Reg S) - GEM | XS2338110419 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €35,000,000 Class M-2 Notes due 2034(Rule 144A) - GEM | XS2338111730 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €36,950,000 Subordinated Notes due 2034(Reg S) - GEM | XS2338166809 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VII ESG CLO DAC | €36,950,000 Subordinated Notes due 2034(Rule 144A) - GEM | XS2338110765 | 11/Jun/2021 | Listed | 15/May/2034 |
| NORTH WESTERLY VIII 2024 ESG CLO DAC | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2812396864 | 08/Jul/2024 | Listed | 15/Jul/2037 |
| NORTH WESTERLY VIII 2024 ESG CLO DAC | €15,000,000 Class M-1 Notes due 2037 - GEM | XS2812397086 | 08/Jul/2024 | Listed | 15/Jul/2037 |
| NORTH WESTERLY VIII 2024 ESG CLO DAC | €156,000,000 Class A Senior Secured Floating Rate Notes due 2037 - GEM | XS2812395627 | 08/Jul/2024 | Listed | 15/Jul/2037 |
| NORTH WESTERLY VIII 2024 ESG CLO DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2812396609 | 08/Jul/2024 | Listed | 15/Jul/2037 |
| NORTH WESTERLY VIII 2024 ESG CLO DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2812396278 | 08/Jul/2024 | Listed | 15/Jul/2037 |
| NORTH WESTERLY VIII 2024 ESG CLO DAC | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2812396435 | 08/Jul/2024 | Listed | 15/Jul/2037 |
| NORTH WESTERLY VIII 2024 ESG CLO DAC | €35,000,000 Class M-2 Notes due 2037 - GEM | XS2812397243 | 08/Jul/2024 | Listed | 15/Jul/2037 |
| NORTH WESTERLY VIII 2024 ESG CLO DAC | €41,930,000 Subordinated Notes due 2037 - GEM | XS2812397599 | 08/Jul/2024 | Listed | 15/Jul/2037 |
| NORTH WESTERLY VIII 2024 ESG CLO DAC | €46,000,000 Class B Senior Secured Floating Rate Notes due 2037 - GEM | XS2812395973 | 08/Jul/2024 | Listed | 15/Jul/2037 |
| NORTHWESTERN MUTUAL GLOBAL FUNDING | Series 2023-1 - €500,000,000 4.109% Fixed Rate Notes due 2030 - GEM | XS2597740476 | 15/Mar/2023 | Listed | 15/Mar/2030 |
| NORTHWESTERN MUTUAL GLOBAL FUNDING | Series 2024-4 - £400,000,000 4.880% Fixed Rate Notes due 2029 - GEM | XS2837824254 | 12/Jun/2024 | Listed | 12/Dec/2029 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2056566180 | 21/Nov/2019 | Listed | 25/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2056567071 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - GEM | XS2056563757 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2056563914 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2056564219 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2056564052 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2056563674 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2056563831 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2056564565 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Exchangeable Notes - GEM | XS2056564300 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes - GEM | XS2056564649 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2056566420 | 21/Nov/2019 | Listed | 25/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Voting Notes - GEM | XS2056564136 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2056564482 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €21,500,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2056566933 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €21,500,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2056565885 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - GEM | XS2056566693 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2056565026 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2056565299 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2056566776 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2056564722 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €24,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2056564995 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - GEM | XS2056563161 | 21/Nov/2019 | Listed | 25/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2056563245 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2056563328 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2056563591 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2056562940 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2056563088 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes - GEM | XS2056566859 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Exchangeable Notes (Rule 144A) - GEM | XS2056565612 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2056565703 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2056565968 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2056565372 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2056565539 | 21/Nov/2019 | Listed | 25/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €32,500,000 Subordinated Notes due 2033 - GEM | XS2056566008 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 19 EURO DESIGNATED ACTIVITY COMPANY | €32,500,000 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2056566263 | 21/Nov/2019 | Listed | 25/Nov/2033 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2345833367 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- (Rule 144A) - GEM | XS2345833441 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €16,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2345835495 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €16,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | XS2345835578 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €21,500,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2345835149 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €21,500,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | XS2345835651 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €222,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | XS2345832393 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €222,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2345832047 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2345834506 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | XS2345834928 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - GEM | XS2348729745 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034- (Rule 144A) - GEM | XS2348731642 | 16/Jun/2021 | Listed | 22/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2345832716 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €31,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034- (Rule 144A) - GEM | XS2345832807 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2345834092 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | XS2345834332 | 16/Jun/2021 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €34,800,000 Subordinated Notes due 2034 - (Rule 144A) - GEM | XS2193849473 | 23/Jul/2020 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 21 EURO DESIGNATED ACTIVITY COMPANY | €34,800,000 Subordinated Notes due 2034 - GEM | XS2193849390 | 23/Jul/2020 | Listed | 22/Jul/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €1,000 Class Z Notes due 2034 - GEM | XS2332101026 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €1,000 Class Z Notes due 2034-(Rule 144a) - GEM | XS2332100135 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2319554619 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034-(Rule 144a) - GEM | XS2319554700 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2319555772 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2034-(Rule 144a) - GEM | XS2319555855 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2319555426 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2034-(Rule 144a) - GEM | XS2319555699 | 07/May/2021 | Listed | 15/Mar/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2319554882 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034-(Rule 144a) - GEM | XS2319554965 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2319555004 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034-(Rule 144a) - GEM | XS2319555186 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2319555269 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034-(Rule 144a) - GEM | XS2319555343 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2034 - GEM | XS2319555939 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2034-(Rule 144a) - GEM | XS2319556150 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | Up to €196,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2319554452 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 23 EURO DESIGNATED ACTIVITY COMPANY | Up to €196,000,000 Class A Senior Secured Floating Rate Notes due 2034 -(Rule 144a) - GEM | XS2319554536 | 07/May/2021 | Listed | 15/Mar/2034 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €1,000 Class Z Notes due 2035 - GEM | XS2403034189 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €1,000 Class Z Notes due 2035 - Rule 144A - GEM | XS2403034775 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2402464650 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402465624 | 22/Dec/2021 | Listed | 15/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2402464734 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402465541 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - GEM | XS2402464577 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Rule 144A - GEM | XS2402465202 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Exchangeable Non-Voting Notes - GEM | XS2402463926 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2402465038 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - GEM | XS2402464064 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - Rule 144A - GEM | XS2402464908 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - GEM | XS2402463843 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - Rule 144A - GEM | XS2402465111 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €25,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2402464148 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €25,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402465467 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2402464494 | 22/Dec/2021 | Listed | 15/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402465897 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2402464221 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402465384 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €32,400,000 Subordinated Notes due 2035 - GEM | XS2402464817 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 24 EURO DESIGNATED ACTIVITY COMPANY | €32,400,000 Subordinated Notes due 2035 - Rule 144A - GEM | XS2402465970 | 22/Dec/2021 | Listed | 15/Oct/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €1,000 Class Z Notes due 2035 - GEM | XS2453946084 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €1,000 Class Z Notes due 2035 - Rule 144A - GEM | XS2453946167 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2437417699 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2437417772 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2437417269 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2437417426 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - GEM | XS2437416618 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €22,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Rule 144A - GEM | XS2437416709 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €267,600,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | XS2437415644 | 23/Jun/2022 | Listed | 15/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €267,600,000 Class A Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2437415727 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €28,900,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2437416881 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €28,900,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2437416964 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2437417004 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2437417186 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2437416535 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €32,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2437416451 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €33,950,000 Subordinated Notes due 2035 - GEM | XS2437417855 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL 26 EURO DESIGNATED ACTIVITY COMPANY | €33,950,000 Subordinated Notes due 2035 - Rule 144A - GEM | XS2437417939 | 23/Jun/2022 | Listed | 15/Jul/2035 |
| NORTHWOODS CAPITAL X, LIMITED | USD 165,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2025 - GEM | USG66753AK32 | 10/May/2017 | Listed | 04/Nov/2025 |
| NORTHWOODS CAPITAL X, LIMITED | USD 19,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2025 - GEM | USG66753AQ02 | 10/May/2017 | Listed | 04/Nov/2025 |
| NORTHWOODS CAPITAL X, LIMITED | USD 20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2025 - GEM | USG66753AN70 | 10/May/2017 | Listed | 04/Nov/2025 |
| NORTHWOODS CAPITAL X, LIMITED | USD 22,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2025 - GEM | USG66753AM97 | 10/May/2017 | Listed | 04/Nov/2025 |
| NORTHWOODS CAPITAL X, LIMITED | USD 31,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2025 - GEM | USG66753AP29 | 10/May/2017 | Listed | 04/Nov/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL X, LIMITED | USD 45,000,000 Class A-2-R Senior Secured Fixed Rate Notes due 2025 - GEM | USG66753AL15 | 10/May/2017 | Listed | 04/Nov/2025 |
| NORTHWOODS CAPITAL X, LIMITED | USD19000000 Class E Junior Secured Deferrable Floating Rate Notes Due 2025 - GEM | USG66754AA33 | 04/Oct/2013 | Listed | 04/Nov/2025 |
| NORTHWOODS CAPITAL X, LIMITED | USD42500000Subordinated Notes Due 2025 - GEM | USG66754AB16 | 04/Oct/2013 | Listed | 04/Nov/2025 |
| NORTHWOODS CAPITAL X, LIMITED | USD875000 Subordinated Fee Notes Due 2025 - GEM | USG66754AC98 | 04/Oct/2013 | Listed | 04/Nov/2025 |
| NORTHWOODS CAPITAL XI-B, LIMITED | U.S.D 27,250,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US66860JAC27 | 08/May/2018 | Listed | 19/Apr/2031 |
| NORTHWOODS CAPITAL XI-B, LIMITED | U.S.D 27,250,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG66842AB44 | 08/May/2018 | Listed | 19/Apr/2031 |
| NORTHWOODS CAPITAL XI-B, LIMITED | U.S.D 352,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US66860JAA60 | 08/May/2018 | Listed | 19/Apr/2031 |
| NORTHWOODS CAPITAL XI-B, LIMITED | U.S.D 352,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG66842AA60 | 08/May/2018 | Listed | 19/Apr/2031 |
| NORTHWOODS CAPITAL XI-B, LIMITED | U.S.D 39,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US66860JAG31 | 08/May/2018 | Listed | 19/Apr/2031 |
| NORTHWOODS CAPITAL XI-B, LIMITED | U.S.D 39,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG66842AD00 | 08/May/2018 | Listed | 19/Apr/2031 |
| NORTHWOODS CAPITAL XI-B, LIMITED | U.S.D 71,500,000 Class B Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US66860JAE82 | 08/May/2018 | Listed | 19/Apr/2031 |
| NORTHWOODS CAPITAL XI-B, LIMITED | U.S.D 71,500,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG66842AC27 | 08/May/2018 | Listed | 19/Apr/2031 |
| NORTHWOODS CAPITAL XII-B, LIMITED | USD 3,500,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG66667AA70 | 18/Jun/2018 | Listed | 15/Jun/2031 |
| NORTHWOODS CAPITAL XII-B, LIMITED | USD 3,500,000 Class X Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US66858CAA53 | 18/Jun/2018 | Listed | 15/Jun/2031 |
| NORTHWOODS CAPITAL XII-B, LIMITED | USD 305,000,000 CLASS A-1 SENIOR SECURED FLOATING RATE NOTES DUE 2031 - GEM | USG66667AB53 | 18/Jun/2018 | Listed | 15/Jun/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL XII-B, LIMITED | USD 305,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US66858CAC10 | 18/Jun/2018 | Listed | 15/Jun/2031 |
| NORTHWOODS CAPITAL XII-B, LIMITED | USD 31,350,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG66667AD10 | 18/Jun/2018 | Listed | 15/Jun/2031 |
| NORTHWOODS CAPITAL XII-B, LIMITED | USD 31,350,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US66858CAG24 | 18/Jun/2018 | Listed | 15/Jun/2031 |
| NORTHWOODS CAPITAL XII-B, LIMITED | USD 71,700,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG66667AC37 | 18/Jun/2018 | Listed | 15/Jun/2031 |
| NORTHWOODS CAPITAL XII-B, LIMITED | USD 71,700,000 Class B Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US66858CAE75 | 18/Jun/2018 | Listed | 15/Jun/2031 |
| NORTHWOODS CAPITAL XII-B, LIMITED | USD 77,400,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG66667AF67 | 18/Jun/2018 | Listed | 15/Jun/2031 |
| NORTHWOODS CAPITAL XII-B, LIMITED | USD 77,400,000 Class A-2 Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US66858CAL19 | 18/Jun/2018 | Listed | 15/Jun/2031 |
| NORTHWOODS CAPITAL XIV-B, LIMITED | U.S.$2,000,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG6679CAA11 | 13/Nov/2018 | Listed | 13/Nov/2031 |
| NORTHWOODS CAPITAL XIV-B, LIMITED | U.S.$2,000,000 Class X Senior Secured Floating Rate Notes due 2031 - Rule 144A - GEM | US66860CAA18 | 13/Nov/2018 | Listed | 13/Nov/2031 |
| NORTHWOODS CAPITAL XVI, LIMITED | USD 30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG66781AC20 | 15/Nov/2017 | Listed | 15/Nov/2030 |
| NORTHWOODS CAPITAL XVI, LIMITED | USD 317,500,000 Class A Senior Secured Floating Rate Notes due 2030 - GEM | USG66781AA63 | 15/Nov/2017 | Listed | 15/Nov/2030 |
| NORTHWOODS CAPITAL XVI, LIMITED | USD 60,000,000 CLASS B SENIOR SECURED FLOATING RATE NOTES DUE 2030 - GEM | USG66781AB47 | 15/Nov/2017 | Listed | 15/Nov/2030 |
| NORTHWOODS CAPITAL XVII | USD 31,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144a - GEM | US66860PAE43 | 22/Mar/2018 | Listed | 22/Apr/2031 |
| NORTHWOODS CAPITAL XVII | USD 31,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6682RAC90 | 22/Mar/2018 | Listed | 22/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| NORTHWOODS CAPITAL XVII | USD 341,250,000 Class A Senior Secured Floating Rate Notes due 2031 - 144a - GEM | US66860PAA21 | 22/Mar/2018 | Listed | 22/Apr/2031 |
| NORTHWOODS CAPITAL XVII | USD 341,250,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG6682RAA35 | 22/Mar/2018 | Listed | 22/Apr/2031 |
| NORTHWOODS CAPITAL XVII | USD 57,750,000 Class B Senior Secured Floating Rate Notes due 2031 - 144a - GEM | US66860PAC86 | 22/Mar/2018 | Listed | 22/Apr/2031 |
| NORTHWOODS CAPITAL XVII | USD 57,750,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG6682RAB18 | 22/Mar/2018 | Listed | 22/Apr/2031 |
| NYKREDIT REALKREDIT A/S | €500,000,000 Perpetual Non-cumulative Resettable Additional Tier 1 Capital Notes - GEM | DK0030352471 | 15/Oct/2020 | Listed | |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 11,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 -CM Non Voting Exchangeable Notes - GEM | XS1736669349 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 11,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 -CM Non Voting Exchangeable Notes (Rule 144A) - GEM | XS1736669778 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 11,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 -CM Non Voting Notes - GEM | XS1736669935 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 11,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 -CM Non Voting Notes (Rule 144A) - GEM | XS1736670354 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 11,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 -CM Voting Notes - GEM | XS1736669851 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 11,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 -CM Voting Notes (Rule 144A) - GEM | XS1736670198 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1736671758 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1736671915 | 22/Jan/2018 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2032 - GEM | XS1736671832 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1736672053 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 -CM Non Voting Exchangeable Notes - GEM | XS1736670941 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 -CM Non Voting Exchangeable Notes (Rule 144A) - GEM | XS1736671246 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 -CM Voting Notes - GEM | XS1736671089 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 -CM Voting Notes (Rule 144A) - GEM | XS1736671329 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032-CM Non Voting Notes - GEM | XS1736672137 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032-CM Non Voting Notes (Rule 144A) - GEM | XS1736671162 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 222,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032-CM Non Voting Exchangeable Notes - GEM | XS1736667483 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 222,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032-CM Non Voting Exchangeable Notes (Rule 144A) - GEM | XS1736667723 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 222,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032-CM Non Voting Notes - GEM | XS1736667566 | 22/Jan/2018 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 222,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032-CM Non Voting Notes (Rule 144A) - GEM | XS1736668374 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 222,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032-CM Voting Notes - GEM | XS1736667301 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 222,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2032-CM Voting Notes (Rule 144A) - GEM | XS1736667640 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 -CM Non Voting Notes - GEM | XS1736670511 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 -CM Non Voting Notes (Rule 144A) - GEM | XS1736670867 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 -CM Voting Notes - GEM | XS1736670438 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 -CM Voting Notes (Rule 144A) - GEM | XS1736670784 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 -CM Non Voting Exchangeable Notes - GEM | XS1736670271 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2032 -CM Non Voting Exchangeable Notes (Rule 144A) - GEM | XS1736670602 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032-CM Non Voting Exchangeable Notes - GEM | XS1736668291 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032-CM Non Voting Exchangeable Notes (Rule 144A) - GEM | XS1736668614 | 22/Jan/2018 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032-CM Non Voting Notes - GEM | XS1736668531 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032-CM Non Voting Notes (Rule 144A) - GEM | XS1736668887 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032-CM Voting Notes - GEM | XS1736667996 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2-R Senior Secured Fixed Rate Notes due 2032-CM Voting Notes (Rule 144A) - GEM | XS1736668457 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 25,800,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1736671675 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 25,800,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1736671592 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 30,550,000 Class B-1-R Senior Secured Floating Rate Notes due 2032-CM Non Voting Exchangeable Notes - GEM | XS1736668705 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 30,550,000 Class B-1-R Senior Secured Floating Rate Notes due 2032-CM Non Voting Exchangeable Notes (Rule 144A) - GEM | XS1736668960 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 30,550,000 Class B-1-R Senior Secured Floating Rate Notes due 2032-CM Non Voting Notes - GEM | XS1736669265 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 30,550,000 Class B-1-R Senior Secured Floating Rate Notes due 2032-CM Non Voting Notes (Rule 144A) - GEM | XS1736669695 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 30,550,000 Class B-1-R Senior Secured Floating Rate Notes due 2032-CM Voting Notes - GEM | XS1736669000 | 22/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 30,550,000 Class B-1-R Senior Secured Floating Rate Notes due 2032-CM Voting Notes (Rule 144A) - GEM | XS1736669422 | 22/Jan/2018 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 47000000 Subordinated Notes 144A - GEM | XS1317419361 | 10/Dec/2015 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS IV DESIGNATED ACTIVITY COMPANY | EUR 47000000 Subordinated Notes Reg S - GEM | XS1317418553 | 10/Dec/2015 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €100,000 Class Z Notes due 2035 - GEM | XS2411165579 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €100,000 Class Z Notes due 2035 - Rule 144A - GEM | XS2411165819 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2411162048 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2411162477 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2411140150 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2411140234 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2411137529 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | XS2411137289 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2411139145 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2411139657 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2411139814 | 10/Dec/2021 | Listed | 21/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2411139905 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2035 - GEM | XS2411137875 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2411138170 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €500,000 Class X Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2411136802 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | €500,000 Class X Senior Secured Floating Rate Notes due 2035 - GEM | XS2411133536 | 10/Dec/2021 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | EUR 55100000 Subordinated Notes - GEM | XS1531387295 | 25/Jan/2017 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS V DESIGNATED ACTIVITY COMPANY | EUR 55100000 Subordinated Notes (144A) - GEM | XS1531386305 | 25/Jan/2017 | Listed | 21/Jan/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VI DAC | EUR 45,200,000 Subordinated Notes - GEM | XS1720169793 | 18/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS VI DAC | EUR 45,200,000 Subordinated Notes (144A) - GEM | XS1720171856 | 18/Jan/2018 | Listed | 20/Jan/2032 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2330055091 | 04/May/2021 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2330054797 | 04/May/2021 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS2330054870 | 04/May/2021 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes -144A - GEM | XS2330055174 | 04/May/2021 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS2330054953 | 04/May/2021 | Listed | 20/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS2330054524 | 04/May/2021 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €43,600,000 Class B Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2331736657 | 04/May/2021 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €43,600,000 Class B Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2331736228 | 04/May/2021 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €43,600,000 Class B Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS2331736731 | 04/May/2021 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €43,600,000 Class B Senior Secured Floating Rate Notes due 2031 - CM Non-Voting Notes - Reg S - GEM | XS2331736491 | 04/May/2021 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €43,600,000 Class B Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS2331736574 | 04/May/2021 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | €43,600,000 Class B Senior Secured Floating Rate Notes due 2031 - CM Voting Notes - Reg S - GEM | XS2331736145 | 04/May/2021 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1843456846 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1843456762 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1843456929 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1843457141 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1843457067 | 07/Dec/2018 | Listed | 20/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1843457224 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1843456176 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS1843456259 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - 144A - GEM | XS1843456333 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Non-Voting Notes - RegS - GEM | XS1843456416 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - 144A - GEM | XS1843456507 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2031 - CM Voting Notes - RegS - GEM | XS1843456689 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1843455954 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | XS1843456093 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | XS1843455798 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | XS1843455871 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class S-1 Subordinated Notes due 2031 - 144A - GEM | XS1843455442 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class S-1 Subordinated Notes due 2031 - RegS - GEM | XS1843455525 | 07/Dec/2018 | Listed | 20/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class S-2 Subordinated Notes due 2031 - 144A - GEM | XS1843455285 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VII DESIGNATED ACTIVITY COMPANY | Class S-2 Subordinated Notes due 2031 - RegS - GEM | XS1843455368 | 07/Dec/2018 | Listed | 20/Oct/2031 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class A Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2296338135 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class A Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2296336436 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class A Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2296338309 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class A Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - RegS - GEM | XS2296336352 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class A Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2296338218 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class A Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - RegS - GEM | XS2296336279 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2296338481 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2296336949 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2296338648 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - RegS - GEM | XS2296336600 | 31/Mar/2021 | Listed | 18/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2296338564 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - RegS - GEM | XS2296336519 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2296338721 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2296337160 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2296339026 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Non-Voting Notes - RegS - GEM | XS2296336865 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2296338994 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Voting Notes - RegS - GEM | XS2296336782 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2296339299 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2296337590 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2296339455 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - RegS - GEM | XS2296337087 | 31/Mar/2021 | Listed | 18/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2296339372 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - RegS - GEM | XS2296337244 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2296339539 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2296337756 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2296339703 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - RegS - GEM | XS2296337327 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2296339612 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - RegS - GEM | XS2296337673 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class E Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2296339968 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class E Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2296338051 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class F Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2296339885 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Class F Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2296337913 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Subordinated Notes due 2035 - 144A - GEM | XS2296340032 | 31/Mar/2021 | Listed | 18/Apr/2035 |
| OAK HILL EUROPEAN CREDIT PARTNERS VIII DAC | Subordinated Notes due 2035 - RegS - GEM | XS2296337830 | 31/Mar/2021 | Listed | 18/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAKTREE CLO 2015-1 LTD | USD 25,000,000 Combination Notes due 2027 - GEM | USG67114AD33 | 04/Sep/2015 | Listed | 20/Oct/2027 |
| OAKTREE CLO 2015-1 LTD | USD 52,250,000 Subordinated Notes due 2027 - GEM | USG67114AB76 | 04/Sep/2015 | Listed | 20/Oct/2027 |
| OAKTREE CLO 2019-1 LTD. | U.S.$37,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US67401XAU54 | 17/Nov/2021 | Listed | 22/Apr/2030 |
| OAKTREE CLO 2019-1 LTD. | U.S.$37,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - Reg S - GEM | USG6715JAK00 | 17/Nov/2021 | Listed | 22/Apr/2030 |
| OAKTREE CLO 2019-1 LTD. | U.S.$436,681,261 Class A-1-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US67401XAS09 | 17/Nov/2021 | Listed | 22/Apr/2030 |
| OAKTREE CLO 2019-1 LTD. | U.S.$436,681,261 Class A-1-R Senior Secured Floating Rate Notes due 2030 - Reg S - GEM | USG6715JAJ37 | 17/Nov/2021 | Listed | 22/Apr/2030 |
| OAKTREE CLO 2019-1 LTD. | U.S.$48,750,000 Class C-R Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US67401XAN12 | 17/Nov/2021 | Listed | 22/Apr/2030 |
| OAKTREE CLO 2019-1 LTD. | U.S.$48,750,000 Class C-R Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | USG6715JAG97 | 17/Nov/2021 | Listed | 22/Apr/2030 |
| OAKTREE CLO 2019-1 LTD. | U.S.$86,250,000 Class B-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US67401XAL55 | 17/Nov/2021 | Listed | 22/Apr/2030 |
| OAKTREE CLO 2019-1 LTD. | U.S.$86,250,000 Class B-R Senior Secured Floating Rate Notes due 2030 - RegS - GEM | USG6715JAF15 | 17/Nov/2021 | Listed | 22/Apr/2030 |
| OAKTREE EIF III SERIES I, LTD. | USD 16,000,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2027 - GEM | USG6712AAD84 | 11/Jan/2017 | Listed | 20/Oct/2027 |
| OAKTREE EIF III SERIES I, LTD. | USD 20,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG6712AAC02 | 11/Jan/2017 | Listed | 20/Oct/2027 |
| OAKTREE EIF III SERIES I, LTD. | USD 372000000 Class A-R Senior Secured Floating Rate Notes due 2027 - 144A - GEM | US67401TAA88 | 12/Feb/2019 | Listed | 20/Oct/2027 |
| OAKTREE EIF III SERIES I, LTD. | USD 372000000 Class A-R Senior Secured Floating Rate Notes due 2027 - RegS - GEM | USG6713XAA30 | 12/Feb/2019 | Listed | 20/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OAKTREE EIF III SERIES I, LTD. | USD 81,000,000 Class B Senior Secured Floating Rate Notes due 2027 - GEM | USG6712AAB29 | 11/Jan/2017 | Listed | 20/Oct/2027 |
| OAT HILL NO. 3 PLC | £12,806,000 Class B Mortgage Backed Floating Rate Notes due May 2046 - GEM | XS2639039192 | 29/Aug/2023 | Listed | 27/May/2046 |
| OAT HILL NO. 3 PLC | £5,122,000 Class E Mortgage Backed Floating Rate Notes due May 2046 - GEM | XS2639065601 | 29/Aug/2023 | Listed | 27/May/2046 |
| OAT HILL NO. 3 PLC | £5,123,000 Class F Mortgage Backed Floating Rate Notes due May 2046 - GEM | XS2639066088 | 29/Aug/2023 | Listed | 27/May/2046 |
| OAT HILL NO. 3 PLC | £6,952,000 Class D Mortgage Backed Floating Rate Notes due May 2046 - GEM | XS2639039606 | 29/Aug/2023 | Listed | 27/May/2046 |
| OAT HILL NO. 3 PLC | £8,233,000 Class C Mortgage Backed Floating Rate Notes due May 2046 - GEM | XS2639039275 | 29/Aug/2023 | Listed | 27/May/2046 |
| OAT HILL NO. 3 PLC | Up to £312,554,300 Class A Mortgage Backed Floating Rate Notes due May 2046 - GEM | XS2639038384 | 29/Aug/2023 | Listed | 27/May/2046 |
| OCADO GROUP PLC | £450,000,000 10.5% Senior Notes due 2029 (144A) - GEM | XS2871478132 | 08/Aug/2024 | Listed | 08/Aug/2029 |
| OCADO GROUP PLC | £450,000,000 10.5% Senior Notes due 2029 (Reg S) - GEM | XS2871478058 | 08/Aug/2024 | Listed | 08/Aug/2029 |
| OCADO GROUP PLC | £500,000,000 3.875% Senior Notes due 2026 (Reg S) - GEM | XS2393761692 | 08/Oct/2021 | Listed | 08/Oct/2026 |
| OCADO GROUP PLC | £500,000,000 3.875% Senior Notes due 2026 (Rule 144A) - GEM | XS2393969170 | 08/Oct/2021 | Listed | 08/Oct/2026 |
| OCEAN TRAILS CLO 8 | U.S.$32,750,000 Subordinated Notes Due 2029 - GEM | USG6S25WAB61 | 16/Jul/2020 | Listed | 15/Jul/2029 |
| OCEAN TRAILS CLO IX | U.S.$17,650,000 Class C-R Deferrable Floating Rate Notes Due October 2034 (Reg S) - GEM | USG6704CAJ11 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| OCEAN TRAILS CLO IX | U.S.$19,500,000 Class E-R Deferrable Floating Rate Notes Due October 2034 (Reg S) - GEM | USG6704DAC41 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| OCEAN TRAILS CLO IX | U.S.$22,900,000 Class D-R Deferrable Floating Rate Notes Due October 2034 (Reg S) - GEM | USG6704CAK83 | 15/Oct/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCEAN TRAILS CLO IX | U.S.$228,750,000 Class A-1-R Floating Rate Notes Due October 2034 (Reg S) - GEM | USG6704CAG71 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| OCEAN TRAILS CLO IX | U.S.$34,1500,000 Subordinated Notes Due 2029 - GEM | USG6704DAB67 | 01/Sep/2020 | Listed | 15/Oct/2034 |
| OCEAN TRAILS CLO IX | U.S.$5,500,000 Class B-2 Fixed Rate Notes Due 2029 - GEM | USG6704CAF98 | 01/Sep/2020 | Listed | 15/Oct/2029 |
| OCEAN TRAILS CLO IX | U.S.$56,250,000 Class B-R Floating Rate Notes Due October 2034 (Reg S) - GEM | USG6704CAH54 | 15/Oct/2021 | Listed | 15/Oct/2034 |
| OCEAN TRAILS CLO V | Subordinated Notes - GEM | USG6704BAB02 | 11/Dec/2014 | Listed | 13/Oct/2026 |
| OCEAN TRAILS CLO V | USD 256,000,000 Class A-RR Floating Rate Notes Due 2031 - GEM | USG6704RAR06 | 01/Nov/2018 | Listed | 13/Oct/2031 |
| OCEAN TRAILS CLO V | USD 256,000,000 Class A-RR Floating Rate Notes Due 2031 (Rule 144A) - GEM | US67515EAR71 | 01/Nov/2018 | Listed | 13/Oct/2031 |
| OCEAN TRAILS CLO VII | U.S.$19,000,000 Class E Deferrable Floating Rate Notes Due 2030 - GEM | USG6704VAA82 | 04/Jun/2019 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$20,000,000 Class D Deferrable Floating Rate Notes Due 2030 - GEM | USG6704WAD05 | 04/Jun/2019 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$24,000,000 Class C-1-R Deferrable Floating Rate Notes Due 2030 - GEM | USG6704WBH00 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$24,000,000 Class C-1X-R Deferrable Floating Rate Notes Due 2030 - GEM | USG6704WBJ65 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$24,000,000 Class C-2-R Deferrable Floating Rate Notes Due 2030 - GEM | USG6704WBK39 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$24,000,000 Class C-2X-R Deferrable Floating Rate Notes Due 2030 - GEM | USG6704WBL12 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$24,000,000 Class C-3-R Deferrable Floating Rate Notes Due 2030 - GEM | USG6704WBM94 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$24,000,000 Class C-3X-R Deferrable Floating Rate Notes Due 2030 - GEM | USG6704WBQ09 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$24,000,000 Class C-4-R Deferrable Floating Rate Notes Due 2030 - GEM | USG6704WBN77 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$24,000,000 Class C-4X-R Deferrable Floating Rate Notes Due 2030 - GEM | USG6704WBP26 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$24,000,000 Class C-R Deferrable Floating Rate Notes Due 2030 - GEM | USG6704WBG27 | 15/Jun/2021 | Listed | 17/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCEAN TRAILS CLO VII | U.S.$256,000,000 Class A-R Floating Rate Notes Due 2030 - GEM | USG6704WBR81 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$38,100,000 Subordinated Notes Due 2030 - GEM | USG6704VAB65 | 04/Jun/2019 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$48,000,000 Class B-1-R Floating Rate Notes Due 2030 - GEM | USG6704WAY42 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$48,000,000 Class B-1X-R Floating Rate Notes Due 2030 - GEM | USG6704WAZ17 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$48,000,000 Class B-2-R Floating Rate Notes Due 2030 - GEM | USG6704WBA56 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$48,000,000 Class B-2X-R Floating Rate Notes Due 2030 - GEM | USG6704WBB30 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$48,000,000 Class B-3-R Floating Rate Notes Due 2030 - GEM | USG6704WBC13 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$48,000,000 Class B-3X-R Floating Rate Notes Due 2030 - GEM | USG6704WBD95 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$48,000,000 Class B-4-R Floating Rate Notes Due 2030 - GEM | USG6704WBE78 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$48,000,000 Class B-4X-R Floating Rate Notes Due 2030 - GEM | USG6704WBF44 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO VII | U.S.$48,000,000 Class B-R Floating Rate Notes Due 2030 - GEM | USG6704WAX68 | 15/Jun/2021 | Listed | 17/Apr/2030 |
| OCEAN TRAILS CLO X | U.S.$18,000,000 Class E-R Deferrable Floating Rate Notes Due 2034 - GEM | USG6705BAC75 | 03/Nov/2021 | Listed | 15/Oct/2034 |
| OCEAN TRAILS CLO X | U.S.$32,200,000 Subordinated Notes Due 2031 - GEM | USG6705BAB92 | 30/Oct/2020 | Listed | 15/Oct/2034 |
| OCEAN TRAILS CLO XII LTD | U.S.$25,100,000 Class B-2 Fixed Rate Notes Due 2035 - GEM | USG6705YAG82 | 23/Jun/2022 | Listed | 20/Jul/2035 |
| OCEAN TRAILS CLO XII LTD | U.S.$25,100,000 Class B-2 Fixed Rate Notes Due 2035 - Rule 144A - GEM | US67515DAN84 | 23/Jun/2022 | Listed | 20/Jul/2035 |
| OCEAN TRAILS CLO XII LTD | U.S.$36,620,000 Subordinated Notes Due 2035 - GEM | USG6706CAB66 | 23/Jun/2022 | Listed | 20/Jul/2035 |
| OCEAN TRAILS CLO XII LTD | U.S.$36,620,000 Subordinated Notes Due 2035 - Rule 144A - GEM | US67515FAC77 | 23/Jun/2022 | Listed | 20/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCEAN TRAILS CLO XIV LTD | U.S.$1,000,000 Class F Deferrable Floating Rate Notes Due 2035 - 144A - GEM | US67515MAC29 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$1,000,000 Class F Deferrable Floating Rate Notes Due 2035 - Reg S - GEM | USG6706MAB49 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$10,000,000 Class B-2 Fixed Rate Notes Due 2035 - 144A - GEM | US67515JAJ43 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$10,000,000 Class B-2 Fixed Rate Notes Due 2035 - Reg S - GEM | USG6706JAE58 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$10,000,000 Class E Deferrable Floating Rate Notes Due 2035 - 144A - GEM | US67515MAA62 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$10,000,000 Class E Deferrable Floating Rate Notes Due 2035 - Reg S - GEM | USG6706MAA65 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$22,000,000 Class C Deferrable Floating Rate Notes Due 2035 - 144A - GEM | US67515JAG04 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$22,000,000 Class C Deferrable Floating Rate Notes Due 2035 - Reg S - GEM | USG6706JAD75 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$235,000,000 Class A-1 Floating Rate Notes Due 2035 - 144A - GEM | US67515JAA34 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$235,000,000 Class A-1 Floating Rate Notes Due 2035 - Reg S - GEM | USG6706JAA37 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$25,000,000 Class A-2 Floating Rate Notes Due 2035 - 144A - GEM | US67515JAC99 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$25,000,000 Class A-2 Floating Rate Notes Due 2035 - Reg S - GEM | USG6706JAB10 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$26,000,000 Class D Deferrable Floating Rate Notes Due 2035 - 144A - GEM | US67515JAL98 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$26,000,000 Class D Deferrable Floating Rate Notes Due 2035 - Reg S - GEM | USG6706JAF24 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$30,000,000 Class B-1 Floating Rate Notes Due 2035 - 144A - GEM | US67515JAE55 | 27/Mar/2023 | Listed | 20/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCEAN TRAILS CLO XIV LTD | U.S.$30,000,000 Class B-1 Floating Rate Notes Due 2035 - Reg S - GEM | USG6706JAC92 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$38,600,000 Subordinated Notes Due 2035 - 144A - GEM | US67515MAE84 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCEAN TRAILS CLO XIV LTD | U.S.$38,600,000 Subordinated Notes Due 2035 - Reg S - GEM | USG6706MAC22 | 27/Mar/2023 | Listed | 20/Jan/2035 |
| OCI N.V. | Series 1 - U.S.$ 600,000,000 6.700 per cent. Notes due 16 March 2033 - 144A - GEM | US67116NAA72 | 16/Mar/2023 | Listed | 16/Mar/2033 |
| OCI N.V. | Series 1 - U.S.$ 600,000,000 6.700 per cent. Notes due 16 March 2033 - RegS - GEM | XS2598740335 | 16/Mar/2023 | Listed | 16/Mar/2033 |
| OCP CLO 2014-6, LTD. | USD 124,800,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - GEM | USG67423AL05 | 24/Oct/2017 | Listed | 17/Oct/2030 |
| OCP CLO 2014-6, LTD. | USD 16,800,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG67422AE88 | 24/Oct/2017 | Listed | 17/Oct/2030 |
| OCP CLO 2014-6, LTD. | USD 40,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG67422AD06 | 24/Oct/2017 | Listed | 17/Oct/2030 |
| OCP CLO 2014-6, LTD. | USD 55,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG67423AN60 | 24/Oct/2017 | Listed | 17/Oct/2030 |
| OCP CLO 2014-6, LTD. | USD 595,200,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - GEM | USG67423AK22 | 24/Oct/2017 | Listed | 17/Oct/2030 |
| OCP CLO 2014-6, LTD. | USD 67,200,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG67423AM87 | 24/Oct/2017 | Listed | 17/Oct/2030 |
| OCP CLO 2014-6, LTD. | USD 7000000 Subordinated Notes due 2026 - GEM | USG67422AC23 | 02/Jul/2014 | Listed | 17/Jul/2026 |
| OCP CLO 2014-7, LTD. | Subordinated Notes due 2026 - GEM | USG6742WAC67 | 08/Dec/2014 | Listed | 20/Oct/2026 |
| OCP CLO 2015-10, LTD. | USD 0 Subordinated Notes due 2027 - GEM | USG6742YAC24 | 11/Nov/2015 | Listed | 26/Oct/2027 |
| OCP CLO 2015-9, LTD. | USD 15,125,000 Subordinated Notes due 2027 - GEM | USG67437AC00 | 09/Jul/2015 | Listed | 15/Jul/2027 |
| OCP CLO 2015-9, LTD. | USD 248,000,000 Class A-1-R2 Senior Secured Floating Rate Notes due 2033 (144A) - GEM | US67091YAU82 | 31/Mar/2022 | Listed | 15/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP CLO 2015-9, LTD. | USD 248,000,000 Class A-1-R2 Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | USG6743MAK92 | 31/Mar/2022 | Listed | 15/Jan/2033 |
| OCP CLO 2016-11, LTD | USD 0 Class A-1b-R Senior Secured Floating Rate Notes due 2030 - GEM | USG6744BAH99 | 29/Aug/2017 | Listed | 26/Oct/2030 |
| OCP CLO 2016-11, LTD | USD 17,300,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG67445AD17 | 29/Aug/2017 | Listed | 26/Oct/2030 |
| OCP CLO 2016-11, LTD | USD 30,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG6744BAL02 | 29/Aug/2017 | Listed | 26/Oct/2030 |
| OCP CLO 2016-11, LTD | USD 32,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG6744BAK29 | 29/Aug/2017 | Listed | 26/Oct/2030 |
| OCP CLO 2016-11, LTD | USD 75,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - GEM | USG6744BAJ55 | 29/Aug/2017 | Listed | 26/Oct/2030 |
| OCP CLO 2016-11, LTD | USD 95,500,000 Class A-1a-R Senior Secured Floating Rate Notes due 2030 - GEM | USG6744BAG17 | 29/Aug/2017 | Listed | 26/Oct/2030 |
| OCP CLO 2016-11, LTD | USD Subordinated Notes due 2028 - GEM | USG67445AC34 | 09/Jun/2016 | Listed | 26/Apr/2028 |
| OCP CLO 2016-12,LTD. | USD 0 Subordinated Notes due 2028 - GEM | USG6744EAB68 | 26/Oct/2016 | Listed | 18/Oct/2028 |
| OCP CLO 2017-13, LTD. | USD 18,000,000 Subordinated Notes due 2030 - GEM | USG6742VAB02 | 16/Aug/2017 | Listed | 15/Jul/2030 |
| OCP CLO 2020-18, LTD. | U.S.$240,000,000 Class A Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US671078AA11 | 05/Jun/2020 | Listed | 20/Apr/2030 |
| OCP CLO 2020-18, LTD. | U.S.$240,000,000 Class A Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG6756FAA06 | 05/Jun/2020 | Listed | 20/Apr/2030 |
| OCP CLO 2020-19, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US670881AA93 | 06/Jul/2020 | Listed | 20/Jul/2031 |
| OCP CLO 2020-19, LTD. | Class A-1 Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG6757FAA96 | 06/Jul/2020 | Listed | 20/Jul/2031 |
| OCP CLO 2020-19, LTD. | Class A-2 Senior Secured Fixed Rate Notes due 2031 (144A) - GEM | US670881AJ03 | 06/Jul/2020 | Listed | 20/Jul/2031 |
| OCP CLO 2020-19, LTD. | Class A-2 Senior Secured Fixed Rate Notes due 2031 (Reg S) - GEM | USG6757FAE19 | 06/Jul/2020 | Listed | 20/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2017-1 DAC | Class A Senior Secured Floating Rate Notes due 2032 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2010036288 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class A Senior Secured Floating Rate Notes due 2032 - PM Non-Voting Exchangeable Notes - RegS - GEM | XS2010036957 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class A Senior Secured Floating Rate Notes due 2032 - PM Non-Voting Notes - 144A - GEM | XS2010036528 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class A Senior Secured Floating Rate Notes due 2032 - PM Non-Voting Notes - RegS - GEM | XS2010036791 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class A Senior Secured Floating Rate Notes due 2032 - PM Voting Notes - 144A - GEM | XS2010037096 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class A Senior Secured Floating Rate Notes due 2032 - PM Voting Notes - RegS - GEM | XS2010036445 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class B Senior Secured Floating Rate Notes due 2032 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2010035637 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class B Senior Secured Floating Rate Notes due 2032 - PM Non-Voting Exchangeable Notes - RegS - GEM | XS2010036106 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class B Senior Secured Floating Rate Notes due 2032 - PM Non-Voting Notes - 144A - GEM | XS2010035801 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class B Senior Secured Floating Rate Notes due 2032 - PM Non-Voting Notes - RegS - GEM | XS2010036015 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class B Senior Secured Floating Rate Notes due 2032 - PM Voting Notes - 144A - GEM | XS2010036361 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class B Senior Secured Floating Rate Notes due 2032 - PM Voting Notes - RegS - GEM | XS2010035983 | 18/Dec/2019 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2017-1 DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2010034820 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - PM Non-Voting Exchangeable Notes - RegS - GEM | XS2010035553 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - PM Non-Voting Notes - 144A - GEM | XS2010035124 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - PM Non-Voting Notes - RegS - GEM | XS2010035470 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - PM Voting Notes - 144A - GEM | XS2010035710 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2032 - PM Voting Notes - RegS - GEM | XS2010035397 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2010034234 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - PM Non-Voting Exchangeable Notes - RegS - GEM | XS2010034747 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - PM Non-Voting Notes - 144A - GEM | XS2010034408 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - PM Non-Voting Notes - RegS - GEM | XS2010034663 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - PM Voting Notes - 144A - GEM | XS2010035041 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2032 - PM Voting Notes - RegS - GEM | XS2010034580 | 18/Dec/2019 | Listed | 15/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2017-1 DAC | Class E Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2010034317 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class E Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS2010033939 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class F Senior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | XS2010033699 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class F Senior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | XS2010034150 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class X Senior Secured Floating Rate Notes due 2032 - 144A - GEM | XS2010037252 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | Class X Senior Secured Floating Rate Notes due 2032 - RegS - GEM | XS2010037336 | 18/Dec/2019 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | EUR 38250000 Subordinated Notes due 2032 (144A) - GEM | XS1590515018 | 11/May/2017 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-1 DAC | EUR 38250000 Subordinated Notes due 2032 (Reg S) - GEM | XS1590514714 | 11/May/2017 | Listed | 15/Jul/2032 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2883295086 | 12/Sep/2024 | Listed | 15/Apr/2037 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2883295169 | 12/Sep/2024 | Listed | 15/Apr/2037 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2883294865 | 12/Sep/2024 | Listed | 15/Apr/2037 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2883294949 | 12/Sep/2024 | Listed | 15/Apr/2037 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2883294436 | 12/Sep/2024 | Listed | 15/Apr/2037 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2883294519 | 12/Sep/2024 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2883294600 | 12/Sep/2024 | Listed | 15/Apr/2037 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2883294782 | 12/Sep/2024 | Listed | 15/Apr/2037 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B-R Senior Secured Floating Rate Notes due 2037- Reg S - GEM | XS2883294279 | 12/Sep/2024 | Listed | 15/Apr/2037 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B-R Senior Secured Floating Rate Notes due 2037- 144A - GEM | XS2883294352 | 12/Sep/2024 | Listed | 15/Apr/2037 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 46,800,000 Subordinated Notes due 2032 - 144A - GEM | XS1577946392 | 03/Oct/2023 | Listed | 15/Jan/2032 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | EUR 46,800,000 Subordinated Notes due 2032 - RegS - GEM | XS1577946046 | 03/Oct/2023 | Listed | 15/Jan/2032 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2037- Reg S - GEM | XS2883293974 | 12/Sep/2024 | Listed | 15/Apr/2037 |
| OCP EURO CLO 2017-2 DESIGNATED ACTIVITY COMPANY | Up tp €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2037- 144A - GEM | XS2883294196 | 12/Sep/2024 | Listed | 15/Apr/2037 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2331769070 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS2331767025 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - PM Non-Voting Notes - 144A - GEM | XS2331769237 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - PM Non-Voting Notes - Reg S - GEM | XS2331767371 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - PM Voting Notes - 144A - GEM | XS2331768858 | 20/Apr/2021 | Listed | 20/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - PM Voting Notes - Reg S - GEM | XS2331766993 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €11,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2331770086 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €11,250,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - Reg S - GEM | XS2331768007 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €2,400,000 Class X Senior Secured Floating Rate Notes due 2033 - 144A - GEM | XS2331768262 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €2,400,000 Class X Senior Secured Floating Rate Notes due 2033 - Reg S - GEM | XS2331766134 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €24,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2331769740 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €24,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - Reg S - GEM | XS2331767884 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2331769310 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS2331767454 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - PM Non-Voting Notes - 144A - GEM | XS2331769583 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - PM Non-Voting Notes - Reg S - GEM | XS2331767611 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - PM Voting Notes - 144A - GEM | XS2331769153 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - PM Voting Notes - Reg S - GEM | XS2331767298 | 20/Apr/2021 | Listed | 20/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €26,400,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2331768775 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €26,400,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS2331766647 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €26,400,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - PM Non-Voting Notes - 144A - GEM | XS2331768932 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €26,400,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - PM Non-Voting Notes - Reg S - GEM | XS2331766720 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €26,400,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - PM Voting Notes - 144A - GEM | XS2331768429 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €26,400,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - PM Voting Notes - Reg S - GEM | XS2331766563 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €266,000,000 Class A Senior Secured Floating Rate Notes due 2033 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2331768346 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €266,000,000 Class A Senior Secured Floating Rate Notes due 2033 - PM Non-Voting Exchangeable Notes- Reg S - GEM | XS2331766308 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €266,000,000 Class A Senior Secured Floating Rate Notes due 2033 - PM Non-Voting Notes - Reg S - GEM | XS2331766480 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €266,000,000 Class A Senior Secured Floating Rate Notes due 2033 - PM Non-Voting Notes -144A - GEM | XS2331768692 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €266,000,000 Class A Senior Secured Floating Rate Notes due 2033 - PM Voting Notes - 144A - GEM | XS2331768189 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €266,000,000 Class A Senior Secured Floating Rate Notes due 2033 - PM Voting Notes - Reg S - GEM | XS2331766217 | 20/Apr/2021 | Listed | 20/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2331769666 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS2331767702 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - PM Non-Voting Notes - 144A - GEM | XS2331769823 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - PM Non-Voting Notes - Reg S - GEM | XS2331767967 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - PM Voting Notes - 144A - GEM | XS2331769401 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €32,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - PM Voting Notes - Reg S - GEM | XS2331767538 | 20/Apr/2021 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €41,292,000 Subordinated Notes due 2033 - 144A - GEM | XS1843437895 | 17/May/2019 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2019-3 DESIGNATED ACTIVITY COMPANY | €41,292,000 Subordinated Notes due 2033 - Reg S - GEM | XS1843437622 | 17/May/2019 | Listed | 20/Apr/2033 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2376691775 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2376691692 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2376691429 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2376691346 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2376689100 | 22/Sep/2021 | Listed | 22/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS2376688805 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - PM Non-Voting Notes - 144A - GEM | XS2376689282 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - PM Non-Voting Notes - Reg S - GEM | XS2376688987 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - PM Voting Notes - 144A - GEM | XS2376689019 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - PM Voting Notes - Reg S - GEM | XS2376688714 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2376689878 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS2376689449 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - PM Non-Voting Notes - 144A - GEM | XS2376689951 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - PM Non-Voting Notes - Reg S - GEM | XS2376689522 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - PM Voting Notes - 144A - GEM | XS2376689795 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - PM Voting Notes - Reg S - GEM | XS2376689365 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2034 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2376688557 | 22/Sep/2021 | Listed | 22/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2034 - PM Non-Voting Exchangeable Notes- Reg S - GEM | XS2376688128 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2034 - PM Non-Voting Notes - Reg S - GEM | XS2376688391 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2034 - PM Non-Voting Notes -144A - GEM | XS2376688631 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2034 - PM Voting Notes - 144A - GEM | XS2376688474 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2034 - PM Voting Notes - Reg S - GEM | XS2376688045 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2376691189 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS2376690884 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - PM Non-Voting Notes - 144A - GEM | XS2376691262 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - PM Non-Voting Notes - Reg S - GEM | XS2376690967 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - PM Voting Notes - 144A - GEM | XS2376691007 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - PM Voting Notes - Reg S - GEM | XS2376690702 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - PM Non-Voting Exchangeable Notes - 144A - GEM | XS2376690538 | 22/Sep/2021 | Listed | 22/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - PM Non-Voting Exchangeable Notes - Reg S - GEM | XS2376690298 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - PM Non-Voting Notes - 144A - GEM | XS2376690611 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - PM Non-Voting Notes - Reg S - GEM | XS2376690371 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - PM Voting Notes - 144A - GEM | XS2376690454 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2020-4 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - PM Voting Notes - Reg S - GEM | XS2376690025 | 22/Sep/2021 | Listed | 22/Sep/2034 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €11,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2423748354 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €11,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2423748198 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €19,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2423747976 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €19,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2423747893 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2423744791 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2423744528 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2423747208 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2423747117 | 09/Mar/2022 | Listed | 20/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2423746655 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2423746572 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €32,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2423745335 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €32,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2423745251 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €32,500,000 Subordinated Notes due 2035 - 144A - GEM | XS2423748784 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €32,500,000 Subordinated Notes due 2035 - Reg S - GEM | XS2423748511 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Reg S - GEM | XS2423745848 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-5 DESIGNATED ACTIVITY COMPANY | €7,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 -144A - GEM | XS2423745921 | 09/Mar/2022 | Listed | 20/Apr/2035 |
| OCP EURO CLO 2022-6 DAC | €1,000,000 Class Z Notes due 2036 - 144A - GEM | XS2733459494 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €1,000,000 Class Z Notes due 2036 - Reg S - GEM | XS2733459221 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2733459148 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €13,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2733459064 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €16,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2733458926 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €16,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2733458843 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €23,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2733458504 | 10/Jan/2024 | Listed | 20/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2022-6 DAC | €23,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2733458413 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €24,000,000 Subordinated Notes due 2036 - 144A - GEM | XS2559001610 | 10/Jan/2023 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €24,000,000 Subordinated Notes due 2036 - Reg S - GEM | XS2559001024 | 10/Jan/2023 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €26,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2733458769 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €26,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2733458686 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €39,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2733458173 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €39,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2733458090 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2733458330 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2733458256 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | Up to €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2733457951 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2022-6 DAC | Up to €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2733457878 | 10/Jan/2024 | Listed | 20/Jul/2036 |
| OCP EURO CLO 2023-8 DAC | €1,000,000 Class Z Notes due 2037- 144A - GEM | XS2711338637 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €1,000,000 Class Z Notes due 2037- Reg S - GEM | XS2711338553 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €16,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2711337829 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €16,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2711337746 | 14/Dec/2023 | Listed | 20/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2023-8 DAC | €20,125,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2711337407 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €20,125,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2711337316 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €22,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2711337662 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €22,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2711337589 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €28,450,000 Subordinated Notes due 2037- 144A - GEM | XS2711338801 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €28,450,000 Subordinated Notes due 2037- Reg S - GEM | XS2711338710 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €39,375,000 Class B Senior Secured Floating Rate Notes due 2037- 144A - GEM | XS2711337233 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €39,375,000 Class B Senior Secured Floating Rate Notes due 2037- Reg S - GEM | XS2711337159 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €8,750,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2711338470 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | €8,750,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2711338397 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | Up to €217,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2711337076 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2023-8 DAC | Up to €217,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2711336938 | 14/Dec/2023 | Listed | 20/Jan/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2854411027 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2854410995 | 16/Aug/2024 | Listed | 20/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2854410722 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2854410649 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €28,750,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2854410300 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €28,750,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2854410219 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2854409989 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €310,000,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2854409807 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2854410565 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2854410482 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €39,950,000 Subordinated Notes due 2037 - 144A - GEM | XS2854411704 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €39,950,000 Subordinated Notes due 2037 - RegS - GEM | XS2854411613 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €56,250,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2854410136 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-10 DESIGNATED ACTIVITY COMPANY | €56,250,000 Class B Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2854410052 | 16/Aug/2024 | Listed | 20/Oct/2037 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2038- 144A - GEM | XS2795694749 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2038- Reg S - GEM | XS2795694400 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038- 144A - GEM | XS2793125894 | 17/May/2024 | Listed | 20/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2793124657 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2795694319 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2038- 144A - GEM | XS2795694582 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038- 144A - GEM | XS2793125548 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2793124574 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038- 144A - GEM | XS2793125464 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2793124228 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038- 144A - GEM | XS2793125381 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2793124491 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €42,500,000 Class B-1 Senior Secured Floating Rate Notes due 2038- 144A - GEM | XS2793125209 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €42,500,000 Class B-1 Senior Secured Floating Rate Notes due 2038- Reg S - GEM | XS2793124145 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €45,400,000 Subordinated Notes due 2038- 144A - GEM | XS2793126199 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | €45,400,000 Subordinated Notes due 2038- Reg S - GEM | XS2793125118 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | Up to €310,000,000 Class A Senior Secured Floating Rate Notes due 2038- 144A - GEM | XS2793125035 | 17/May/2024 | Listed | 20/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCP EURO CLO 2024-9 DESIGNATED ACTIVITY COMPANY | Up to €310,000,000 Class A Senior Secured Floating Rate Notes due 2038- Reg S - GEM | XS2793123923 | 17/May/2024 | Listed | 20/Apr/2038 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €1,000,000 Class Z Notes due 2036 - 144A - GEM | XS2665583766 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €1,000,000 Class Z Notes due 2036 - Reg S - GEM | XS2665583501 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €16,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2665464165 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €16,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2665463944 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €19,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2665463605 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €19,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2665463787 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2665463357 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2665463274 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2665464082 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2665463860 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €28,600,000 Subordinated Notes due 2036 - 144A - GEM | XS2665464678 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €28,600,000 Subordinated Notes due 2036 - Reg S - GEM | XS2665464595 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2665463514 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2665463431 | 28/Sep/2023 | Listed | 25/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €5,200,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2665464249 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €5,200,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2665464322 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €5,300,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2665472937 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCPE CLO 2023-7 DESIGNATED ACTIVITY COMPANY | €5,300,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2665470212 | 28/Sep/2023 | Listed | 25/Apr/2036 |
| OCTAGON INCOME NOTE 26, LTD | Up to USD 49,100,000 Income Notes due 2027 - GEM | USG6708EAA22 | 25/Apr/2016 | Listed | 15/Apr/2027 |
| OCTAGON INCOME NOTE 27, LTD. | USD 1000000 Income Notes due 2027 - GEM | USG6711XAA57 | 06/Jul/2016 | Listed | 15/Jul/2027 |
| OCTAGON INVESTMENT PARTNERS 26, LTD. | U.S.$25,000,000 Class A-2-R Senior Secured Floating Rate Notes Due 2030 - GEM | USG67128AG67 | 20/Jun/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 26, LTD. | U.S.$25,000,000 Class A-2-R Senior Secured Floating Rate Notes Due 2030 (Rule 144A) - GEM | US67590YAN04 | 20/Jun/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 26, LTD. | U.S.$26,250,000 Class D-R Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG67128AK79 | 20/Jun/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 26, LTD. | U.S.$26,250,000 Class D-R Secured Deferrable Floating Rate Notes Due 2030 (Rule 144A) - GEM | US67590YAU47 | 20/Jun/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 26, LTD. | U.S.$302,500,000 Class A-1-R Senior Secured Floating Rate Notes Due 2030 - GEM | USG67128AF84 | 20/Jun/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 26, LTD. | U.S.$302,500,000 Class A-1-R Senior Secured Floating Rate Notes Due 2030 (Rule 144A) - GEM | US67590YAL48 | 20/Jun/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 26, LTD. | U.S.$33,750,000 Class C-R Secured Deferrable Floating Rate Notes Due 2030 - GEM | USG67128AJ07 | 20/Jun/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 26, LTD. | U.S.$33,750,000 Class C-R Secured Deferrable Floating Rate Notes Due 2030 (Rule 144A) - GEM | US67590YAS90 | 20/Jun/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 26, LTD. | U.S.$52,500,000 Class B-R Senior Secured Floating Rate Notes Due 2030 - GEM | USG67128AH41 | 20/Jun/2018 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCTAGON INVESTMENT PARTNERS 26, LTD. | U.S.$52,500,000 Class B-R Senior Secured Floating Rate Notes Due 2030 (Rule 144A) - GEM | US67590YAQ35 | 20/Jun/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 20,000,000 Class A-2-R Senior Secured Floating Rate Notes Due 2030 (144A) - GEM | US67590XAL64 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 20,000,000 Class A-2-R Senior Secured Floating Rate Notes Due 2030 (Reg S) - GEM | USG6713BAF07 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 22,500,000 Class B-2-R Senior Secured Fixed Rate Notes Due 2030 (144A) - GEM | US67590XAU63 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 22,500,000 Class B-2-R Senior Secured Fixed Rate Notes Due 2030 (Reg S) - GEM | USG6713BAK91 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 25,000,000 Class D-R Secured Deferrable Floating Rate Notes Due 2030 (144A) - GEM | US67590XAS18 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 25,000,000 Class D-R Secured Deferrable Floating Rate Notes Due 2030 (Reg S) - GEM | USG6713BAJ29 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 27,500,000 Class B-1-R Senior Secured Floating Rate Notes Due 2030 (144A) - GEM | US67590XAN21 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 27,500,000 Class B-1-R Senior Secured Floating Rate Notes Due 2030 (Reg S) - GEM | USG6713BAG89 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 310,000,000 Class A-1-R Senior Secured Floating Rate Notes Due 2030 (144A) - GEM | US67590XAJ19 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 310,000,000 Class A-1-R Senior Secured Floating Rate Notes Due 2030 (Reg S) - GEM | USG6713BAE32 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 35,000,000 Class C-R Secured Deferrable Floating Rate Notes Due 2030 (144A) - GEM | US67590XAQ51 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 27, LTD | USD 35,000,000 Class C-R Secured Deferrable Floating Rate Notes Due 2030 (Reg S) - GEM | USG6713BAH62 | 03/Aug/2018 | Listed | 15/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 30, LTD. | U.S.D 25,800,000 Class D Secured Deferrable Floating Rate Notes due 2030 - GEM | USG6712HAA98 | 23/Mar/2017 | Listed | 17/Mar/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCTAGON INVESTMENT PARTNERS 30, LTD. | U.S.D 59,500,000 Subordinated Notes due 2030 - GEM | USG6712HAB71 | 23/Mar/2017 | Listed | 17/Mar/2030 |
| OCTAGON INVESTMENT PARTNERS 31, LTD | USD 11,000,000 Class F Secured Deferrable Floating Rate Notes due 2030 - GEM | USG6713DAB58 | 25/Jul/2017 | Listed | 20/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 31, LTD | USD 22,000,000 Class E Secured Deferrable Floating Rate Notes due 2030 - GEM | USG6713DAA75 | 25/Jul/2017 | Listed | 20/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 31, LTD | USD 43,960,000 Subordinated Notes due 2030 - GEM | USG6713DAC32 | 25/Jul/2017 | Listed | 20/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS 33, LTD | USD 50,950,000 Subordinated Notes due 2031 - 144A - GEM | US67579NAC39 | 13/Mar/2018 | Listed | 20/Mar/2031 |
| OCTAGON INVESTMENT PARTNERS 33, LTD | USD 50,950,000 Subordinated Notes due 2031 - GEM | USG6718FAB51 | 13/Mar/2018 | Listed | 20/Mar/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 19,000,000 Class D Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US67591RAA23 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 19,000,000 Class D Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6712VAA82 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 27,500,000 Class A-1b Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US67591TAC45 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 27,500,000 Class A-1b Senior Secured Floating Rate Notes due 2031 - GEM | USG6714FAB97 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 290,000,000 Class A-1a Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US67591TAA88 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 290,000,000 Class A-1a Senior Secured Floating Rate Notes due 2031 - GEM | USG6714FAA15 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 32,000,000 Class C Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US67591TAJ97 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 32,000,000 Class C Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6714FAE37 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 35,500,000 Class B Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US67591TAG58 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 35,500,000 Class B Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6714FAD53 | 22/Mar/2018 | Listed | 20/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 55,000,000 Class A-2 Senior Secured Floating Rate Notes Due 2031 - 144A - GEM | US67591TAE01 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 55,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG6714FAC70 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 58,875,000 Class R Combination Notes due 2031 - 144A - GEM | US67591RAE45 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS 35, LTD. | USD 58,875,000 Class R Combination Notes due 2031 - GEM | USG6712VAC49 | 22/Mar/2018 | Listed | 20/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XV, LTD | USD 16,800,000 Class E-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG6711GAN46 | 26/Jul/2017 | Listed | 19/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS XV, LTD | USD 35,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - GEM | USG6711GAJ34 | 26/Jul/2017 | Listed | 19/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS XV, LTD | USD 5,000,000 Class X-R Senior Secured Floating Rate Notes due 2030 - GEM | USG6711GAG94 | 26/Jul/2017 | Listed | 19/Jul/2030 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 10,500,000 Class A-2-R2 Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US67590GBJ76 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 10,500,000 Class A-2-R2 Senior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG67105AS86 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 16,000,000 Class E-R2 Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US67590HAG20 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 16,000,000 Class E-R2 Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG6711VAD31 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 21,750,000 Class D-R2 Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US67590GBQ10 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 21,750,000 Class D-R2 Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG67105AV16 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 241,000,000 Class A-1-R2 Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US67590GBG38 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 241,000,000 Class A-1-R2 Senior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG67105AR04 | 15/Mar/2018 | Listed | 25/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 26,000,000 Class C-R2 Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US67590GBN88 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 26,000,000 Class C-R2 Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG67105AU33 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 5,500,000 Class X Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US67590GBE89 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 5,500,000 Class X Senior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG67105AQ21 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 51,250,000 Class B-R2 Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US67590GBL23 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 51,250,000 Class B-R2 Senior Secured Floating Rate Notes Due 2031 (Reg S) - GEM | USG67105AT69 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 51,402,000 Subordinated Notes due 2025 - GEM | USG6711VAC57 | 10/Sep/2013 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 51,402,000 Subordinated Notes due 2025 144A - GEM | US67590HAE71 | 10/Sep/2013 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 7,750,000 Class F-R2 Secured Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US67590HAJ68 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XVII, LTD. | USD 7,750,000 Class F-R2 Secured Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG6711VAE14 | 15/Mar/2018 | Listed | 25/Jan/2031 |
| OCTAGON INVESTMENT PARTNERS XXI LTD | Subordinated Notes due 2031 - GEM | USG6712MAC40 | 13/Apr/2015 | Listed | 14/Nov/2026 |
| OCTAGON INVESTMENT PARTNERS XXI LTD | USD 0 Class A-1BR Senior Secured Floating Rate Notes Due 2026 - GEM | USG6711RAG59 | 06/Jan/2017 | Listed | 14/Nov/2026 |
| OCTAGON INVESTMENT PARTNERS XXI LTD | USD 12,000,000 Class E-RR Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6712MAJ92 | 14/Feb/2019 | Listed | 14/Feb/2031 |
| OCTAGON INVESTMENT PARTNERS XXI LTD | USD 12,000,000 Class E-RR Secured Deferrable Floating Rate Notes Due 2031-(Rule 144A) - GEM | US67590UAS78 | 14/Feb/2019 | Listed | 14/Feb/2031 |
| OCTAGON INVESTMENT PARTNERS XXI LTD | USD 37,000,000 Class D-RR Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6712MAH37 | 14/Feb/2019 | Listed | 14/Feb/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCTAGON INVESTMENT PARTNERS XXI LTD | USD 37,000,000 Class D-RR Secured Deferrable Floating Rate Notes Due 2031-(Rule 144A) - GEM | US67590UAQ13 | 14/Feb/2019 | Listed | 14/Feb/2031 |
| OCTAGON INVESTMENT PARTNERS XXI LTD | USD 85,000,000 Subordinated Notes Due 2031-(Rule 144A) - GEM | US67590UAU25 | 14/Feb/2019 | Listed | 14/Nov/2026 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 13,900,000 Class F-RR Secured Deferrable Junior Floating Rate Notes due 2030 - GEM | USG6713TAG97 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 13,900,000 Class F-RR Secured Deferrable Junior Floating Rate Notes due 2030 (Rule 144A) - GEM | US67574QAN79 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 31,900,000 Class E-RR Secured Deferrable Junior Floating Rate Notes due 2030 - GEM | USG6713TAF15 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 31,900,000 Class E-RR Secured Deferrable Junior Floating Rate Notes due 2030 (Rule 144A) - GEM | US67574QAL14 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 37,500,000 Class D-RR Secured Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | USG6712JAY31 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 37,500,000 Class D-RR Secured Deferrable Mezzanine Floating Rate Notes due 2030 (Rule 144A) - GEM | US67572YBW12 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 424,400,000 Class A-RR Senior Secured Floating Rate Notes due 2030 - GEM | USG6712JAV91 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 424,400,000 Class A-RR Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US67572YBQ44 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 62,600,000 Class C-RR Secured Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | USG6712JAX57 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 62,600,000 Class C-RR Secured Deferrable Mezzanine Floating Rate Notes due 2030 (Rule 144A) - GEM | US67572YBU55 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 63,168,750 Subordinated Notes due 2030 (Rule 144A) - GEM | US67574QAG29 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 63168750 Subordinated Notes due 2030 - GEM | USG6713TAD66 | 01/Dec/2014 | Listed | 22/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 8,500,000 Class X-RR Senior Secured Floating Rate Notes due 2030 - GEM | USG6712JAU19 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 8,500,000 Class X-RR Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US67572YBN13 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 82,500,000 Class B-RR Senior Secured Floating Rate Notes due 2030 - GEM | USG6712JAW74 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON INVESTMENT PARTNERS XXII, LTD. | USD 82,500,000 Class B-RR Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US67572YBS00 | 30/Jan/2018 | Listed | 22/Jan/2030 |
| OCTAGON LOAN FUNDING, LTD. | U.S.$14,800,000 Class D-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6712FAR67 | 19/Dec/2018 | Listed | 18/Nov/2031 |
| OCTAGON LOAN FUNDING, LTD. | U.S.$14,800,000 Class D-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US67590RBG92 | 19/Dec/2018 | Listed | 18/Nov/2031 |
| OCTAGON LOAN FUNDING, LTD. | U.S.$20,700,000 Class E-RR Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG67127AD53 | 19/Dec/2018 | Listed | 18/Nov/2031 |
| OCTAGON LOAN FUNDING, LTD. | U.S.$20,700,000 Class E-RR Junior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US67590TAG67 | 19/Dec/2018 | Listed | 18/Nov/2031 |
| OCTAGON LOAN FUNDING, LTD. | U.S.$252,000,000 Class A-RR Senior Secured Floating Rate Notes due 2031 - GEM | USG6712FAM70 | 19/Dec/2018 | Listed | 18/Nov/2031 |
| OCTAGON LOAN FUNDING, LTD. | U.S.$252,000,000 Class A-RR Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US67590RAY18 | 19/Dec/2018 | Listed | 18/Nov/2031 |
| OCTAGON LOAN FUNDING, LTD. | U.S.$30,700,000 Class C-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6712FAQ84 | 19/Dec/2018 | Listed | 18/Nov/2031 |
| OCTAGON LOAN FUNDING, LTD. | U.S.$30,700,000 Class C-RR Mezzanine Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US67590RBE45 | 19/Dec/2018 | Listed | 18/Nov/2031 |
| OCTAGON LOAN FUNDING, LTD. | U.S.$49,700,000 Class B-RR Senior Secured Floating Rate Notes due 2031 - GEM | USG6712FAN53 | 19/Dec/2018 | Listed | 18/Nov/2031 |
| OCTAGON LOAN FUNDING, LTD. | U.S.$49,700,000 Class B-RR Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US67590RBA23 | 19/Dec/2018 | Listed | 18/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OCTAGON LOAN FUNDING, LTD. | U.S.$51,400,000 Subordinated Notes due 2031-(Rule 144A) - GEM | US67590TAC53 | 19/Dec/2018 | Listed | 18/Nov/2031 |
| OCTAGON LOAN FUNDING, LTD. | USD 42,600,000 Subordinated Notes Due 2026 - GEM | USG67127AB97 | 26/Sep/2014 | Listed | 18/Nov/2026 |
| OFSI BSL IX, LTD | USD 16,000,000 Class E Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG66845AA91 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| OFSI BSL IX, LTD | USD 16,000,000 Class E Secured Deferrable Floating Rate Notes Due 2031 (Rule 144A) - GEM | US67112NAA19 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| OFSI BSL IX, LTD | USD 24,000,000 Class C Senior Secured Deferrable Floating Rate Notes Due 2031 - GEM | USG6684MAE42 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| OFSI BSL IX, LTD | USD 24,000,000 Class C Senior Secured Deferrable Floating Rate Notes Due 2031 (Rule 144A) - GEM | US67111BAJ98 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| OFSI BSL IX, LTD | USD 24,000,000 Class D Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6684MAF17 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| OFSI BSL IX, LTD | USD 24,000,000 Class D Secured Deferrable Floating Rate Notes Due 2031 (Rule 144A) - GEM | US67111BAL45 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| OFSI BSL IX, LTD | USD 41,750,000 Subordinated Notes Due 2118 - GEM | USG66845AB74 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| OFSI BSL IX, LTD | USD 41,750,000 Subordinated Notes Due 2118 (Rule 144A) - GEM | US67112NAC74 | 28/Sep/2018 | Listed | 15/Jul/2031 |
| OHA CREDIT FUNDING 15 LTD | U.S.$202,000,000 Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | US67116TAG13 | 28/Jun/2023 | Listed | 20/Apr/2035 |
| OHA CREDIT FUNDING 15 LTD | U.S.$202,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | USG6735TAD03 | 28/Jun/2023 | Listed | 20/Apr/2035 |
| OHA CREDIT PARTNERS XI, LTD. | USD 22250000 Class E Junior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG67217AA08 | 01/Dec/2015 | Listed | 20/Oct/2028 |
| OHA CREDIT PARTNERS XI, LTD. | USD 24750000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG6721GAC62 | 01/Dec/2015 | Listed | 20/Oct/2028 |
| OHA CREDIT PARTNERS XI, LTD. | USD 25000000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG6721GAD46 | 01/Dec/2015 | Listed | 20/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OHA CREDIT PARTNERS XI, LTD. | USD 254000000 Class A Senior Secured Floating Rate Notes due 2028 - GEM | USG6721GAA07 | 01/Dec/2015 | Listed | 20/Oct/2028 |
| OHA CREDIT PARTNERS XI, LTD. | USD 35460000 Subordinated Notes due 2028 - GEM | USG67217AC63 | 01/Dec/2015 | Listed | 20/Oct/2028 |
| OHA CREDIT PARTNERS XI, LTD. | USD 42000000 Class B Senior Secured Floating Rate Notes due 2028 - GEM | USG6721GAB89 | 01/Dec/2015 | Listed | 20/Oct/2028 |
| OHA CREDIT PARTNERS XI, LTD. | USD 4250000 Class F Junior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG67217AB80 | 01/Dec/2015 | Listed | 20/Oct/2028 |
| OHA CREDIT PARTNERS XII, LTD. | USD 42,000,000 Subordinated Notes due 2027 - GEM | USG67213AC59 | 13/Jan/2016 | Listed | 23/Jan/2027 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T2 DAC | $220,000,000 Class C Notes due 2029 - GEM | IE00BLDGH777 | 20/Nov/2020 | Listed | 18/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T2 DAC | $400,000,000 Class B Notes due 2029 - GEM | IE00BLDGH660 | 20/Nov/2020 | Listed | 18/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $160,000,000 Class AE Floating Rate Securities - GEM | IE00BLDGH991 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA1 - GEM | USG6S6APAC41 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA10 - GEM | USG6S6APAW05 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA11 - GEM | USG6S6APAY60 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA12 - GEM | USG6S6APBA75 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA13 - GEM | USG6S6APBC32 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA14 - GEM | USG6S6APBE97 | 20/Nov/2020 | Listed | 19/Mar/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA2 - GEM | USG6S6APAE07 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA3 - GEM | USG6S6APAG54 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA4 - GEM | USG6S6APAJ93 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA5 - GEM | USG6S6APAL40 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA6 - GEM | USG6S6APAN06 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA7 - GEM | USG6S6APAQ37 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA8 - GEM | USG6S6APAS92 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| OMNI IRELAND CREDIT CARD SECURITIZATION T3 DAC | $2,540,000,000 Class AAA Floating Rate Notes with Final Maturity Date of March 19, 2029 - AAA9 - GEM | USG6S6APAU49 | 20/Nov/2020 | Listed | 19/Mar/2029 |
| ONCOR ELECTRIC DELIVERY COMPANY LLC | 3.50% Senior Secured Notes due 2031 - GEM | XS2813774341 | 21/May/2024 | Listed | 15/May/2031 |
| ONTARIO TEACHERS' FINANCE TRUST | €1,500,000,000 0.500% Senior Notes due 2025 Unconditionally and irrevocably guaranteed by Ontario Teachers' Pension Plan Board - GEM | XS2162004209 | 13/May/2020 | Listed | 06/May/2025 |
| ONTARIO TEACHERS' FINANCE TRUST | €750,000,000 0.050% Senior Notes due 2030 Unconditionally and irrevocably guaranteed by Ontario Teachers' Pension Plan Board - GEM | XS2259210677 | 02/Dec/2020 | Listed | 25/Nov/2030 |

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|---|---|---|---|---|---|
| ONTARIO TEACHERS' FINANCE TRUST | c$1,250,000,000 1.10% Senior Notes due 2027 unconditionally and irrevocably guaranteed by Ontario Teachers' Pension Plan Board (Reg S) - GEM | CA68329AAF53 | 23/Oct/2020 | Listed | 19/Oct/2027 |
| ONTARIO TEACHERS' FINANCE TRUST | c$1,250,000,000 1.10% Senior Notes due 2027 unconditionally and irrevocably guaranteed by Ontario Teachers' Pension Plan Board (Rule 144A) - GEM | CA68329AAE88 | 23/Oct/2020 | Listed | 19/Oct/2027 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 1 - US$1,500,000,000 2.000% Senior Notes due 2031 (Reg S) - GEM | USC69798AJ27 | 16/Apr/2021 | Listed | 16/Apr/2031 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 1 - US$1,500,000,000 2.000% Senior Notes due 2031 (Rule 144A) - GEM | US68329AAJ79 | 16/Apr/2021 | Listed | 16/Apr/2031 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 10 - Issue of C $1,000,000,000 4.450% Senior Notes due 2032 (Reg S) - GEM | CAC69798AV50 | 16/Nov/2022 | Listed | 02/Jun/2032 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 11 - Issue of C $1,000,000,000 4.150% Senior Notes due 2029 - GEM | CAC69798AW34 | 01/Mar/2023 | Listed | 01/Nov/2029 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 12 - US $1,500,000,000 4.250% Senior Notes due 2028 - GEM | US68329AAP30 | 25/Apr/2023 | Listed | 25/Apr/2028 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 12 - US $1,500,000,000 4.250% Senior Notes due 2028 (Reg S) - GEM | USC69798AX11 | 25/Apr/2023 | Listed | 25/Apr/2028 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 13 - US $1,500,000,000 4.625% Senior Notes due 2029 (Regulation S) - GEM | USC69798AY93 | 10/Apr/2024 | Listed | 10/Apr/2029 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 13 - US $1,500,000,000 4.625% Senior Notes due 2029 Rule 144A - GEM | US68329AAQ13 | 10/Apr/2024 | Listed | 10/Apr/2029 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 14 - Issue of C $1,000,000,000 4.300% Senior Notes due 2034 - GEM | CAC69798AZ64 | 18/Jun/2024 | Listed | 02/Jun/2034 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 2 - €1,250,000,000 0.100% Senior Notes due 2028 - GEM | XS2344384768 | 19/May/2021 | Listed | 19/May/2028 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 3 - €1,250,000,000 0.900% Senior Notes due 2041 Unconditionally and irrevocably guaranteed by - GEM | XS2344384842 | 19/May/2021 | Listed | 20/May/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ONTARIO TEACHERS' FINANCE TRUST | Series 4 - US$ 2,000,000,000 0.875% Senior Notes due 2026 144A - GEM | US68329AAK43 | 21/Sep/2021 | Listed | 21/Sep/2026 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 4 - US$ 2,000,000,000 0.875% Senior Notes due 2026 REG S - GEM | USC69798AM55 | 21/Sep/2021 | Listed | 21/Sep/2026 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 5 - £500,000,000 1.125% Senior Notes due 2026 - GEM | XS2403928877 | 02/Nov/2021 | Listed | 15/May/2026 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 6 - €500,000,000 0.950% Senior Notes due November 2051 - GEM | XS2411135150 | 24/Nov/2021 | Listed | 24/Nov/2051 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 7 - US$1,500,000,000 3.000% Senior Notes due 2027 (Reg S) - GEM | USC69798AQ69 | 13/Apr/2022 | Listed | 13/Apr/2027 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 7 - US$1,500,000,000 3.000% Senior Notes due 2027 (Rule 144A) - GEM | US68329AAL26 | 13/Apr/2022 | Listed | 13/Apr/2027 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 8 - Issue of €1,250,000,000 1.850% Senior Notes due 2032 (Reg S) - GEM | XS2475513953 | 03/May/2022 | Listed | 03/May/2032 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 8 - Issue of €1,250,000,000 1.850% Senior Notes due 2032 (Rule 144A) - GEM | XS2475514092 | 03/May/2022 | Listed | 03/May/2032 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 9 - €500,000,000 3.300% Sernior Notes due 2029 (144 A) - GEM | XS2539371737 | 05/Oct/2022 | Listed | 05/Oct/2029 |
| ONTARIO TEACHERS' FINANCE TRUST | Series 9 - €500,000,000 3.300% Sernior Notes due 2029 (Reg S) - GEM | XS2539371653 | 05/Oct/2022 | Listed | 05/Oct/2029 |
| ONTARIO TEACHERS' FINANCE TRUST | US$1,500,000,000 1.25% Senior Notes due 2030 (144A) - GEM | US68329AAH14 | 06/Oct/2020 | Listed | 27/Sep/2030 |
| ONTARIO TEACHERS' FINANCE TRUST | US$1,500,000,000 1.25% Senior Notes due 2030 (Reg S) - GEM | USC69798AG87 | 06/Oct/2020 | Listed | 27/Sep/2030 |
| ONTARIO TEACHERS' FINANCE TRUST | USD1,000,000,000 1.375% Senior Notes due 2025 Unconditionally and irrevocably guaranteed by Ontario Teachers' Pension Plan Board (Reg S) - GEM | USC69798AD56 | 17/Apr/2020 | Listed | 15/Apr/2025 |
| ONTARIO TEACHERS' FINANCE TRUST | USD1,000,000,000 1.375% Senior Notes due 2025 Unconditionally and irrevocably guaranteed by Ontario Teachers' Pension Plan Board (Rule 144A) - GEM | US68329AAD00 | 17/Apr/2020 | Listed | 15/Apr/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ORANJE (EUROPEAN LOAN CONDUIT NO. 32) DAC | EUR 100,000 Class X Commercial Mortgage Backed Notes due 2028 - GEM | XS1912778484 | 03/Dec/2018 | Listed | 15/Nov/2028 |
| ORANJE (EUROPEAN LOAN CONDUIT NO. 32) DAC | EUR 128,200,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2028 - GEM | XS1912765234 | 03/Dec/2018 | Listed | 15/Nov/2028 |
| ORANJE (EUROPEAN LOAN CONDUIT NO. 32) DAC | EUR 17,800,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2028 - GEM | XS1912765408 | 03/Dec/2018 | Listed | 15/Nov/2028 |
| ORANJE (EUROPEAN LOAN CONDUIT NO. 32) DAC | EUR 19,300,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2028 - GEM | XS1912769061 | 03/Dec/2018 | Listed | 15/Nov/2028 |
| ORANJE (EUROPEAN LOAN CONDUIT NO. 32) DAC | EUR 27,500,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2028 - GEM | XS1912765663 | 03/Dec/2018 | Listed | 15/Nov/2028 |
| ORANJE (EUROPEAN LOAN CONDUIT NO. 32) DAC | EUR 4,200,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2028 - GEM | XS1912776439 | 03/Dec/2018 | Listed | 15/Nov/2028 |
| ORGANON & CO. | €1,250,000,000 2.875% Senior Secured Notes due 2028 (144A) - GEM | XS2332250880 | 25/May/2021 | Listed | 30/Apr/2028 |
| ORGANON & CO. | €1,250,000,000 2.875% Senior Secured Notes due 2028 (Reg S) - GEM | XS2332250708 | 25/May/2021 | Listed | 30/Apr/2028 |
| ORION CLO 2023-1 LTD | U.S.$288,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | USG6780HAA61 | 18/Oct/2023 | Listed | 25/Oct/2036 |
| ORION CLO 2023-1 LTD | U.S.$288,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | US68626CAA27 | 18/Oct/2023 | Listed | 25/Oct/2036 |
| OTEL SUKUK LIMITED | U.S.$500,000,000 Trust Certificates due 2031 - 144A - GEM | US688919AA75 | 24/Jan/2024 | Listed | 24/Jan/2031 |
| OTEL SUKUK LIMITED | U.S.$500,000,000 Trust Certificates due 2031 - Reg S - GEM | XS2695410832 | 24/Jan/2024 | Listed | 24/Jan/2031 |
| OTRANTO PARK CLO DAC | €12,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (144 A) - GEM | XS2446379229 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €12,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2446379815 | 31/Mar/2022 | Listed | 15/May/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OTRANTO PARK CLO DAC | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2446379062 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035(144 A) - GEM | XS2446379146 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2446379658 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035(144 A) - GEM | XS2446378841 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €272,800,000 Class A Senior Secured Floating Rate Notes due 2035 (144 A) - GEM | XS2446378411 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €272,800,000 Class A Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2446378338 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €29,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2446378924 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €29,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035(144 A) - GEM | XS2446379732 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €35,900,000 Subordinated Notes due 2035 (144 A) - GEM | XS2446379906 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €35,900,000 Subordinated Notes due 2035 (Reg S) - GEM | XS2446379492 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €44,000,000 Class B Senior Secured Floating Rate Notes due 2035 (144 A) - GEM | XS2446379575 | 31/Mar/2022 | Listed | 15/May/2035 |
| OTRANTO PARK CLO DAC | €44,000,000 Class B Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2446378502 | 31/Mar/2022 | Listed | 15/May/2035 |
| OZLM XI, LTD. | USD 10,500,000 Class E-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG68688AE36 | 01/Nov/2017 | Listed | 30/Oct/2030 |
| OZLM XI, LTD. | USD 24,600,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG68689AL51 | 01/Nov/2017 | Listed | 30/Oct/2030 |
| OZLM XI, LTD. | USD 26,200,000 Class D-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG68688AD52 | 01/Nov/2017 | Listed | 30/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZLM XI, LTD. | USD 3,600,000 Class X Senior Secured Floating Rate Notes due 2030 - GEM | USG68689AH40 | 01/Nov/2017 | Listed | 30/Oct/2030 |
| OZLM XI, LTD. | USD 33,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG68689AM35 | 01/Nov/2017 | Listed | 30/Oct/2030 |
| OZLM XI, LTD. | USD 332,300,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - GEM | USG68689AJ06 | 01/Nov/2017 | Listed | 30/Oct/2030 |
| OZLM XI, LTD. | USD 45781690 Subordinated Notes due 2030 - GEM | USG68688AC79 | 16/Mar/2015 | Listed | 30/Oct/2030 |
| OZLM XI, LTD. | USD 66,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2030 - GEM | USG68689AK78 | 01/Nov/2017 | Listed | 30/Oct/2030 |
| OZLM XII, LTD. | USD 25075000 Class D Secured Deferrable Floating Rate Notes due 2027 - GEM | USG68683AA27 | 08/Jun/2015 | Listed | 30/Apr/2027 |
| OZLM XII, LTD. | USD 48650000 Subordinated Notes due 2027 - GEM | USG68683AC82 | 08/Jun/2015 | Listed | 30/Apr/2027 |
| OZLM XII, LTD. | USD11000000 Class E Secured Deferrable Floating Rate Notes due 2027 - GEM | USG68683AB00 | 08/Jun/2015 | Listed | 30/Apr/2027 |
| OZLM XIV, LTD. | USD 15,750,000 Class B-1-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG6863YAM33 | 18/Jun/2018 | Listed | 15/Jan/2029 |
| OZLM XIV, LTD. | USD 15,750,000 Class B-1-R Senior Secured Deferrable Floating Rate Notes due 2029 - Rule 144A - GEM | US67110HAY45 | 18/Jun/2018 | Listed | 15/Jan/2029 |
| OZLM XIV, LTD. | USD 23,750,000 Class D-R Secured Deferrable Floating Rate Notes due 2029 - GEM | USG6864CAD05 | 18/Jun/2018 | Listed | 15/Jan/2029 |
| OZLM XIV, LTD. | USD 23,750,000 Class D-R Secured Deferrable Floating Rate Notes due 2029 - Rule 144A - GEM | US67110JAG94 | 18/Jun/2018 | Listed | 15/Jan/2029 |
| OZLM XIV, LTD. | USD 30,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG6863YAN16 | 18/Jun/2018 | Listed | 15/Jan/2029 |
| OZLM XIV, LTD. | USD 30,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029 - Rule 144A - GEM | US67110HBA59 | 18/Jun/2018 | Listed | 15/Jan/2029 |
| OZLM XIV, LTD. | USD 46,500,000 Class A-2a-R Senior Secured Floating Rate Notes due 2029 - GEM | USG6863YAL59 | 18/Jun/2018 | Listed | 15/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZLM XIV, LTD. | USD 46,500,000 Class A-2a-R Senior Secured Floating Rate Notes due 2029 - Rule 144A - GEM | US67110HAW88 | 18/Jun/2018 | Listed | 15/Jan/2029 |
| OZLM XIV, LTD. | USD 47420000 Subordinated Notes due 2029 - GEM | USG6864CAC22 | 07/Jan/2016 | Listed | 15/Jan/2029 |
| OZLM XIX, LTD. | USD 58,800,000 Subordinated Notes due 2030 - 144A - GEM | US67112DAC92 | 10/Jan/2018 | Listed | 22/Nov/2030 |
| OZLM XIX, LTD. | USD 58,800,000 Subordinated Notes due 2030 - GEM | USG6869DAB76 | 10/Jan/2018 | Listed | 22/Nov/2030 |
| OZLM XV, LTD. | U.S.D 41,250,000 Subordinated Notes due 2029 - GEM | USG6868XAB40 | 22/Dec/2016 | Listed | 22/Jan/2029 |
| OZLM XVII, LTD. | USD 25,000,000 Class D Junior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG68690AA77 | 18/Aug/2017 | Listed | 20/Jul/2030 |
| OZLM XVII, LTD. | USD 30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG6869BAE59 | 18/Aug/2017 | Listed | 20/Jul/2030 |
| OZLM XVII, LTD. | USD 52,000,000 Subordinated Notes due 2030 - GEM | USG68690AB50 | 18/Aug/2017 | Listed | 20/Jul/2030 |
| OZLM XVIII, LTD | USD 10,000,000 Class F Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6869HAB80 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 10,000,000 Class F Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US67112HAC07 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 21,250,000 Class E Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6869HAA08 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 21,250,000 Class E Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US67112HAA41 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 28,750,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6869GAC80 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 28,750,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US67112GAE89 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6869GAD63 | 04/Apr/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZLM XVIII, LTD | USD 30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US67112GAG38 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG6869GAA25 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US67112GAA67 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 38,000,000 Subordinated Notes due 2031 - GEM | USG6869HAC63 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 38,000,000 Subordinated Notes due 2031 (144A) - GEM | US67112HAE62 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 60,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG6869GAB08 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XVIII, LTD | USD 60,000,000 Class B Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US67112GAC24 | 04/Apr/2018 | Listed | 15/Apr/2031 |
| OZLM XX, LTD. | USD 2,000,000 Class X Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US67112MAJ45 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 2,000,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG6869MAE15 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 2,250,000 Class M Notes - 144A - GEM | US67112LAE74 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 2,250,000 Class M Notes - GEM | USG6869LAC75 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 20,250,000 Class D Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US67112LAA52 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 20,250,000 Class D Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6869LAA10 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 24,750,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US67112MAE57 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 24,750,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6869MAC58 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 288,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US67112MAA36 | 01/Jun/2018 | Listed | 20/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZLM XX, LTD. | USD 288,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG6869MAA92 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 31,950,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US67112MAG06 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 31,950,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6869MAD32 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 41,175,000 Subordinated Notes due 2031 - 144A - GEM | US67112LAG23 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 41,175,000 Subordinated Notes due 2031 - GEM | USG6869LAD58 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 49,050,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US67112MAC91 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 49,050,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG6869MAB75 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 6,975,000 Class E Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US67112LAC19 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XX, LTD. | USD 6,975,000 Class E Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6869LAB92 | 01/Jun/2018 | Listed | 20/Apr/2031 |
| OZLM XXI, LTD. | USD 22,500,000 Class D Secured Deferrable Floating Rate Notes due 2031 - GEM | USG68699AA86 | 09/Feb/2018 | Listed | 20/Jan/2031 |
| OZLM XXI, LTD. | USD 22,500,000 Class D Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US67112EAA10 | 09/Feb/2018 | Listed | 20/Jan/2031 |
| OZLM XXI, LTD. | USD 35,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6869TAD84 | 09/Feb/2018 | Listed | 20/Jan/2031 |
| OZLM XXI, LTD. | USD 35,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US67112AAG67 | 09/Feb/2018 | Listed | 20/Jan/2031 |
| OZLM XXI, LTD. | USD 50,600,000 Subordinated Notes due 2031 - GEM | USG68699AB69 | 09/Feb/2018 | Listed | 20/Jan/2031 |
| OZLM XXI, LTD. | USD 50,600,000 Subordinated Notes due 2031 (Rule 144A) - GEM | US67112EAC75 | 09/Feb/2018 | Listed | 20/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZLM XXII LTD | USD 24,000,000 Class D Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US67111XAA00 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 24,000,000 Class D Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6868AAA63 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 28,800,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US67111VAG14 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 28,800,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG68684AD49 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 28,8000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US67111VAJ52 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 28,8000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG68684AE22 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 312,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US67111VAC00 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 312,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG68684AB82 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 48,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US67111VAE65 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 48,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG68684AC65 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 5,000,000 Class X Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US67111VAA44 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 5,000,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG68684AA00 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 6,750,000 Subordinated Notes due 2031 - GEM | USG6865LAC12 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 6,750,000 Subordinated Notes due 2031 144A - GEM | US67108NAE94 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLM XXII LTD | USD 9,600,000 Class E Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US67111XAC65 | 06/Mar/2018 | Listed | 17/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZLM XXII LTD | USD 9,600,000 Class E Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6868AAB47 | 06/Mar/2018 | Listed | 17/Jan/2031 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030-CM Non-Voting Exchangeable Notes - GEM | XS1732403685 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030-CM Non-Voting Notes - GEM | XS1732403768 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2030-CM Voting Notes - GEM | XS1732403503 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 F Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1732425068 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 2,000,000 Class X Senior Secured Floating Rate Notes due 2030 - GEM | XS1732403099 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030-CM Non-Voting Exchangeable Notes - GEM | XS1732404659 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030-CM Non-Voting Notes - GEM | XS1732406274 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 20,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2030-CM Voting Notes - GEM | XS1732404576 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 D Senior Secured Deferrable Floating Rate Notes due 2030-CM Non-Voting Exchangeable Notes - GEM | XS1732415267 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 D Senior Secured Deferrable Floating Rate Notes due 2030-CM Non-Voting Notes - GEM | XS1732416828 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 21,000,000 D Senior Secured Deferrable Floating Rate Notes due 2030-CM Voting Notes - GEM | XS1732413643 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 22,000,000 E Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1732423105 | 31/Jan/2018 | Listed | 24/Aug/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 225,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030-CM Non-Voting Exchangeable Notes - GEM | XS1732403339 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 225,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030-CM Non-Voting Notes - GEM | XS1732403412 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 225,000,000 Class A-1 Senior Secured Floating Rate Notes due 2030-CM Voting Notes - GEM | XS1732403255 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 26,500,000 C Senior Secured Deferrable Floating Rate Notes due 2030-CM Non-Voting Exchangeable Notes - GEM | XS1732410201 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 26,500,000 C Senior Secured Deferrable Floating Rate Notes due 2030-CM Non-Voting Notes - GEM | XS1732411944 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 26,500,000 C Senior Secured Deferrable Floating Rate Notes due 2030-CM Voting Notes - GEM | XS1732408304 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 35,500,000 Class B-1 Senior Secured Floating Rate Notes due 2030-CM Non-Voting Exchangeable Notes - GEM | XS1732404147 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 35,500,000 Class B-1 Senior Secured Floating Rate Notes due 2030-CM Non-Voting Notes - GEM | XS1732404493 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 35,500,000 Class B-1 Senior Secured Floating Rate Notes due 2030-CM Voting Notes - GEM | XS1732403842 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME III DESIGNATED ACTIVITY COMPANY | EUR 39,900,000 Subordinated Notes due 2030 - GEM | XS1732426116 | 31/Jan/2018 | Listed | 24/Aug/2030 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032, Reg S - GEM | XS1829323705 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032,144A Notes - GEM | XS1829323887 | 01/Aug/2018 | Listed | 27/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes, Reg S - GEM | XS1834897479 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes,144A Notes - GEM | XS1834897719 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Notes, Reg S - GEM | XS1834897396 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Notes,144A Notes - GEM | XS1834897636 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032-CM Voting Notes, Reg S - GEM | XS1834897040 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 22,750,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032-CM Voting Notes,144A Notes - GEM | XS1834897552 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 223,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes, Reg S - GEM | XS1829320941 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 223,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes,144A Notes - GEM | XS1829322723 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 223,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032-CM Non-Voting Notes, Reg S - GEM | XS1829320867 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 223,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032-CM Non-Voting Notes,144A Notes - GEM | XS1829322483 | 01/Aug/2018 | Listed | 27/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 223,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032-CM Voting Notes, 144A Notes - GEM | XS1829324000 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 223,000,000 Class A-1 Senior Secured Floating Rate Notes due 2032-CM Voting Notes, Reg S - GEM | XS1829320784 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes, Reg S - GEM | XS1829322053 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes,144A Notes - GEM | XS1829323960 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Notes, Reg S - GEM | XS1829323531 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Notes,144A Notes - GEM | XS1829323457 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-CM Voting Notes, Reg S - GEM | XS1829322137 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 23,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032-CM Voting Notes,144A Notes - GEM | XS1829324695 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032, Reg S - GEM | XS1829322301 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 24,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032,144A Notes - GEM | XS1829324778 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032-CM Non-Voting Exchangeable Notes, Reg S - GEM | XS1829321675 | 01/Aug/2018 | Listed | 27/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032-CM Non-Voting Exchangeable Notes,144A Notes - GEM | XS1829323374 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032-CM Non-Voting Notes, Reg S - GEM | XS1829321329 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032-CM Non-Voting Notes,144A Notes - GEM | XS1829322996 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032-CM Voting Notes, Reg S - GEM | XS1829321592 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 25,000,000 Class A-2 Senior Secured Fixed Rate Notes due 2032-CM Voting Notes,144A Notes - GEM | XS1829324349 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 37,000,000 Class B Senior Secured Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes, Reg S - GEM | XS1829321246 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 37,000,000 Class B Senior Secured Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes,144A Notes - GEM | XS1829323028 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 37,000,000 Class B Senior Secured Floating Rate Notes due 2032-CM Non-Voting Notes, Reg S - GEM | XS1829321162 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 37,000,000 Class B Senior Secured Floating Rate Notes due 2032-CM Non-Voting Notes,144A Notes - GEM | XS1829322640 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 37,000,000 Class B Senior Secured Floating Rate Notes due 2032-CM Voting Notes, Reg S - GEM | XS1829321089 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 37,000,000 Class B Senior Secured Floating Rate Notes due 2032-CM Voting Notes,144A Notes - GEM | XS1829324265 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 40,800,800 Subordinated Notes due 2032, Reg S - GEM | XS1829322210 | 01/Aug/2018 | Listed | 27/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 40,800,800 Subordinated Notes due 2032,144A Notes - GEM | XS1829324182 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 5,250,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes, Reg S - GEM | XS1829321832 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 5,250,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes,144A Notes - GEM | XS1829323614 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 5,250,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Notes, Reg S - GEM | XS1829321758 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 5,250,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032-CM Non-Voting Notes,144A Notes - GEM | XS1829323291 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 5,250,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032-CM Voting Notes, Reg S - GEM | XS1829321915 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| OZLME IV DESIGNATED ACTIVITY COMPANY | EUR 5,250,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032-CM Voting Notes,144A Notes - GEM | XS1829324422 | 01/Aug/2018 | Listed | 27/Jul/2032 |
| PACIFIC COAST CDO LTD | Preference Shares with an Aggregate Liquidation Preference - GEM - GEM | USG6845UAA00 | 20/Nov/2001 | Listed | 25/Oct/2036 |
| PACIFIC LIFE GLOBAL FUNDING II | Series 2022-7 - Issue of HKD 500,000,000 Fixed Rate Notes due May 2027 - GEM | XS2475526427 | 05/May/2022 | Listed | 03/May/2027 |
| PACIFIC LIFE GLOBAL FUNDING II | Series 2023-1 - Issue of £350,000,000 5.000% Fixed Rate Notes due 2028 - GEM | XS2574218561 | 12/Jan/2023 | Listed | 12/Jan/2028 |
| PACIFIC LIFE GLOBAL FUNDING II | Series 2023-10 - Issue of £500,000,000 5.375% Fixed Rate Notes due 2028 - GEM | XS2729188644 | 30/Nov/2023 | Listed | 30/Nov/2028 |
| PACIFIC LIFE GLOBAL FUNDING II | Series 2023-11 - AUD 150,000,000 Floating Rate Notes due 2025 (the Notes) - GEM | XS2732988436 | 12/Dec/2023 | Listed | 12/Dec/2025 |
| PACIFIC LIFE GLOBAL FUNDING II | Series 2023-2 - Issue of HKD 500,000,000 Floating Rate Notes due 2028 - GEM | XS2580221815 | 30/Jan/2023 | Listed | 30/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PACIFIC LIFE GLOBAL FUNDING II | Series 2023-4 - Issue of NOK 600,000,000 Fixed Rate Notes due 2035 - GEM | XS2616082942 | 27/Apr/2023 | Listed | 27/Apr/2035 |
| PACIFIC LIFE GLOBAL FUNDING II | Series 2023-9 - Issue of €100,000,000 4.500% Fixed Rate Notes due 2033 - GEM | XS2710766812 | 31/Oct/2023 | Listed | 31/Oct/2033 |
| PALLADIUM GLOBAL INVESTMENTS S.A. | EUR 13,700,000 Secured Zero Coupon Instalment Instruments due 2059 - GEM | XS1659808676 | 18/Aug/2017 | Listed | 30/Dec/2059 |
| PALLADIUM GLOBAL INVESTMENTS S.A. | Series 15 - USD 4,700,000 Instruments linked to Deutsche Bank Momentum Asset Allocator Index due 2026 - GEM | XS2334036105 | 16/Sep/2021 | Listed | 19/Oct/2026 |
| PALLADIUM GLOBAL INVESTMENTS S.A. | Series 17 - Issue of EUR 2,500,000 Secured Credit Linked Instruments Referencing Unibail-Rodamco-Westfield SE due 2028 - GEM | XS2342994766 | 16/Sep/2021 | Listed | 30/Jun/2028 |
| PALLADIUM GLOBAL INVESTMENTS S.A. | Series 22 - EUR 6,000,000 Secured Credit Linked Certificates Referencing Italian Basket due 2027 - GEM | XS2420369485 | 27/Jan/2022 | Listed | 20/Jan/2027 |
| PALLADIUM GLOBAL INVESTMENTS S.A. | Series 23 - USD 900,000,000 Pass-Through Instruments due 2027 - GEM | XS2423737746 | 02/Mar/2022 | Listed | 02/Mar/2027 |
| PALLADIUM GLOBAL INVESTMENTS S.A. | Series 31 - Issue of EUR 10,000,000 Secured Credit Linked Certificates Referencing Basket of Financial and Corporate Debt due 2027 - GEM | XS2547609789 | 16/Dec/2022 | Listed | 22/Sep/2027 |
| PALLADIUM GLOBAL INVESTMENTS S.A. | Series 32 - USD 10,000,000 Secured Credit Linked Certificates Referencing Basket of Financial and Corporate Debt due 2027 - GEM | XS2549503782 | 16/Dec/2022 | Listed | 22/Sep/2027 |
| PALLADIUM GLOBAL INVESTMENTS S.A. | Series 8 - USD 200,000,000 Secured State of Qatar Credit Linked and Fund Basket Linked Instruments due 2025 - GEM | XS2194455809 | 02/Nov/2021 | Listed | 24/Dec/2025 |
| PALMER SQUARE CLO 2014 -1, LTD. | USD 18,000,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US69688YAG44 | 23/Jan/2018 | Listed | 17/Jan/2031 |
| PALMER SQUARE CLO 2014 -1, LTD. | USD 18,000,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2031 - GEM | USG69036AD67 | 23/Jan/2018 | Listed | 17/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE CLO 2014 -1, LTD. | USD 20,800,000 Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US69688XAY76 | 23/Jan/2018 | Listed | 17/Jan/2031 |
| PALMER SQUARE CLO 2014 -1, LTD. | USD 20,800,000 Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG69037AM40 | 23/Jan/2018 | Listed | 17/Jan/2031 |
| PALMER SQUARE CLO 2014 -1, LTD. | USD 244,000,000 Class A-1-R2 Senior Secured Floating Rate Notes due 2031 - GEM | USG69037AJ11 | 23/Jan/2018 | Listed | 17/Jan/2031 |
| PALMER SQUARE CLO 2014 -1, LTD. | USD 244,000,000 Class A-1-R2 Senior Secured Floating Rate Notes due 2031 -144A - GEM | US69688XAS09 | 23/Jan/2018 | Listed | 17/Jan/2031 |
| PALMER SQUARE CLO 2014 -1, LTD. | USD 25,150,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US69688XAW11 | 23/Jan/2018 | Listed | 17/Jan/2031 |
| PALMER SQUARE CLO 2014 -1, LTD. | USD 25,150,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG69037AL66 | 23/Jan/2018 | Listed | 17/Jan/2031 |
| PALMER SQUARE CLO 2014 -1, LTD. | USD 62,450,000 Class A-2-R2 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US69688XAU54 | 23/Jan/2018 | Listed | 17/Jan/2031 |
| PALMER SQUARE CLO 2014 -1, LTD. | USD 62,450,000 Class A-2-R2 Senior Secured Floating Rate Notes due 2031 - GEM | USG69037AK83 | 23/Jan/2018 | Listed | 17/Jan/2031 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$13,750,000 Class E-R4 Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | US69689BAL27 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$13,750,000 Class E-R4 Secured Deferrable Floating Rate Notes due 2034 - GEM | USG69038AF71 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$29,000,000 Class A-1b-4 Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | US69689ABS87 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$29,000,000 Class A-1b-4 Senior Secured Floating Rate Notes due 2034 - GEM | USG69039AW87 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$33,100,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2029 - GEM | USG69038AD24 | 18/Jul/2019 | Listed | 21/May/2029 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$33,100,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2029 (Rule 144A) - GEM | US69689BAG32 | 18/Jul/2019 | Listed | 21/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$35,000,000 Class D-R4 Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | US69689BAJ70 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$35,000,000 Class D-R4 Secured Deferrable Floating Rate Notes due 2034 - GEM | USG69038AE07 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$36,100,000 Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG69039AN88 | 18/Jul/2019 | Listed | 21/May/2029 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$36,100,000 Class C-R2 Senior Secured Deferrable Floating Rate Notes due 2029 (Rule 144A) - GEM | US69689ABA79 | 18/Jul/2019 | Listed | 21/May/2029 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$36,500,000 Class B-R4 Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | US69689ABN90 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$36,500,000 Class B-R4 Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG69039AU22 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$435,000,000 Class A-1a-4 Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | US69689ABJ88 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$435,000,000 Class A-1a-4 Senior Secured Floating Rate Notes due 2034 - GEM | USG69039AS75 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$457,000,000 Class A-1-R3 Senior Secured Floating Rate Notes due 2029 - (Rule 144A) - GEM | US69689ABC36 | 24/Feb/2021 | Listed | 21/May/2029 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$457,000,000 Class A-1-R3 Senior Secured Floating Rate Notes due 2029 - GEM | USG69039AP37 | 24/Feb/2021 | Listed | 21/May/2029 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$46,500,000 Class C-R4 Senior Secured Deferrable Floating Rate Notes due 2034 - (Rule 144A) - GEM | US69689ABQ22 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$46,500,000 Class C-R4 Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG69039AV05 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$56,500,000 Class B-R3 Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG69039AR92 | 24/Feb/2021 | Listed | 21/May/2029 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$56,500,000 Class B-R3 Senior Secured Deferrable Floating Rate Notes due 2029- (Rule 144A) - GEM | US69689ABG40 | 24/Feb/2021 | Listed | 21/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$84,200,000 Class A-2-R3 Senior Secured Floating Rate Notes due 2029 - GEM | USG69039AQ10 | 24/Feb/2021 | Listed | 21/May/2029 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$84,200,000 Class A-2-R3 Senior Secured Floating Rate Notes due 2029- (Rule 144A) - GEM | US69689ABE91 | 24/Feb/2021 | Listed | 21/May/2029 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$85,000,000 Class A-2-R4 Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | US69689ABL35 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -1, LTD. | U.S.$85,000,000 Class A-2-R4 Senior Secured Floating Rate Notes due 2034 - GEM | USG69039AT58 | 01/Jul/2021 | Listed | 21/May/2034 |
| PALMER SQUARE CLO 2015 -2, LTD | USD 12,200,000 Subordinated Notes due July 2030 - GEM | USG6903YAF00 | 01/Nov/2017 | Listed | 20/Jul/2030 |
| PALMER SQUARE CLO 2015 -2, LTD | USD 34000000 Subordinated Notes due 2030 - GEM | USG6903YAC78 | 11/Aug/2015 | Listed | 20/Jul/2030 |
| PALMER SQUARE CLO 2018 -1, LTD. | USD 49,900,000 Subordinated Notes due 2031 - GEM | USG6904UAB64 | 21/Mar/2018 | Listed | 18/Apr/2031 |
| PALMER SQUARE CLO 2018 -1, LTD. | USD 49,900,000 Subordinated Notes due 2031 144A - GEM | US69689GAC15 | 21/Mar/2018 | Listed | 18/Apr/2031 |
| PALMER SQUARE CLO 2018 -2, LTD. | U.S.$41,600,000 Subordinated Notes due 2031 - GEM | USG6904LAB65 | 23/Jul/2018 | Listed | 16/Jul/2031 |
| PALMER SQUARE CLO 2018 -2, LTD. | U.S.$41,600,000 Subordinated Notes due 2031 (Rule 144A) - GEM | US69688LAC19 | 23/Jul/2018 | Listed | 16/Jul/2031 |
| PALMER SQUARE CLO 2018 -3 LTD | USD 22,500,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6904VAA64 | 25/Oct/2018 | Listed | 17/Oct/2031 |
| PALMER SQUARE CLO 2018 -3 LTD | USD 22,500,000 Class D-R2 Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US69688CAA53 | 25/Oct/2018 | Listed | 17/Oct/2031 |
| PALMER SQUARE CLO 2018 -3 LTD | USD 35,900,000 Class B Subordinated Notes due 2031 - GEM | USG6904VAC21 | 25/Oct/2018 | Listed | 17/Oct/2031 |
| PALMER SQUARE CLO 2018 -3 LTD | USD 8,000,000 Class E-R2 Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6904VAB48 | 25/Oct/2018 | Listed | 17/Oct/2031 |
| PALMER SQUARE CLO 2018 -3 LTD | USD 8,000,000 Class E-R2 Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US69688CAC10 | 25/Oct/2018 | Listed | 17/Oct/2031 |
| PALMER SQUARE CLO 2019 -1, LTD. | U.S.$29,200,000 Subordinated Notes due 2032 - GEM | USG69054AB33 | 31/Oct/2019 | Listed | 14/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE CLO 2019 -1, LTD. | U.S.$29,200,000 Subordinated Notes due 2032- (Rule 144A) - GEM | US69700WAC10 | 31/Oct/2019 | Listed | 14/Nov/2032 |
| PALMER SQUARE CLO 2020 -3, LTD. | U.S.$16,000,000 Class D Secured Deferrable Floating Rate Notes due 2031 - GEM | USG6907MAA39 | 16/Dec/2020 | Listed | 15/Nov/2031 |
| PALMER SQUARE CLO 2020 -3, LTD. | U.S.$20,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG69051AE33 | 16/Dec/2020 | Listed | 15/Nov/2031 |
| PALMER SQUARE CLO 2020 -3, LTD. | U.S.$24,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG69051AD59 | 16/Dec/2020 | Listed | 15/Nov/2031 |
| PALMER SQUARE CLO 2020 -3, LTD. | U.S.$248,000,000 Class A-1a Senior Secured Floating Rate Notes due 2031 - GEM | USG69051AA11 | 16/Dec/2020 | Listed | 15/Nov/2031 |
| PALMER SQUARE CLO 2020 -3, LTD. | U.S.$48,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG69051AC76 | 16/Dec/2020 | Listed | 15/Nov/2031 |
| PALMER SQUARE CLO 2020 -3, LTD. | U.S.$8,000,000 Class A-1b Senior Secured Floating Rate Notes due 2031 - GEM | USG69051AB93 | 16/Dec/2020 | Listed | 15/Nov/2031 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2298992368 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2298992442 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €15,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2298992103 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €15,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2298992285 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2298989737 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2298989653 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2298990073 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2298989901 | 18/Mar/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2298989810 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2298989570 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2298991634 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2298991808 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2298991980 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2298992012 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2298991550 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2298991717 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2298990743 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2298991121 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2298991477 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2298991394 | 18/Mar/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2298991048 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €23,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2298990826 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €29,600,000 Subordinated Notes due 2034 - GEM | XS2298992525 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €29,600,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2298992798 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €35,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2298990404 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €35,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2298990586 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €35,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2298990313 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €35,000,000 Class B Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2298990230 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €35,000,000 Class B Senior Secured Floating Rate Notes due 2034- Exchangeable Non-Voting Notes - GEM | XS2298990156 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-1 DAC | €35,000,000 Class B Senior Secured Floating Rate Notes due 2034- Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2298990669 | 18/Mar/2021 | Listed | 15/Apr/2034 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - GEM | XS2357232557 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 -(Rule 144A) - GEM | XS2357233795 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2357232805 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 -(Rule 144A) - GEM | XS2357234090 | 04/Aug/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
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| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €182,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2357232631 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €182,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 -(Rule 144A) - GEM | XS2357233100 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2357232714 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 -(Rule 144A) - GEM | XS2357233522 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2357233019 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 -(Rule 144A) - GEM | XS2357233951 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €24,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2357232987 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €24,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 -(Rule 144A) - GEM | XS2357233449 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €30,600,000 Subordinated Notes due 2035 - GEM | XS2357233365 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €30,600,000 Subordinated Notes due 2035 -(Rule 144A) - GEM | XS2357234173 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €35,000,000 A-2 Senior Secured Floating Rate Notes due 2035 - GEM | XS2357814768 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €35,000,000 A-2 Senior Secured Floating Rate Notes due 2035 -(Rule 144A) - GEM | XS2357814925 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €9,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2357233282 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2021-2 DAC | €9,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 -(Rule 144A) - GEM | XS2357233878 | 04/Aug/2021 | Listed | 15/Apr/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €10,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2411229300 | 21/Dec/2021 | Listed | 21/Jan/2035 |

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|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €10,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Reg 144A - GEM | XS2411229722 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €20,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2411229482 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €20,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Reg 144A - GEM | XS2411229219 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | XS2411228161 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg 144A - GEM | XS2411228328 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2411228831 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €26,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Reg 144A - GEM | XS2411229052 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €27,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2411228914 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €27,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Reg 144A - GEM | XS2411229136 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €33,500,000 Subordinated Notes due 2038 - GEM | XS2411229565 | 21/Dec/2021 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €33,500,000 Subordinated Notes due 2038 - Reg 144A - GEM | XS2411229649 | 21/Dec/2021 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2411228245 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Reg 144A - GEM | XS2411228591 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - GEM | XS2411228674 | 21/Dec/2021 | Listed | 21/Jan/2035 |
| PALMER SQUARE EUROPEAN CLO 2022-1 DAC | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Reg 144A - GEM | XS2411228757 | 21/Dec/2021 | Listed | 21/Jan/2035 |

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|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €10,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A ) - GEM | XS2739070097 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €10,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2739069917 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €15,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A ) - GEM | XS2739069834 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €15,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2739069750 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A ) - GEM | XS2739069248 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2739069164 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €240,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - (Rule 144A ) - GEM | XS2739068604 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €240,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2739068513 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - (Rule 144A ) - GEM | XS2739069677 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2739069321 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €45,600,000 Subordinated Notes due 2036 - GEM | XS2553199907 | 01/Dec/2022 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €48,000,000 Class B-R Senior Secured Floating Rate Notes due 2038 - (Rule 144A ) - GEM | XS2739068869 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2022-2 DAC | €48,000,000 Class B-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2739068786 | 26/Jan/2024 | Listed | 15/Jan/2038 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €11,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2618889476 | 21/Jun/2023 | Listed | 15/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €11,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036- (Rule 144A) - GEM | XS2618889393 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €17,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2618890219 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €17,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036- (Rule 144A) - GEM | XS2618889047 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - (Rule 144A) - GEM | XS2618888742 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2618888825 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €25,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2618888668 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €25,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - (Rule 144A) - GEM | XS2618889120 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €30,750,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - (Rule 144A) - GEM | XS2618888403 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €30,750,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - GEM | XS2618888072 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €45,750,000 Subordinated Notes due 2036 - GEM | XS2618889633 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €45,750,000 Subordinated Notes due 2036- (Rule 144A) - GEM | XS2618889989 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - (Rule 144A) - GEM | XS2618888312 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | €9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - GEM | XS2618888585 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | Up to €246,000,000 Class A Senior Secured Floating Rate Notes due 2036 - (Rule 144A) - GEM | XS2618888239 | 21/Jun/2023 | Listed | 15/Jul/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-1 DAC | Up to €246,000,000 Class A Senior Secured Floating Rate Notes due 2036 - GEM | XS2618888155 | 21/Jun/2023 | Listed | 15/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2697592249 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2697592322 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €14,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2697591431 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €14,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Rule 144A - GEM | XS2697591514 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2697592082 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2697592165 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2697591605 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2697591787 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2697591860 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | XS2697591944 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2697590979 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2697591191 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2697591274 | 07/Nov/2023 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | XS2697591357 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €42,900 ,000 Subordinated Notes due 2036 - Reg S - GEM | XS2697592595 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2023-2 DESIGNATED ACTIVITY COMPANY | €42,900 ,000 Subordinated Notes due 2036 - Rule 144A - GEM | XS2697592678 | 07/Nov/2023 | Listed | 15/Oct/2036 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2815972729 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2815972992 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2815972059 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - Rule 144A - GEM | XS2815973453 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2815972562 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2815972646 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2815972133 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2815972216 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2815972307 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2815972489 | 06/Jun/2024 | Listed | 15/May/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €33,500,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2815971838 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €33,500,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2815971911 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €42,200,000 Subordinated Notes due 2037 - Reg S - GEM | XS2815973024 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €42,200,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2815973297 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2815971671 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-1 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2815971754 | 06/Jun/2024 | Listed | 15/May/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2849654939 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2849655159 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2849654855 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2849654772 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2849654269 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2849654426 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - reg S - GEM | XS2849654343 | 02/Aug/2024 | Listed | 15/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Rule 144A - GEM | XS2849654699 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €33,650,000 Subordinated Notes due 2037 - Reg S - GEM | XS2849655076 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €33,650,000 Subordinated Notes due 2037 - Rule 144A - GEM | XS2849655829 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2849653881 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | €44,000,000 Class B Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2849653964 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2849653618 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN CLO 2024-2 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2037 - Rule 144A - GEM | XS2849653709 | 02/Aug/2024 | Listed | 15/Oct/2037 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2372349873 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 -(Rule 144A) - GEM | XS2372349527 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2372349105 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 -(Rule 144A) - GEM | XS2372349287 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2372349360 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 -(Rule 144A) - GEM | XS2372349444 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €29,950,000 Subordinated Notes due 2031 - GEM | XS2372349956 | 10/Sep/2021 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €29,950,000 Subordinated Notes due 2031 -(Rule 144A) - GEM | XS2372350020 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €306,000,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | XS2372348719 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €306,000,000 Class A Senior Secured Floating Rate Notes due 2031 -(Rule 144A) - GEM | XS2372348800 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €40,500,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | XS2372348982 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €40,500,000 Class B Senior Secured Floating Rate Notes due 2031 -(Rule 144A) - GEM | XS2372349014 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €7,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2372349790 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-1 DAC | €7,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 -(Rule 144A) - GEM | XS2372350293 | 10/Sep/2021 | Listed | 15/Apr/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2397058988 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS2397059010 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €22,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2397058129 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €22,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS2397058715 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2397058632 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €25,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS2397058558 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €32,600,000 Subordinated Notes due 2031 - GEM | XS2397059366 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €32,600,000 Subordinated Notes due 2031 - Rule 144A - GEM | XS2397059101 | 19/Nov/2021 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €340,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2397058046 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €340,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Exchangeable Non-Voting Notes - GEM | XS2397057741 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €340,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes - GEM | XS2397057667 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €340,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Non-Voting Notes - Rule 144A - GEM | XS2397057824 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €340,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Voting Notes - GEM | XS2397057402 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €340,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Voting Notes - Rule 144A - GEM | XS2397057584 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €5,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2397058806 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €5,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS2397059283 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €60,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | XS2397058475 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2021-2 DAC | €60,000,000 Class B Senior Secured Floating Rate Notes due 2031 - Rule 144A - GEM | XS2397058392 | 19/Nov/2021 | Listed | 15/Jul/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2439766853 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS2439766937 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €22,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2439766341 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €22,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS2439766424 | 16/Mar/2022 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2439766697 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS2439766770 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €33,700,000 Subordinated Notes due 2031 - GEM | XS2439767232 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €33,700,000 Subordinated Notes due 2031 - Rule 144A - GEM | XS2439767315 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €340,000,000 Class A Servicer Removal and Replacement Exchangeable Non-Voting Notes due 2031 - GEM | XS2439765962 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €340,000,000 Class A Servicer Removal and Replacement Exchangeable Non-Voting Notes due 2031 - Rule 144A - GEM | XS2439766002 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €340,000,000 Class A Servicer Removal and Replacement Non-Voting Notes due 2031 - GEM | XS2439765707 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €340,000,000 Class A Servicer Removal and Replacement Non-Voting Notes due 2031 - Rule 144A - GEM | XS2439765889 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €340,000,000 Class A Servicer Removal and Replacement Voting Notes due 2031 - GEM | XS2439765533 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €340,000,000 Class A Servicer Removal and Replacement Voting Notes due 2031 - Rule 144A - GEM | XS2439765616 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €5,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2439767075 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €5,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS2439767158 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €57,500,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | XS2439766184 | 16/Mar/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-1 DAC | €57,500,000 Class B Senior Secured Floating Rate Notes due 2031 - Rule 144A - GEM | XS2439766267 | 16/Mar/2022 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2459152505 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS2459152414 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €18,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2459152091 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €18,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS2459152257 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | XS2459152174 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €22,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - Rule 144A - GEM | XS2459152331 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €26,700,000 Subordinated Notes due 2031 - GEM | XS2459152687 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €26,700,000 Subordinated Notes due 2031 - Rule 144A - GEM | XS2459152760 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €272,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Voting Notes - GEM | XS2459151101 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €272,000,000 Class A Senior Secured Floating Rate Notes due 2031 - Voting Notes - Rule 144A - GEM | XS2459151283 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €272,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - GEM | XS2459151440 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €272,000,000 Class A Senior Secured Floating Rate Notes due 2032 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2459151796 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €272,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2459151366 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €272,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - Rule 144A - GEM | XS2459151523 | 05/May/2022 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €44,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | XS2459151952 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-2 DAC | €44,000,000 Class B Senior Secured Floating Rate Notes due 2031 - Rule 144A - GEM | XS2459151879 | 05/May/2022 | Listed | 15/Oct/2031 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-3 DAC | €31,500,000 Subordinated Notes due 2032 - GEM | XS2531944309 | 26/Oct/2022 | Listed | 12/Apr/2032 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2022-3 DAC | €31,500,000 Subordinated Notes due 2032 - Rule 144A - GEM | XS2531944481 | 26/Oct/2022 | Listed | 12/Apr/2032 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-1 DESIGNATED ACTIVITY COMPANY | €28,590,000 Subordinated Notes due 2032 - (Regulation S) - GEM | XS2593622967 | 30/Mar/2023 | Listed | 15/Nov/2032 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-1 DESIGNATED ACTIVITY COMPANY | €28,590,000 Subordinated Notes due 2032 - (Rule 144A) - GEM | XS2593623007 | 30/Mar/2023 | Listed | 15/Nov/2032 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €16,300,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2033 - (144A) - GEM | XS2878984520 | 27/Aug/2024 | Listed | 15/Jan/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €16,300,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2033 - (Reg S) - GEM | XS2878984447 | 27/Aug/2024 | Listed | 15/Jan/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €17,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2033 - (144A) - GEM | XS2878984363 | 27/Aug/2024 | Listed | 15/Jan/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €17,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2033 - (Reg S) - GEM | XS2878984280 | 27/Aug/2024 | Listed | 15/Jan/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €17,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2033 - (144A) - GEM | XS2878984108 | 27/Aug/2024 | Listed | 15/Jan/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €17,700,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2033 - (Reg S) - GEM | XS2878984017 | 27/Aug/2024 | Listed | 15/Jan/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €185,862,526 Class A-R Senior Secured Floating Rate Notes due 2033 - (144A) - GEM | XS2878983712 | 27/Aug/2024 | Listed | 15/Jan/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €185,862,526 Class A-R Senior Secured Floating Rate Notes due 2033 - (Reg S) - GEM | XS2878983639 | 27/Aug/2024 | Listed | 15/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €27,510,000 Subordinated Notes due 2033 - (Rule 144A) - GEM | XS2648492689 | 24/Aug/2023 | Listed | 15/Jan/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €27,510,000 Subordinated Notes due 2033- (Reg S) - GEM | XS2648492416 | 24/Aug/2023 | Listed | 15/Jan/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €31,700,000 Class B-R Senior Secured Floating Rate Notes due 2033 - (144A) - GEM | XS2878983985 | 27/Aug/2024 | Listed | 15/Jan/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-2 DESIGNATED ACTIVITY COMPANY | €31,700,000 Class B-R Senior Secured Floating Rate Notes due 2033 - (Reg S) - GEM | XS2878983803 | 27/Aug/2024 | Listed | 15/Jan/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - Rule 144A - GEM | XS2712138085 | 05/Dec/2023 | Listed | 15/May/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €18,400,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033- Reg S - GEM | XS2712134688 | 05/Dec/2023 | Listed | 15/May/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €18,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Rule 144A - GEM | XS2712138168 | 05/Dec/2023 | Listed | 15/May/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €18,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033- Reg S - GEM | XS2712134506 | 05/Dec/2023 | Listed | 15/May/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €21,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Reg S - GEM | XS2712134415 | 05/Dec/2023 | Listed | 15/May/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €21,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - Rule 144A - GEM | XS2712137517 | 05/Dec/2023 | Listed | 15/May/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €272,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Reg S - GEM | XS2712134175 | 05/Dec/2023 | Listed | 15/May/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €272,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Rule 144A - GEM | XS2712136626 | 05/Dec/2023 | Listed | 15/May/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €33,200,000 Subordinated Notes due 2033 - Rule 144A - GEM | XS2712147078 | 05/Dec/2023 | Listed | 15/May/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €33,200,000 Subordinated Notes due 2033- Reg S - GEM | XS2712146930 | 05/Dec/2023 | Listed | 15/May/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €39,000,000 Class B Senior Secured Floating Rate Notes due 2033 - Rule 144A - GEM | XS2712137350 | 05/Dec/2023 | Listed | 15/May/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2023-3 DESIGNATED ACTIVITY COMPANY | €39,000,000 Class B Senior Secured Floating Rate Notes due 2033- Reg S - GEM | XS2712134332 | 05/Dec/2023 | Listed | 15/May/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033- (Regulation S) - GEM | XS2775049443 | 03/Apr/2024 | Listed | 15/Aug/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €20,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033-(Rule 144A) - GEM | XS2775049799 | 03/Apr/2024 | Listed | 15/Aug/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033- (Regulation S) - GEM | XS2775049526 | 03/Apr/2024 | Listed | 15/Aug/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033-(Rule 144A) - GEM | XS2775049872 | 03/Apr/2024 | Listed | 15/Aug/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033- (Regulation S) - GEM | XS2775049369 | 03/Apr/2024 | Listed | 15/Aug/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033-(Rule 144A) - GEM | XS2775049286 | 03/Apr/2024 | Listed | 15/Aug/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €306,000,000 Class A Senior Secured Floating Rate Notes due 2033 - (Regulation S) - GEM | XS2775048981 | 03/Apr/2024 | Listed | 15/Aug/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €306,000,000 Class A Senior Secured Floating Rate Notes due 2033 -(Rule 144A) - GEM | XS2775053981 | 03/Apr/2024 | Listed | 15/Aug/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €36,700,000 Subordinated Notes due 2033- (Regulation S) - GEM | XS2775058782 | 03/Apr/2024 | Listed | 15/Aug/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €36,700,000 Subordinated Notes due 2033 -(Rule 144A) - GEM | XS2775058865 | 03/Apr/2024 | Listed | 15/Aug/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2033- (Regulation S) - GEM | XS2775054013 | 03/Apr/2024 | Listed | 15/Aug/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2033-(Rule 144A) - GEM | XS2775054104 | 03/Apr/2024 | Listed | 15/Aug/2033 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €27,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2865670371 | 11/Sep/2024 | Listed | 15/May/2034 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €27,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034- Reg S - GEM | XS2865670298 | 11/Sep/2024 | Listed | 15/May/2034 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2865670025 | 11/Sep/2024 | Listed | 15/May/2034 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- Reg S - GEM | XS2865669951 | 11/Sep/2024 | Listed | 15/May/2034 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €32,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2865669878 | 11/Sep/2024 | Listed | 15/May/2034 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €32,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- Reg S - GEM | XS2865669795 | 11/Sep/2024 | Listed | 15/May/2034 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €425,000,000 Class A Senior Secured Floating Rate Notes due 2034- 144A - GEM | XS2865669365 | 11/Sep/2024 | Listed | 15/May/2034 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €425,000,000 Class A Senior Secured Floating Rate Notes due 2034- Reg S - GEM | XS2865669282 | 11/Sep/2024 | Listed | 15/May/2034 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €50,000,000 Subordinated Notes due 2034- 144A - GEM | XS2865670538 | 11/Sep/2024 | Listed | 15/May/2034 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €50,000,000 Subordinated Notes due 2034- Reg S - GEM | XS2865670454 | 11/Sep/2024 | Listed | 15/May/2034 |
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €67,100,000 Class B Senior Secured Floating Rate Notes due 2034- 144A - GEM | XS2865669522 | 11/Sep/2024 | Listed | 15/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PALMER SQUARE EUROPEAN LOAN FUNDING 2024-2 DESIGNATED ACTIVITY COMPANY | €67,100,000 Class B Senior Secured Floating Rate Notes due 2034- Reg S - GEM | XS2865669449 | 11/Sep/2024 | Listed | 15/May/2034 |
| PARALLEL 2015-1 LTD | USD 36000000 Subordinated Notes due 2027 - GEM | USG69025AC12 | 16/Jul/2015 | Listed | 20/Jul/2027 |
| PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2016-1 | U.S.$15,700,000 Class D-R Secured Deferrable Floating Rate Notes due 2031 - GEM | USG69363AG75 | 05/Sep/2018 | Listed | 23/Aug/2031 |
| PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2016-1 | U.S.$15,700,000 Class D-R Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US70016AAE29 | 05/Sep/2018 | Listed | 23/Aug/2031 |
| PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2016-1 | U.S.$22,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG69363AF92 | 05/Sep/2018 | Listed | 23/Aug/2031 |
| PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2016-1 | U.S.$22,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US700162AQ33 | 05/Sep/2018 | Listed | 23/Aug/2031 |
| PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2016-1 | U.S.$250,000,000 Class A 1-R Senior Secured Floating Rate Notes due 2031 - GEM | USG69363AC61 | 05/Sep/2018 | Listed | 23/Aug/2031 |
| PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2016-1 | U.S.$250,000,000 Class A 1-R Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US700162AJ99 | 05/Sep/2018 | Listed | 23/Aug/2031 |
| PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2016-1 | U.S.$35,800,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG69363AE28 | 05/Sep/2018 | Listed | 23/Aug/2031 |
| PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2016-1 | U.S.$35,800,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US700162AN02 | 05/Sep/2018 | Listed | 23/Aug/2031 |
| PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2016-1 | U.S.$42,200,000 Class A 2-R Senior Secured Floating Rate Notes due 2031 - GEM | USG69363AD45 | 05/Sep/2018 | Listed | 23/Aug/2031 |
| PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2016-1 | U.S.$42,200,000 Class A 2-R Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US700162AL46 | 05/Sep/2018 | Listed | 23/Aug/2031 |
| PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2016-1 | USD 42950000 Subordinated Notes due 2028 - GEM | USG69363AB88 | 26/Aug/2016 | Listed | 23/Aug/2028 |
| PARK BLUE CLO 2023-IV, LTD. | U.S.$13,500,000 Class C-1 Derrable Mezzanine Floating Rate Notes due 2037 (144A) - GEM | US699917AG52 | 17/Jan/2024 | Listed | 25/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PARK BLUE CLO 2023-IV, LTD. | U.S.$13,500,000 Class C-1 Derrable Mezzanine Floating Rate Notes due 2037 (Reg S) - GEM | USG69446AD79 | 17/Jan/2024 | Listed | 25/Jan/2037 |
| PARK BLUE CLO 2023-IV, LTD. | U.S.$296,100,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (144A) - GEM | US699917AA82 | 17/Jan/2024 | Listed | 25/Jan/2037 |
| PARK BLUE CLO 2023-IV, LTD. | U.S.$296,100,000 Class A-1 Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | USG69446AA31 | 17/Jan/2024 | Listed | 25/Jan/2037 |
| PARKER-HANNIFIN CORPORATION | EUR 611,587,000 1.125% Senior Notes due 2025 - GEM | XS1719267855 | 13/Dec/2017 | Listed | 01/Mar/2025 |
| PARKER-HANNIFIN CORPORATION | EUR 88,413,000 1.125% Senior Notes due 2025 - GEM | XS1571341830 | 24/Feb/2017 | Listed | 01/Mar/2025 |
| PARKMORE POINT RMBS 2022-1 PLC | Issue of £10,000,000 Class D mortgage backed floating rate notes due July 2050 - GEM | XS2500384701 | 04/Oct/2022 | Listed | 25/Jul/2050 |
| PARKMORE POINT RMBS 2022-1 PLC | Issue of £16,000,000 Class B mortgage backed floating rate notes due July 2050 - GEM | XS2500384297 | 04/Oct/2022 | Listed | 25/Jul/2050 |
| PARKMORE POINT RMBS 2022-1 PLC | Issue of £184,400,000 Class A mortgage backed floating rate notes due July 2050 - GEM | XS2500384024 | 04/Oct/2022 | Listed | 25/Jul/2050 |
| PARKMORE POINT RMBS 2022-1 PLC | Issue of £2,700,000 Class F mortgage backed floating rate notes due July 2050 - GEM | XS2500385187 | 04/Oct/2022 | Listed | 25/Jul/2050 |
| PARKMORE POINT RMBS 2022-1 PLC | Issue of £22,700,000 Class C mortgage backed floating rate notes due July 2050 - GEM | XS2500384537 | 04/Oct/2022 | Listed | 25/Jul/2050 |
| PARKMORE POINT RMBS 2022-1 PLC | Issue of £25,360,000Class Z mortgage backed floating rate notes due July 2050 - GEM | XS2500385344 | 04/Oct/2022 | Listed | 25/Jul/2050 |
| PARKMORE POINT RMBS 2022-1 PLC | Issue of £4,000,000 Class RFN mortgage backed floating rate notes due July 2050 - GEM | XS2500385690 | 04/Oct/2022 | Listed | 25/Jul/2050 |
| PARKMORE POINT RMBS 2022-1 PLC | Issue of £6,000,000 Class E mortgage backed floating rate notes due July 2050 - GEM | XS2500384966 | 04/Oct/2022 | Listed | 25/Jul/2050 |
| PEACE PARK CLO, LTD. | U.S.$388,050,000 Class A Senior Secured Floating Rate Notes due 2034 (144A) - GEM | US70470MAC91 | 11/Oct/2021 | Listed | 20/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PEACE PARK CLO, LTD. | U.S.$388,050,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | USG6957MAB03 | 11/Oct/2021 | Listed | 20/Oct/2034 |
| PEAKS CLO 1 , LTD | 1,500,000 USD Class X Senior Secured Floating Rate Notes due 2030 - RegS - GEM | USG6961TAE31 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | 1,500,000 USD Class X Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US70469QAJ85 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | 2,630,000 USD Class F-R Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | USG6960WAE78 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class A-1-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US70469QAK58 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class A-1-R Senior Secured Floating Rate Notes due 2030 - RegS - GEM | USG6961TAF06 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class A-2-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US70469QAL32 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class A-2-R Senior Secured Floating Rate Notes due 2030 - RegS - GEM | USG6961TAG88 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class A-3-R Senior Secured Fixed Rate Notes due 2030 - 144A - GEM | US70469QAM15 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class A-3-R Senior Secured Fixed Rate Notes due 2030 - RegS - GEM | USG6961TAH61 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class B-R Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US70469QAN97 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class B-R Senior Secured Floating Rate Notes due 2030 - RegS - GEM | USG6961TAJ28 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class C-R Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US70469QAP46 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class C-R Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | USG6961TAK90 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class D-R Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US70469QAQ29 | 17/Jul/2018 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PEAKS CLO 1 , LTD | Class D-R Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | USG6961TAL73 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class E-R Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US70469TAG85 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class E-R Secured Deferrable Floating Rate Notes due 2030 - RegS - GEM | USG6960WAD95 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Class F-R Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US70469TAH68 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 1 , LTD | Subordinated Notes due 2026 - GEM | USG6960WAC13 | 25/Jul/2014 | Listed | 15/Jul/2026 |
| PEAKS CLO 1 , LTD | Subordinated Notes due 2030 - 144A - GEM | US70469TAE38 | 17/Jul/2018 | Listed | 15/Jul/2030 |
| PEAKS CLO 2, LTD. | USD 11400000 Senior Subordinated Notes due 2029 - GEM | USG6963WAB03 | 26/May/2017 | Listed | 20/Jul/2029 |
| PEAKS CLO 2, LTD. | USD 14000000 Junior Subordinated Notes due 2029 - GEM | USG6963WAC85 | 26/May/2017 | Listed | 20/Jul/2029 |
| PEARSON FUNDING PLC | £350,000,000 in aggregate principal amount of 3.750% Guaranteed Notes due 2030 - GEM | XS2044910466 | 04/Jun/2020 | Listed | 04/Jun/2030 |
| PEGASUS HAVA TASIMACILIGI A.S. | U.S.$375,000,000 9.25 per cent. Notes due 2026 - GEM | XS2337336445 | 30/Apr/2021 | Listed | 30/Apr/2026 |
| PEMBROKE PROPERTY FINANCE 2 DESIGNATED ACTIVITY COMPANY | EUR 13,924,219 Class A Notes - GEM | XS2422850771 | 22/Feb/2022 | Listed | 01/Jun/2040 |
| PEMBROKE PROPERTY FINANCE 2 DESIGNATED ACTIVITY COMPANY | EUR 16,091,000 Class E Notes - GEM | XS2422851407 | 22/Feb/2022 | Listed | 01/Jun/2040 |
| PEMBROKE PROPERTY FINANCE 2 DESIGNATED ACTIVITY COMPANY | EUR 19,923,000 Class F Notes - GEM | XS2422851829 | 22/Feb/2022 | Listed | 01/Jun/2040 |
| PEMBROKE PROPERTY FINANCE 2 DESIGNATED ACTIVITY COMPANY | EUR 20,689,000 Class D Notes - GEM | XS2422851233 | 22/Feb/2022 | Listed | 01/Jun/2040 |
| PEMBROKE PROPERTY FINANCE 2 DESIGNATED ACTIVITY COMPANY | EUR 35,248,000 Class B Notes - GEM | XS2422850854 | 22/Feb/2022 | Listed | 01/Jun/2040 |
| PEMBROKE PROPERTY FINANCE 2 DESIGNATED ACTIVITY COMPANY | EUR 36,015,000 Class C Notes - GEM | XS2422850938 | 22/Feb/2022 | Listed | 01/Jun/2040 |
| PENNANTPARK CLO I, LTD | U.S.$203,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2036 - GEM | US70806TAQ85 | 07/Aug/2024 | Listed | 25/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENSION INSURANCE CORPORATION PLC | GBP 450,000,000 7.375 per cent. Reset Perpetual Restricted Tier 1 Contingent Convertible Notes - GEM | XS1843431427 | 25/Jul/2019 | Listed | |
| PENTA CLO 10 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2401708339 | 30/Nov/2021 | Listed | 20/Nov/2034 |
| PENTA CLO 10 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2401709063 | 30/Nov/2021 | Listed | 20/Nov/2034 |
| PENTA CLO 10 DESIGNATED ACTIVITY COMPANY | €20,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2401708925 | 30/Nov/2021 | Listed | 20/Nov/2034 |
| PENTA CLO 10 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2401708412 | 30/Nov/2021 | Listed | 20/Nov/2034 |
| PENTA CLO 10 DESIGNATED ACTIVITY COMPANY | €252,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | XS2401707877 | 30/Nov/2021 | Listed | 20/Nov/2034 |
| PENTA CLO 10 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - GEM | XS2401707950 | 30/Nov/2021 | Listed | 20/Nov/2034 |
| PENTA CLO 10 DESIGNATED ACTIVITY COMPANY | €27,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2401708255 | 30/Nov/2021 | Listed | 20/Nov/2034 |
| PENTA CLO 10 DESIGNATED ACTIVITY COMPANY | €32,920,000 Subordinated Notes due 2034 - GEM | XS2401708842 | 30/Nov/2021 | Listed | 20/Nov/2034 |
| PENTA CLO 11 DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2858658672 | 24/Jul/2024 | Listed | 15/Jul/2037 |
| PENTA CLO 11 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2858658326 | 24/Jul/2024 | Listed | 15/Jul/2037 |
| PENTA CLO 11 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2858657195 | 24/Jul/2024 | Listed | 15/Jul/2037 |
| PENTA CLO 11 DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2858657948 | 24/Jul/2024 | Listed | 15/Jul/2037 |
| PENTA CLO 11 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2858657351 | 24/Jul/2024 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 11 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2858658169 | 24/Jul/2024 | Listed | 15/Jul/2037 |
| PENTA CLO 11 DESIGNATED ACTIVITY COMPANY | €36,000,000 Subordinated Notes due 2037 - GEM | XS2462577284 | 16/May/2022 | Listed | 15/Jul/2037 |
| PENTA CLO 11 DESIGNATED ACTIVITY COMPANY | €46,000,000 Class B-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2858657518 | 24/Jul/2024 | Listed | 15/Jul/2037 |
| PENTA CLO 12 DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2799637769 | 09/May/2024 | Listed | 09/May/2037 |
| PENTA CLO 12 DESIGNATED ACTIVITY COMPANY | €16,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2799637504 | 09/May/2024 | Listed | 09/May/2037 |
| PENTA CLO 12 DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2799636449 | 09/May/2024 | Listed | 09/May/2037 |
| PENTA CLO 12 DESIGNATED ACTIVITY COMPANY | €23,900,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2799637173 | 09/May/2024 | Listed | 09/May/2037 |
| PENTA CLO 12 DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2799637330 | 09/May/2024 | Listed | 09/May/2037 |
| PENTA CLO 12 DESIGNATED ACTIVITY COMPANY | €36,250,000 Subordinated Notes due 2037 - GEM | XS2544644060 | 09/Nov/2022 | Listed | 09/May/2037 |
| PENTA CLO 12 DESIGNATED ACTIVITY COMPANY | €42,900,000 Class B-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2799636795 | 09/May/2024 | Listed | 09/May/2037 |
| PENTA CLO 14 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2876587457 | 26/Sep/2024 | Listed | 20/Oct/2037 |
| PENTA CLO 14 DESIGNATED ACTIVITY COMPANY | €14,000,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2876586053 | 26/Sep/2024 | Listed | 20/Oct/2037 |
| PENTA CLO 14 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2876587291 | 26/Sep/2024 | Listed | 20/Oct/2037 |
| PENTA CLO 14 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2876585675 | 26/Sep/2024 | Listed | 20/Oct/2037 |
| PENTA CLO 14 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2876586640 | 26/Sep/2024 | Listed | 20/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 14 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2876585832 | 26/Sep/2024 | Listed | 20/Oct/2037 |
| PENTA CLO 14 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2876586996 | 26/Sep/2024 | Listed | 20/Oct/2037 |
| PENTA CLO 14 DESIGNATED ACTIVITY COMPANY | €32,900,000 Subordinated Notes due 2036 - GEM | XS2580302656 | 08/Mar/2023 | Listed | 15/Apr/2036 |
| PENTA CLO 14 DESIGNATED ACTIVITY COMPANY | €43,000,000 Class B-R Senior Secured Floating Rate Notes due 2037 - GEM | XS2876586210 | 26/Sep/2024 | Listed | 20/Oct/2037 |
| PENTA CLO 16 DESIGNATED ACTIVITY COMPANY | €13,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2760076534 | 25/Mar/2024 | Listed | 18/Oct/2036 |
| PENTA CLO 16 DESIGNATED ACTIVITY COMPANY | €14,800,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - GEM | XS2760075130 | 25/Mar/2024 | Listed | 18/Oct/2036 |
| PENTA CLO 16 DESIGNATED ACTIVITY COMPANY | €18,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2760076450 | 25/Mar/2024 | Listed | 18/Oct/2036 |
| PENTA CLO 16 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2760075726 | 25/Mar/2024 | Listed | 18/Oct/2036 |
| PENTA CLO 16 DESIGNATED ACTIVITY COMPANY | €236,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - GEM | XS2760074919 | 25/Mar/2024 | Listed | 18/Oct/2036 |
| PENTA CLO 16 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2760076021 | 25/Mar/2024 | Listed | 18/Oct/2036 |
| PENTA CLO 16 DESIGNATED ACTIVITY COMPANY | €29,400,000 Subordinated Notes due 2036 - GEM | XS2760076617 | 25/Mar/2024 | Listed | 18/Oct/2036 |
| PENTA CLO 16 DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B Senior Secured Floating Rate Notes due 2036 - GEM | XS2760075304 | 25/Mar/2024 | Listed | 18/Oct/2036 |
| PENTA CLO 17 DESIGNATED ACTIVITY COMPANY | €12,750,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2837111702 | 09/Aug/2024 | Listed | 15/Aug/2038 |
| PENTA CLO 17 DESIGNATED ACTIVITY COMPANY | €17,950,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2837111538 | 09/Aug/2024 | Listed | 15/Aug/2038 |
| PENTA CLO 17 DESIGNATED ACTIVITY COMPANY | €2,125,000 Class X Senior Secured Floating Rate Notes due 2038 - GEM | XS2837882377 | 09/Aug/2024 | Listed | 15/Aug/2038 |
| PENTA CLO 17 DESIGNATED ACTIVITY COMPANY | €24,550,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2837111371 | 09/Aug/2024 | Listed | 15/Aug/2038 |
| PENTA CLO 17 DESIGNATED ACTIVITY COMPANY | €30,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2837111454 | 09/Aug/2024 | Listed | 15/Aug/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 17 DESIGNATED ACTIVITY COMPANY | €37,400,000 Subordinated Notes due 2038 - GEM | XS2837111611 | 09/Aug/2024 | Listed | 15/Aug/2038 |
| PENTA CLO 17 DESIGNATED ACTIVITY COMPANY | €42,800,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - GEM | XS2837111298 | 09/Aug/2024 | Listed | 15/Aug/2038 |
| PENTA CLO 17 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - GEM | XS2837881999 | 09/Aug/2024 | Listed | 15/Aug/2038 |
| PENTA CLO 17 DESIGNATED ACTIVITY COMPANY | Up to €263,500,000 Class A Senior Secured Floating Rate Notes due 2038 - GEM | XS2837111025 | 09/Aug/2024 | Listed | 15/Aug/2038 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2393698555 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | XS2393698472 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €12,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2393699280 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €12,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2393699447 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2393699108 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2393699017 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2393698639 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2393698803 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2393697821 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2393698126 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2393698043 | 28/Oct/2021 | Listed | 04/Nov/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €23,400,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2393698399 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €23,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2393698712 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €23,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2393698985 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €27,900,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2393699363 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €27,900,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2393699520 | 28/Oct/2021 | Listed | 04/Nov/2034 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €20,400,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2440090343 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €12,400,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2440090426 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €12,400,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2440090699 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €20,400,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2440090269 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2440089840 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €22,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2440089923 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2035 (Reg S) - GEM | XS2440089253 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2035 (Rule 144A) - GEM | XS2440089337 | 23/Mar/2022 | Listed | 17/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Non-Voting Notes due 2035 (Reg S) - GEM | XS2440089097 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2440089170 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Voting Notes due 2035 (Reg S) - GEM | XS2440088875 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate CM Voting Notes due 2035 (Rule 144A) - GEM | XS2440088958 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €27,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2440090004 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €27,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2440090186 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €4,000,000 Class X-R Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2440090772 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €4,000,000 Class X-R Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2440090855 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2440089410 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | €40,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2440089501 | 23/Mar/2022 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | EUR 53,450,000 Subordinated Notes due 2035 (Rule 144A) - GEM | XS1692082552 | 16/Nov/2017 | Listed | 17/Apr/2035 |
| PENTA CLO 3 DESIGNATED ACTIVITY COMPANY | EUR 53,450,000 Subordinated Notes due 2035 (Reg S) - GEM | XS1692082800 | 16/Nov/2017 | Listed | 17/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 Non-Voting Notes - GEM | XS2289566866 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 Non-VotingExchangeable Notes - GEM | XS2289566783 | 24/Feb/2021 | Listed | 20/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 Voting Notes - GEM | XS2289566601 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €10,150,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2289568722 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €2,500,000 Class X Senior Secured Floating Rate Notes due 2035 - GEM | XS2289565033 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €22,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 Non-Voting Notes - GEM | XS2289567328 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €22,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 Non-VotingExchangeable Notes - GEM | XS2289567591 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €22,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 Voting Notes - GEM | XS2289567245 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2289568565 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €245,450,000 Class A Senior Secured Floating Rate Notes due 2035 Non-Voting Notes - GEM | XS2289565389 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €245,450,000 Class A Senior Secured Floating Rate Notes due 2035 Non-VotingExchangeable Notes - GEM | XS2289565462 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €245,450,000 Class A Senior Secured Floating Rate Notes due 2035 Voting Notes - GEM | XS2289565207 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 Non-Voting Notes - GEM | XS2289568052 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 Non-VotingExchangeable Notes - GEM | XS2289568136 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €26,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 Voting Notes - GEM | XS2289567914 | 24/Feb/2021 | Listed | 20/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €33,400,000 Class B-1 Senior Secured Floating Rate Notes due 2035 Non-Voting Notes - GEM | XS2289566197 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €33,400,000 Class B-1 Senior Secured Floating Rate Notes due 2035 Non-VotingExchangeable Notes - GEM | XS2289566270 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | €33,400,000 Class B-1 Senior Secured Floating Rate Notes due 2035 Voting Notes - GEM | XS2289565975 | 24/Feb/2021 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | Subordinated Notes (144a) - GEM | XS1843443869 | 20/Dec/2018 | Listed | 20/Apr/2035 |
| PENTA CLO 5 DESIGNATED ACTIVITY COMPANY | Subordinated Notes (Reg S) - GEM | XS1843444321 | 20/Dec/2018 | Listed | 20/Apr/2035 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €1,400,000 Class X Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2362601945 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €1,400,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2362602083 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (144A) - GEM | XS2362602679 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2362602752 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2362603560 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2362603487 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €20,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2362603214 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €20,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2362603305 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2362603057 | 26/Jul/2021 | Listed | 25/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2362602836 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (144A) - GEM | XS2367155236 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Exchangeable Notes (Reg S) - GEM | XS2367155079 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (144A) - GEM | XS2367154858 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2367154346 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes (144A) - GEM | XS2362602323 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes (Reg S) - GEM | XS2362602166 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2362602596 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2362602240 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2362603131 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2362602919 | 26/Jul/2021 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €37,600,000 Subordinated Notes due 2034 (144A) - GEM | XS2013632505 | 31/Jul/2019 | Listed | 25/Jul/2034 |
| PENTA CLO 6 DESIGNATED ACTIVITY COMPANY | €37,600,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2013632414 | 31/Jul/2019 | Listed | 25/Jul/2034 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class A Notes CM Non-Voting Exchangeable Notes (144A) - GEM | XS2106026748 | 11/Mar/2020 | Listed | 25/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class A Notes CM Non-Voting Exchangeable Notes (reg s) - GEM | XS2106026409 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class A Notes CM Non-Voting Notes (144A) - GEM | XS2106026664 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class A Notes CM Non-Voting Notes (reg s) - GEM | XS2106026318 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class A Notes CM Voting Notes (144A) - GEM | XS2106026581 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class A Notes CM Voting Notes (reg s) - GEM | XS2106026235 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-1 Notes CM Non-Voting Exchangeable Notes (144A) - GEM | XS2106027555 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-1 Notes CM Non-Voting Exchangeable Notes (Reg S) - GEM | XS2106027126 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-1 Notes CM Non-Voting Notes (144A) - GEM | XS2106027399 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-1 Notes CM Non-Voting Notes (reg s) - GEM | XS2106027043 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-1 Notes CM Voting Notes (144A) - GEM | XS2106027472 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-1 Notes CM Voting Notes (reg s) - GEM | XS2106026821 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-2 Notes CM Non-Voting Exchangeable Notes (144A) - GEM | XS2106028108 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-2 Notes CM Non-Voting Exchangeable Notes (reg s) - GEM | XS2106027803 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-2 Notes CM Non-Voting Notes (144A) - GEM | XS2106027985 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-2 Notes CM Non-Voting Notes (reg s) - GEM | XS2106027712 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-2 Notes CM Voting Notes (144A) - GEM | XS2106028017 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class B-2 Notes CM Voting Notes (reg s) - GEM | XS2106027639 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class C Notes CM Non-Voting Exchangeable Notes (144A) - GEM | XS2106028876 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class C Notes CM Non-Voting Exchangeable Notes (reg s) - GEM | XS2106028447 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class C Notes CM Non-Voting Notes (144A) - GEM | XS2106028793 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class C Notes CM Non-Voting Notes (reg s) - GEM | XS2106028363 | 11/Mar/2020 | Listed | 25/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class C Notes CM Voting Notes (144A) - GEM | XS2106028520 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class C Notes CM Voting Notes (reg s) - GEM | XS2106028280 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class D Notes CM Non-Voting Exchangeable Notes (144A) - GEM | XS2106029411 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class D Notes CM Non-Voting Exchangeable Notes (reg s) - GEM | XS2106029171 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class D Notes CM Non-Voting Notes (144A) - GEM | XS2106029338 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class D Notes CM Non-Voting Notes (reg s) - GEM | XS2106029098 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class D Notes CM Voting Notes (144A) - GEM | XS2106029254 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class D Notes CM Voting Notes (Reg S) - GEM | XS2106028959 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class E Notes (144A) - GEM | XS2106029684 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class E Notes (Reg S) - GEM | XS2106029502 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class F Notes (144A) - GEM | XS2106029841 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Class F Notes (Reg S) - GEM | XS2106029767 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Subordinated Notes (144a) - GEM | XS2106030005 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 7 DESIGNATED ACTIVITY COMPANY | Subordinated Notes (Reg S) - GEM | XS2106029924 | 11/Mar/2020 | Listed | 25/Jan/2033 |
| PENTA CLO 8 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - GEM | XS2413885570 | 08/Dec/2021 | Listed | 15/Jan/2034 |
| PENTA CLO 8 DESIGNATED ACTIVITY COMPANY | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2413886115 | 08/Dec/2021 | Listed | 15/Jan/2034 |
| PENTA CLO 8 DESIGNATED ACTIVITY COMPANY | €17,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2413885810 | 08/Dec/2021 | Listed | 15/Jan/2034 |
| PENTA CLO 8 DESIGNATED ACTIVITY COMPANY | €21,850,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2413885653 | 08/Dec/2021 | Listed | 15/Jan/2034 |
| PENTA CLO 8 DESIGNATED ACTIVITY COMPANY | €215,250,000 Class A Senior Secured Floating Rate Notes due 2034 CM Non-Voting Exchangable Notes - GEM | XS2413884094 | 08/Dec/2021 | Listed | 15/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 8 DESIGNATED ACTIVITY COMPANY | €215,250,000 Class A Senior Secured Floating Rate Notes due 2034 CM Non-Voting Notes - GEM | XS2413883955 | 08/Dec/2021 | Listed | 15/Jan/2034 |
| PENTA CLO 8 DESIGNATED ACTIVITY COMPANY | €215,250,000 Class A Senior Secured Floating Rate Notes due 2034 CM Voting Notes - GEM | XS2413885224 | 08/Dec/2021 | Listed | 15/Jan/2034 |
| PENTA CLO 8 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 CM Non-Voting Exchangable Notes - GEM | XS2413884250 | 08/Dec/2021 | Listed | 15/Jan/2034 |
| PENTA CLO 8 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 CM Voting Notes - GEM | XS2413885497 | 08/Dec/2021 | Listed | 15/Jan/2034 |
| PENTA CLO 8 DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2413885737 | 08/Dec/2021 | Listed | 15/Jan/2034 |
| PENTA CLO 8 DESIGNATED ACTIVITY COMPANY | €32,700,000 Subordinated Notes due 2034 - GEM | XS2249759023 | 25/Nov/2020 | Listed | 15/Jan/2034 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2344756908 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2344757971 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2344757039 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2344757898 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €243,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2344756577 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €243,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2344757203 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2344756734 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2344757542 | 08/Jul/2021 | Listed | 25/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2344756817 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2344757625 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €33,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2344756494 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €33,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2344757385 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €36,450,000 Subordinated Notes due 2036 (Reg S) - GEM | XS2344757112 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €36,450,000 Subordinated Notes due 2036 (Rule 144A) - GEM | XS2344758193 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Reg S) - GEM | XS2344756650 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PENTA CLO 9 DESIGNATED ACTIVITY COMPANY | €9,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Rule 144A) - GEM | XS2344757468 | 08/Jul/2021 | Listed | 25/Jul/2036 |
| PERMANENT TSB GROUP HOLDINGS P.L.C. | €125,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Contingent Temporary Write Down Securities - GEM | XS2258541734 | 25/Nov/2020 | Listed | |
| PERMANENT TSB GROUP HOLDINGS P.L.C. | €250,000,000 Fixed Rate Reset Additional Tier 1 Perpetual Contingent Temporary Write Down Securities 13.25% - GEM | XS2538798583 | 26/Oct/2022 | Listed | |
| PERSHING SQUARE HOLDINGS, LTD. | $200,000,000 3.00% Senior Notes due 2032 (the "Notes") - GEM | USG7016VAC57 | 23/Dec/2020 | Listed | 15/Jul/2032 |
| PERSHING SQUARE HOLDINGS, LTD. | $400,000,000 4.95% Senior Notes due 2039 - GEM | USG7016VAB74 | 14/Jan/2020 | Listed | 15/Jul/2039 |
| PERSHING SQUARE HOLDINGS, LTD. | $500,000,000 3.250% Senior Notes due 2030 - GEM | XS2250902389 | 05/Nov/2020 | Listed | 15/Nov/2030 |
| PERSHING SQUARE HOLDINGS, LTD. | $700,000,000 3.250% Senior Notes due 2031 - GEM | XS2392997172 | 01/Oct/2021 | Listed | 01/Oct/2031 |
| PERSHING SQUARE HOLDINGS, LTD. | €500,000,000 1.375% Senior Notes due 2027 - GEM | XS2392996109 | 01/Oct/2021 | Listed | 01/Oct/2027 |
| PETRÓLEOS MEXICANOS | PS 25301388800 7.47% Certificados Bursátiles due 2026 - GEM | MX95PE1X00J5 | 26/Feb/2015 | Listed | 12/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PFIZER INC | GBP 1,375,882,000 2.735% Notes due 2043 - GEM | XS1738994596 | 08/Jan/2018 | Listed | 15/Jun/2043 |
| PHOENIX GROUP HOLDINGS PLC | £500,000,000 Fixed Rate Reset Perpetual Restricted Tier 1 Contingent Convertible Notes - GEM | XS1802140894 | 27/Oct/2020 | Listed | |
| PHOSAGRO BOND FUNDING DESIGNATED ACTIVITY COMPANY | U.S.$500,000,000 2.60 per cent. Loan Participation Notes due 2028 (Reg S Notes) - GEM | XS2384719402 | 16/Sep/2021 | Suspended | 16/Sep/2028 |
| PHOSAGRO BOND FUNDING DESIGNATED ACTIVITY COMPANY | U.S.$500,000,000 2.60 per cent. Loan Participation Notes due 2028 (Rule 144A Notes) - GEM | US71922LAD10 | 16/Sep/2021 | Suspended | 16/Sep/2028 |
| PHOSAGRO BOND FUNDING DESIGNATED ACTIVITY COMPANY | U.S.$500,000,000 3.05 per cent. Loan Participation Notes due 2025 - GEM | XS2099039542 | 23/Jan/2020 | Suspended | 23/Jan/2025 |
| PIETRA NERA UNO S.R.L. | EUR 20,210,000 Class Z Commercial Mortgage Backed Notes due 2030 - GEM | IT0005324451 | 26/Feb/2018 | Listed | 22/May/2030 |
| PIETRA NERA UNO S.R.L. | EUR 210,000,000 Class A Commercial Mortgage Backed Notes due 2030 - GEM | IT0005324402 | 26/Feb/2018 | Listed | 22/May/2030 |
| PIETRA NERA UNO S.R.L. | EUR 31,500,000 Class C Commercial Mortgage Backed Notes due 2030 - GEM | IT0005324428 | 26/Feb/2018 | Listed | 22/May/2030 |
| PIETRA NERA UNO S.R.L. | EUR 41,000,000 Class D Commercial Mortgage Backed Notes due 2030 - GEM | IT0005324436 | 26/Feb/2018 | Listed | 22/May/2030 |
| PIETRA NERA UNO S.R.L. | EUR 41,100,000 Class E Commercial Mortgage Backed Notes due 2030 - GEM | IT0005324444 | 26/Feb/2018 | Listed | 22/May/2030 |
| PIETRA NERA UNO S.R.L. | EUR 60,000,000 Class B Commercial Mortgage Backed Notes due 2030 - GEM | IT0005324410 | 26/Feb/2018 | Listed | 22/May/2030 |
| PIK SECURITIES DESIGNATED ACTIVITY COMPANY | U.S.$525,000,000 5.625 per cent. Notes due 2026 - GEM | XS2010026560 | 19/Nov/2021 | Suspended | 19/Nov/2026 |
| PIKES PEAK CLO 1 | U.S.$19,250,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG70891AC37 | 17/Jul/2018 | Listed | 24/Jul/2031 |
| PIKES PEAK CLO 1 | U.S.$20,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG70890AA97 | 17/Jul/2018 | Listed | 24/Jul/2031 |

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|---|---|---|---|---|---|
| PIKES PEAK CLO 1 | U.S.$24,250,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG70891AD10 | 17/Jul/2018 | Listed | 24/Jul/2031 |
| PIKES PEAK CLO 1 | U.S.$256,000,000 Class A Senior Secured Floating Rate Notes Due 2031 - GEM | USG70891AA70 | 17/Jul/2018 | Listed | 24/Jul/2031 |
| PIKES PEAK CLO 1 | U.S.$43,000,000 Subordinated Notes due 2031 - GEM | USG70890AB70 | 17/Jul/2018 | Listed | 24/Jul/2031 |
| PIKES PEAK CLO 1 | U.S.$48,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG70891AB53 | 17/Jul/2018 | Listed | 24/Jul/2031 |
| PIKES PEAK CLO 3 | U.S.$21,350,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG7089TAJ72 | 09/Feb/2021 | Listed | 25/Apr/2030 |
| PIKES PEAK CLO 3 | U.S.$27,300,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG7089TAK46 | 09/Feb/2021 | Listed | 25/Apr/2030 |
| PIKES PEAK CLO 3 | U.S.$304,000,000 Class A-R Senior Secured Floating Rate Notes Due 2030 - GEM | USG7089TAF50 | 09/Feb/2021 | Listed | 25/Apr/2030 |
| PIKES PEAK CLO 3 | U.S.$46,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2030 - GEM | USG7089TAG34 | 09/Feb/2021 | Listed | 25/Apr/2030 |
| PIKES PEAK CLO 3 | U.S.$47,250,000 Subordinated Notes due 2119 - GEM | USG7089VAB92 | 03/May/2019 | Listed | 25/Apr/2030 |
| PIKES PEAK CLO 3 | U.S.$7,400,000 Class B-2-R Senior Secured Fixed Rate Notes due 2030 - GEM | USG7089TAH17 | 09/Feb/2021 | Listed | 25/Apr/2030 |
| PIKES PEAK CLO 4 | U.S.$43,000,000 Subordinated Notes due 2119 - GEM | USG71105AB95 | 27/Aug/2019 | Listed | 15/Jul/2032 |
| PIKES PEAK CLO 5 | U.S.$19,200,000 Class E Junior Secured Deferrable Floating Rate Notes due 2033 - GEM | USG7110UAA63 | 03/Apr/2020 | Listed | 20/Apr/2033 |
| PIKES PEAK CLO 5 | U.S.$20,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2033 - GEM | USG7110TAC56 | 03/Apr/2020 | Listed | 20/Apr/2033 |
| PIKES PEAK CLO 5 | U.S.$24,800,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2033 - GEM | USG7110TAD30 | 03/Apr/2020 | Listed | 20/Apr/2033 |
| PIKES PEAK CLO 5 | U.S.$256,000,000 Class A Senior Secured Floating Rate Notes due 2033 - GEM | USG7110TAA90 | 03/Apr/2020 | Listed | 20/Apr/2033 |
| PIKES PEAK CLO 5 | U.S.$41,500,000 Subordinated Notes due 2033 - GEM | USG7110UAB47 | 03/Apr/2020 | Listed | 20/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PIKES PEAK CLO 5 | U.S.$48,000,000 Class B Senior Secured Floating Rate Notes due 2033 - GEM | USG7110TAB73 | 03/Apr/2020 | Listed | 20/Apr/2033 |
| PIKES PEAK CLO 6 | U.S.$42,800,000 Subordinated Notes due 2030 - GEM | USG7089XAA75 | 25/May/2020 | Listed | 18/Aug/2030 |
| PIKES PEAK CLO 7 | U.S.$16,000,000 Class E Junior Secured Deferrable Floating Rate Notes Due 2034 - GEM | USG7111KAA72 | 23/Mar/2021 | Listed | 25/Feb/2034 |
| PIKES PEAK CLO 7 | U.S.$22,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG7111FAD27 | 23/Mar/2021 | Listed | 25/Feb/2034 |
| PIKES PEAK CLO 7 | U.S.$24,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG7111FAC44 | 23/Mar/2021 | Listed | 25/Feb/2034 |
| PIKES PEAK CLO 7 | U.S.$248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | USG7111FAA87 | 23/Mar/2021 | Listed | 25/Feb/2034 |
| PIKES PEAK CLO 7 | U.S.$39,850,000 Subordinated Notes due 2034 - GEM | USG7111KAB55 | 23/Mar/2021 | Listed | 25/Feb/2034 |
| PIKES PEAK CLO 7 | U.S.$56,000,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | USG7111FAB60 | 23/Mar/2021 | Listed | 25/Feb/2034 |
| PIKES PEAK CLO 9 | U.S.$15,800,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG71146AC12 | 08/Nov/2021 | Listed | 27/Oct/2034 |
| PIKES PEAK CLO 9 | U.S.$19,200,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG7114HAA17 | 08/Nov/2021 | Listed | 27/Oct/2034 |
| PIKES PEAK CLO 9 | U.S.$24,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes Due 2034 - GEM | USG71146AD94 | 08/Nov/2021 | Listed | 27/Oct/2034 |
| PIKES PEAK CLO 9 | U.S.$252,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | USG71146AA55 | 08/Nov/2021 | Listed | 27/Oct/2034 |
| PIKES PEAK CLO 9 | U.S.$36,900,000 Subordinated Notes due 2034 - GEM | USG7114HAB99 | 08/Nov/2021 | Listed | 27/Oct/2034 |
| PIKES PEAK CLO 9 | U.S.$5,000,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2034 - GEM | USG71146AE77 | 08/Nov/2021 | Listed | 27/Oct/2034 |
| PIKES PEAK CLO 9 | U.S.$52,000,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | USG71146AB39 | 08/Nov/2021 | Listed | 27/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PIONEER TRUST | NOK 300,000,000 Fixed Rate Secured Notes due 22 October 2041 - GEM | XS1221961433 | 18/May/2015 | Listed | 22/Oct/2041 |
| PIONEER TRUST | Series 27 - NOK 325,000,000 FIXED RATE SECURED NOTES DUE 2028 - GEM | XS1216078755 | 24/Apr/2015 | Listed | 30/May/2028 |
| PIONEER TRUST | Series 34 EUR 20,000,000 Repackaged Notes due 18 December 2030 - GEM | XS2040076320 | 27/Aug/2019 | Listed | 18/Dec/2030 |
| PIONEER TRUST | Series 35 EUR 20,000,000 Repackaged Notes due 17 April 2031 - GEM | XS2050600068 | 18/Sep/2019 | Listed | 17/Apr/2031 |
| PIONEER TRUST | Series 36 EUR 15,000,000 Repackaged Notes due January 2031 - GEM | XS2178470014 | 04/Jun/2020 | Listed | 23/Jan/2031 |
| PISCES FINANCE II LTD | USD 59,800,000 Secured Variable Coupon Repackaging Notes due 2032 - GEM | XS1679122140 | 22/Nov/2017 | Listed | 19/Sep/2032 |
| PLAYTECH PLC | €350,000,000 4.250 per cent. Senior Secured Notes due 2026 - GEM | XS1956187550 | 07/Mar/2019 | Listed | 07/Mar/2026 |
| PLAYTECH PLC | Issue of €300,000,000 5.875 per cent. Senior Secured Notes due 2028 - GEM | XS2641928036 | 28/Jun/2023 | Listed | 28/Jun/2028 |
| Poinsettia Finance Limited S.à r.l. | USD 530,800,000 6.6250% Senior Secured Notes due 2031 - GEM | USG7150PAA87 | 24/Jun/2016 | Listed | 17/Jun/2031 |
| PORTMAN RIDGE FUNDING 2018-2, LTD | USD 170,400,000 Class A-1T-R Senior Secured Floating Rate Notes due 2029 - GEM | USG38517AA97 | 09/Nov/2018 | Listed | 20/Nov/2029 |
| PORTMAN RIDGE FUNDING 2018-2, LTD | USD 170,400,000 Class A-1T-R Senior Secured Floating Rate Notes due 2029 (Rule 144A) - GEM | US36655LAB18 | 09/Nov/2018 | Listed | 20/Nov/2029 |
| PORTMAN RIDGE FUNDING 2018-2, LTD | USD 36,500,000 Class B-R Secured Deferrable Floating Rate Notes due 2029 - GEM | USG38517AC53 | 09/Nov/2018 | Listed | 20/Nov/2029 |
| PORTMAN RIDGE FUNDING 2018-2, LTD | USD 36,500,000 Class B-R Secured Deferrable Floating Rate Notes due 2029 (Rule 144A) - GEM | US36655LAF22 | 09/Nov/2018 | Listed | 20/Nov/2029 |
| PORTMAN RIDGE FUNDING 2018-2, LTD | USD 55,100,000 Class A-2-R Senior Secured Floating Rate Notes due 2029 - GEM | USG38517AB70 | 09/Nov/2018 | Listed | 20/Nov/2029 |
| PORTMAN RIDGE FUNDING 2018-2, LTD | USD 55,100,000 Class A-2-R Senior Secured Floating Rate Notes due 2029 (Rule 144A) - GEM | US36655LAD73 | 09/Nov/2018 | Listed | 20/Nov/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PORTMAN SQUARE 2023-NPL1 DESIGNATED ACTIVITY COMPANY | €122,542,000 Class A Mortgage Backed Floating Rate Notes due July 2063 - 144A - GEM | XS2651000585 | 25/Jul/2023 | Listed | 25/Jul/2063 |
| PORTMAN SQUARE 2023-NPL1 DESIGNATED ACTIVITY COMPANY | €122,542,000 Class A Mortgage Backed Floating Rate Notes due July 2063 - GEM | XS2650999712 | 25/Jul/2023 | Listed | 25/Jul/2063 |
| PORTMAN SQUARE 2023-NPL1 DESIGNATED ACTIVITY COMPANY | €13,768,000 Class B Mortgage Backed Floating Rate Notes due July 2063 - 144A - GEM | XS2651001047 | 25/Jul/2023 | Listed | 25/Jul/2063 |
| PORTMAN SQUARE 2023-NPL1 DESIGNATED ACTIVITY COMPANY | €13,768,000 Class B Mortgage Backed Floating Rate Notes due July 2063 - GEM | XS2650999985 | 25/Jul/2023 | Listed | 25/Jul/2063 |
| PORTMAN SQUARE 2023-NPL1 DESIGNATED ACTIVITY COMPANY | €32,480,000 Class B Mortgage Backed Floating Rate Notes due 2061 -(Rule 144A) - GEM | XS2405876611 | 17/Nov/2021 | Listed | 26/Oct/2061 |
| PORTMAN SQUARE 2023-NPL1 DESIGNATED ACTIVITY COMPANY | €365,405,000 Class A Mortgage Backed Floating Rate Notes due 2061-(Rule 144A) - GEM | XS2405876454 | 17/Nov/2021 | Listed | 26/Oct/2061 |
| PORTMAN SQUARE 2023-NPL1 DESIGNATED ACTIVITY COMPANY | €414,420,000 Class Z Mortgage Backed Notes due July 2063 - 144A - GEM | XS2651001716 | 25/Jul/2023 | Listed | 25/Jul/2063 |
| PORTMAN SQUARE 2023-NPL1 DESIGNATED ACTIVITY COMPANY | €414,420,000 Class Z Mortgage Backed Notes due July 2063 - GEM | XS2651000239 | 25/Jul/2023 | Listed | 25/Jul/2063 |
| PORTMAN SQUARE 2023-NPL1 DESIGNATED ACTIVITY COMPANY | €684,796,000 Class Z Mortgage Backed Rate Notes due 2061 - (Rule 144A) - GEM | XS2405876702 | 17/Nov/2021 | Listed | 26/Oct/2061 |
| PPM CLO 2018-1, LTD. | U.S. $22,800,000 Class D Deferrable Floating Rate Notes due 2031 - GEM | USG7210DAD78 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | U.S. $22,800,000 Class D Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US69355DAG25 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 6,800,000 Class F Deferrable Floating Rate Notes due 2031 - GEM | USG7210CAB30 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 6,800,000 Class F Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US69355CAC38 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 19,000,000 Class B-1 Fixed Rate Notes due 2031 - GEM | USG7210DAB13 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 19,000,000 Class B-1 Fixed Rate Notes due 2031 (Rule 144A) - GEM | US69355DAC11 | 10/Aug/2018 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PPM CLO 2018-1, LTD. | USD 20,400,000 Class E Deferrable Floating Rate Notes due 2031 - GEM | USG7210CAA56 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 20,400,000 Class E Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US69355CAA71 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 20,800,000 Class C Deferrable Floating Rate Notes due 2031 - GEM | USG7210DAC95 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 20,800,000 Class C Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US69355DAE76 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 256,000,000 Class A Floating Rate Notes due 2031 - GEM | USG7210DAA30 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 256,000,000 Class A Floating Rate Notes due 2031 (Rule 144A) - GEM | US69355DAA54 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 29,000,000 Class B-2 Floating Rate Notes due 2031 - GEM | USG7210DAF27 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 29,000,000 Class B-2 Floating Rate Notes due 2031 (Rule 144A) - GEM | US69355DAL10 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 29,200,000 Subordinated Notes due 2031 - GEM | USG7210CAC13 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PPM CLO 2018-1, LTD. | USD 29,200,000 Subordinated Notes due 2031 (Rule 144A) - GEM | US69355CAE93 | 10/Aug/2018 | Listed | 15/Jul/2031 |
| PREMIER FOODS FINANCE PLC | £330,000,000 3.500% Senior Secured Notes due 2026 - GEM | XS2347091279 | 22/Jun/2021 | Listed | 15/Oct/2026 |
| PREMIUM GREEN PLC | Series 2017 2 USD 138000000 Balance Sheet Notes due 2029 - GEM | XS1567118291 | 21/Feb/2017 | Listed | 30/Jan/2029 |
| PREMIUM GREEN PLC | Series 2019-4 - Series 2019 -4 EUR 50,000,000 9 Year Secured Amortising Floating Rate Notes due 2028 - GEM | XS2094058570 | 20/Dec/2019 | Listed | 20/Dec/2028 |
| PREMIUM GREEN PLC | Series 2019-5 - Issuer of EUR 200,000,000 5 Year Secured Amortising Floating Rate Notes due December 2024 - GEM | XS2094058653 | 30/Dec/2019 | Listed | 30/Dec/2026 |
| PREMIUM GREEN PLC | Series 2020-03 - AUD 40,000,000 10 Year Fixed Rate Notes due 2030. - GEM | XS2197941003 | 22/Jul/2020 | Listed | 30/Sep/2030 |
| PREMIUM GREEN PLC | Series 2020-07 - AUD 40,000,000 10 Year Fixed Rate Notes due 2030 . - GEM | XS2198401015 | 27/Jul/2020 | Listed | 30/Dec/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PREMIUM GREEN PLC | Series 2020-11 - USD 80,500,000 5 Year Secured Amortising Floating Rate Notes due December 2025 - GEM | XS2270390789 | 18/Dec/2020 | Listed | 18/Dec/2027 |
| PREMIUM GREEN PLC | Series 2020-5 - AUD 40,000,000 11 Year Fixed Rate Notes due 2031 - GEM | XS2197940963 | 22/Jul/2020 | Listed | 28/Mar/2031 |
| PREMIUM GREEN PLC | Series 2020-6 - Issue of AUD 40,000,000 10 Year Fixed Rate Notes due 2030 - GEM | XS2198400983 | 27/Jul/2020 | Listed | 30/Sep/2030 |
| PREMIUM GREEN PLC | Series 2020-8 - Series 2020-8 AUD 40,000,000 11 Year Fixed Rate Notes due 2031 - GEM | XS2198401106 | 27/Jul/2020 | Listed | 28/Mar/2031 |
| PREMIUM GREEN PLC | Series 2021-01 - EUR 5,000,000 14 Year Fixed Rate Notes due 2035 - GEM | XS2305601291 | 15/Mar/2021 | Listed | 15/Sep/2035 |
| PREMIUM GREEN PLC | Series 2021-06 - EUR 10,000,000 25 Year Floating Rate Instalment Notes due 2046 - GEM | XS2415304851 | 17/Dec/2021 | Listed | 31/Oct/2046 |
| PREMIUM GREEN PLC | Series 2021-3 - EUR 150,000,000 5 Year Secured Amortising Floating Rate Notes due June 2026 - GEM | XS2357747554 | 29/Jun/2021 | Listed | 29/Jun/2026 |
| PREMIUM GREEN PLC | Series 2021-4 - EUR 168,000,000 5 Year Secured Amortising Floating Rate Notes due November 2026 - GEM | XS2402143692 | 10/Nov/2021 | Listed | 10/Nov/2026 |
| PREMIUM GREEN PLC | Series 2021-5 - EUR 70,000,000 5 Year Secured Amortising Floating Rate Notes due October 2026 - GEM | XS2403124840 | 08/Nov/2021 | Listed | 31/Oct/2028 |
| PREMIUM GREEN PLC | Series 2022-01 - EUR 10,000,000 19 Year CMS Linked Notes due 2041 - GEM | XS2447584447 | 08/Mar/2022 | Listed | 15/Sep/2041 |
| PREMIUM GREEN PLC | Series 2022-02 - JPY 2,200,000,000 7 Year Fixed Rate Notes due 2029 - GEM | XS2486821833 | 17/Jun/2022 | Listed | 06/Nov/2029 |
| PREMIUM GREEN PLC | Series 2022-03 - JPY 500,000,000 10 Year Fixed Rate Notes due 2032 - GEM | XS2533784927 | 30/Sep/2022 | Listed | 16/Sep/2032 |
| PRIMESTONE CAPITAL IRISH HOLDCO DESIGNATED ACTIVITY COMPANY | EUR 100,000,000,000 Profit Participating Notes due 2099 - GEM | IE00BYY2G128 | 24/Mar/2016 | Listed | 31/Dec/2099 |
| PRIMROSE RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Residential Mortgage Backed Floating Rate Notes due October 2061 - GEM | XS2460267771 | 12/Apr/2022 | Listed | 24/Oct/2061 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PRIMROSE RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €12,900,000 Class D Residential Mortgage Backed Floating Rate Notes due October 2061 - GEM | XS2460260925 | 12/Apr/2022 | Listed | 24/Oct/2061 |
| PRIMROSE RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Residential Mortgage Backed Notes due October 2061 - GEM | XS2460268407 | 12/Apr/2022 | Listed | 24/Oct/2061 |
| PRIMROSE RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class Y Residential Mortgage Backed Fixed Rate Notes due October 2061 - GEM | XS2460268233 | 12/Apr/2022 | Listed | 24/Oct/2061 |
| PRIMROSE RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €20,200,000 Class C Residential Mortgage Backed Floating Rate Notes due October 2061 - GEM | XS2460260842 | 12/Apr/2022 | Listed | 24/Oct/2061 |
| PRIMROSE RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class B Residential Mortgage Backed Floating Rate Notes due October 2061 - GEM | XS2460260255 | 12/Apr/2022 | Listed | 24/Oct/2061 |
| PRIMROSE RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €269,000,000 Class A Residential Mortgage Backed Floating Rate Notes due October 2061 - GEM | XS2460259752 | 12/Apr/2022 | Listed | 24/Oct/2061 |
| PRIMROSE RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €7,400,000 Class RFN Residential Mortgage Backed Floating Rate Notes due October 2061 - GEM | XS2460268076 | 12/Apr/2022 | Listed | 24/Oct/2061 |
| PRIMROSE RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €9,200,000 Class E Residential Mortgage Backed Floating Rate Notes due October 2061 - GEM | XS2460261147 | 12/Apr/2022 | Listed | 24/Oct/2061 |
| PRIMROSE RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €9,200,000 Class G Residential Mortgage Backed Floating Rate Notes due October 2061 - GEM | XS2460267938 | 12/Apr/2022 | Listed | 24/Oct/2061 |
| PRIMROSE RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €9,300,000 Class Z Residential Mortgage Backed Floating Rate Notes due October 2061 - GEM | XS2460268159 | 12/Apr/2022 | Listed | 24/Oct/2061 |
| PRODIGY FINANCE CM2021 -1 DESIGNATED ACTIVITY COMPANY | $100,000 Class R Residual Interest Notes Due 2051 (144A) - GEM | US7428571050 | 28/Jul/2021 | Listed | 25/Jul/2051 |
| PRODIGY FINANCE CM2021 -1 DESIGNATED ACTIVITY COMPANY | $100,000 Class R Residual Interest Notes Due 2051 (Reg S) - GEM | USG725551166 | 28/Jul/2021 | Listed | 25/Jul/2051 |
| PRODIGY FINANCE CM2021 -1 DESIGNATED ACTIVITY COMPANY | $18,210,000 Class D Fourth Priority Subordinated Floating Rate Notes Due 2051 (144A) - GEM | US742857AA33 | 28/Jul/2021 | Listed | 25/Jul/2051 |
| PRODIGY FINANCE CM2021 -1 DESIGNATED ACTIVITY COMPANY | $18,210,000 Class D Fourth Priority Subordinated Floating Rate Notes Due 2051 (Reg S) - GEM | USG72555AA65 | 28/Jul/2021 | Listed | 25/Jul/2051 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PRODIGY FINANCE CM2021 -1 DESIGNATED ACTIVITY COMPANY | $19,720,000 Class C Third Priority Senior Secured Floating Rate Notes 2051 (144A) - GEM | US742855AC33 | 28/Jul/2021 | Listed | 25/Jul/2051 |
| PRODIGY FINANCE CM2021 -1 DESIGNATED ACTIVITY COMPANY | $19,720,000 Class C Third Priority Senior Secured Floating Rate Notes 2051 (Reg S) - GEM | USG72543AC84 | 28/Jul/2021 | Listed | 25/Jul/2051 |
| PRODIGY FINANCE CM2021 -1 DESIGNATED ACTIVITY COMPANY | $22,760,000 Class B Second Priority Senior Secured Floating Rate Notes Due 2051 (144A) - GEM | US742855AB59 | 28/Jul/2021 | Listed | 25/Jul/2051 |
| PRODIGY FINANCE CM2021 -1 DESIGNATED ACTIVITY COMPANY | $22,760,000 Class B Second Priority Senior Secured Floating Rate Notes Due 2051 (Reg S) - GEM | USG72543AB02 | 28/Jul/2021 | Listed | 25/Jul/2051 |
| PRODIGY FINANCE CM2021 -1 DESIGNATED ACTIVITY COMPANY | $227,590,000 Class A First Priority Senior Secured Floating Rate Notes Due 2051 (144A) - GEM | US742855AA76 | 28/Jul/2021 | Listed | 25/Jul/2051 |
| PRODIGY FINANCE CM2021 -1 DESIGNATED ACTIVITY COMPANY | $227,590,000 Class A First Priority Senior Secured Floating Rate Notes Due 2051 (Reg S) - GEM | USG72543AA29 | 28/Jul/2021 | Listed | 25/Jul/2051 |
| PROSIL ACQUISITION S.A. | €170,000,000 Class A Asset-Backed Floating Rate Notes due 2039 - GEM | XS1843432078 | 29/Jul/2019 | Listed | 31/Oct/2039 |
| PROSIL ACQUISITION S.A. | €30,000,000 Class B Asset-Backed Floating Rate Notes due 2039 - GEM | XS1843431930 | 29/Jul/2019 | Listed | 31/Oct/2039 |
| PROSUS N.V. | $1,000,000,000 3.257% Senior Notes due 2027 [Reg S] - GEM | USN7163RAW36 | 19/Jan/2022 | Listed | 19/Jan/2027 |
| PROSUS N.V. | $1,000,000,000 3.257% Senior Notes due 2027 [Rule 144A] - GEM | US74365PAG37 | 19/Jan/2022 | Listed | 19/Jan/2027 |
| PROSUS N.V. | $1,000,000,000 4.193% Senior Notes due 2032 [Reg S] - GEM | USN7163RAX19 | 19/Jan/2022 | Listed | 19/Jan/2032 |
| PROSUS N.V. | $1,000,000,000 4.193% Senior Notes due 2032 [Rule 144A] - GEM | US74365PAH10 | 19/Jan/2022 | Listed | 19/Jan/2032 |
| PROSUS N.V. | $1,250,000,000 4.987% Senior Notes due 2052 [Reg S] - GEM | USN7163RAY91 | 19/Jan/2022 | Listed | 19/Jan/2052 |
| PROSUS N.V. | $1,250,000,000 4.987% Senior Notes due 2052 [Rule 144A] - GEM | US74365PAJ75 | 19/Jan/2022 | Listed | 19/Jan/2052 |
| PROSUS N.V. | €1,000,000,000 1.288% Notes due 2029 (Reg S) - GEM | XS2360853332 | 13/Jul/2021 | Listed | 13/Jul/2029 |
| PROSUS N.V. | €1,000,000,000 1.288% Notes due 2029 (Rule 144A) - GEM | XS2361047454 | 13/Jul/2021 | Listed | 13/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROSUS N.V. | €500,000,000 1.207% Senior Notes due 2026 [Reg S] - GEM | XS2430287529 | 19/Jan/2022 | Listed | 19/Jan/2026 |
| PROSUS N.V. | €500,000,000 1.207% Senior Notes due 2026 [Rule 144A] - GEM | XS2433207714 | 19/Jan/2022 | Listed | 19/Jan/2026 |
| PROSUS N.V. | €600,000,000 2.085% Senior Notes due 2030 [Reg S] - GEM | XS2430287362 | 19/Jan/2022 | Listed | 19/Jan/2030 |
| PROSUS N.V. | €600,000,000 2.085% Senior Notes due 2030 [Rule 144A] - GEM | XS2433208019 | 19/Jan/2022 | Listed | 19/Jan/2030 |
| PROSUS N.V. | €650,000,000 2.778% Senior Notes due 2034 [Reg S] - GEM | XS2430287875 | 19/Jan/2022 | Listed | 19/Jan/2034 |
| PROSUS N.V. | €650,000,000 2.778% Senior Notes due 2034 [Rule 144A] - GEM | XS2433210007 | 19/Jan/2022 | Listed | 19/Jan/2034 |
| PROSUS N.V. | €850,000,000 1.985% Notes due 2033 (Reg S) - GEM | XS2363203089 | 13/Jul/2021 | Listed | 13/Jul/2033 |
| PROSUS N.V. | €850,000,000 1.985% Notes due 2033 (Rule 144A) - GEM | XS2363203675 | 13/Jul/2021 | Listed | 13/Jul/2033 |
| PROSUS N.V. | Issue of $1,850,000,000 3.061% Senior Notes due 2031 - Issue of $1,850,000,000 3.061% Senior Notes due 2031 (Reg S) - GEM | USN7163RAR41 | 13/Jul/2021 | Listed | 13/Jul/2031 |
| PROSUS N.V. | Issue of $1,850,000,000 3.061% Senior Notes due 2031 - Issue of $1,850,000,000 3.061% Senior Notes due 2031 (Rule 144A) - GEM | US74365PAF53 | 13/Jul/2021 | Listed | 13/Jul/2031 |
| PROSUS N.V. | USD 1,000,000,000 4.850% Notes due 2027 - GEM | USN5946FAD98 | 06/Jul/2017 | Listed | 06/Jul/2027 |
| PROSUS N.V. | USD 1200000000 5.500% Notes due 2025 - GEM | USN5946FAC16 | 21/Jul/2015 | Listed | 21/Jul/2025 |
| PROTECTIVE LIFE GLOBAL FUNDING | Series 2023-2 - Issue of £350,000,000 5.248% Fixed Rate Notes due 2028 - GEM | XS2565082901 | 13/Jan/2023 | Listed | 13/Jan/2028 |
| PROTECTIVE LIFE GLOBAL FUNDING | Series 2024-3 - Issue of £250,000,000 5.082% Fixed Rate Notes due 2031 - GEM | XS2800802501 | 15/Apr/2024 | Listed | 15/Apr/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured CM Removal and Replacement Exchangeable Non-Voting Deferrable Floating Rate Notes due 2031- Regulation S - GEM | XS1787061958 | 11/Apr/2018 | Listed | 14/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured CM Removal and Replacement Exchangeable Non-Voting Deferrable Floating Rate Notes due 2031- Rule 144A - GEM | XS1787062410 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured CM Removal and Replacement Non-Voting Deferrable Floating Rate Notes due 2031- Regulation S - GEM | XS1787062097 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured CM Removal and Replacement Non-Voting Deferrable Floating Rate Notes due 2031- Rule 144A - GEM | XS1787062501 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured CM Removal and Replacement Voting Deferrable Floating Rate Notes due 2031- Regulation S - GEM | XS1787062337 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 Senior Secured CM Removal and Replacement Voting Deferrable Floating Rate Notes due 2031- Rule 144A - GEM | XS1787062766 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 12,250,000 Class C-1 Senior Secured CM Removal and Replacement Non-Voting Deferrable Floating Rate Notes due 2031- Regulation S - GEM | XS1775600221 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 12,250,000 Class C-1 Senior Secured CM Removal and Replacement Non-Voting Deferrable Floating Rate Notes due 2031- Rule 144A - GEM | XS1775600734 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 12,250,000 Class C-1 Senior Secured CM Removal and Replacement Voting Deferrable Floating Rate Notes due 2031- Regulation S - GEM | XS1775600650 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 12,250,000 Class C-1 Senior Secured CM Removal and Replacement Voting Deferrable Floating Rate Notes due 2031- Rule 144A - GEM | XS1775600908 | 11/Apr/2018 | Listed | 14/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 12,250,000 Class C-1 Senior Secured Deferrable CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2031- Regulation S - GEM | XS1775600064 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 12,250,000 Class C-1 Senior Secured Deferrable CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2031- Rule 144A - GEM | XS1775600577 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured CM Removal and Replacement Exchangeable Non-Voting Fixed Rate Notes due 2031- Regulation S - GEM | XS1775599209 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured CM Removal and Replacement Exchangeable Non-Voting Fixed Rate Notes due 2031- Rule 144A - GEM | XS1775599621 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured CM Removal and Replacement Non-Voting Notes Fixed Rate Notes due 2031- Regulation S - GEM | XS1775599381 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured CM Removal and Replacement Non-Voting Notes Fixed Rate Notes due 2031- Rule 144A - GEM | XS1775599894 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured CM Removal and Replacement Voting Fixed Rate Notes due 2031- Regulation S - GEM | XS1775599548 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 15,000,000 Class B-2 Senior Secured CM Removal and Replacement Voting Fixed Rate Notes due 2031- Rule 144A - GEM | XS1775600148 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 17,750,000 Class B-3 Senior Secured CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2031- Regulation S - GEM | XS1787063061 | 11/Apr/2018 | Listed | 14/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 17,750,000 Class B-3 Senior Secured CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2031- Rule 144A - GEM | XS1787063491 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 17,750,000 Class B-3 Senior Secured CM Removal and Replacement Non-Voting Floating Rate Notes due 2031- Regulation S - GEM | XS1787063145 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 17,750,000 Class B-3 Senior Secured CM Removal and Replacement Non-Voting Floating Rate Notes due 2031- Rule 144A - GEM | XS1787063657 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 17,750,000 Class B-3 Senior Secured CM Removal and Replacement Voting Floating Rate Notes due 2031- Regulation S - GEM | XS1787063228 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 17,750,000 Class B-3 Senior Secured CM Removal and Replacement Voting Floating Rate Notes due 2031- Rule 144A - GEM | XS1787063731 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class B-1 Senior Secured CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2031- Regulation S - GEM | XS1775598573 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class B-1 Senior Secured CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2031- Rule 144A - GEM | XS1775598904 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class B-1 Senior Secured CM Removal and Replacement Non-Voting Floating Rate Notes due 2031- Regulation S - GEM | XS1775598656 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class B-1 Senior Secured CM Removal and Replacement Non-Voting Floating Rate Notes due 2031- Rule 144A - GEM | XS1775599035 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class B-1 Senior Secured CM Removal and Replacement Voting Floating Rate Notes due 2031- Regulation S - GEM | XS1775598813 | 11/Apr/2018 | Listed | 14/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 18,500,000 Class B-1 Senior Secured CM Removal and Replacement Voting Floating Rate Notes due 2031- Rule 144A - GEM | XS1775599118 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 18,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031- Regulation S - GEM | XS1775601542 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 18,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2031- Rule 144A - GEM | XS1775601898 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class D Senior Secured CM Removal and Replacement Exchangeable Non-Voting Deferrable Floating Rate Notes due 2031- Regulation S - GEM | XS1775600817 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class D Senior Secured CM Removal and Replacement Exchangeable Non-Voting Deferrable Floating Rate Notes due 2031- Rule 144A - GEM | XS1775601112 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class D Senior Secured CM Removal and Replacement Non-Voting Deferrable Floating Rate Notes due 2031- Regulation S - GEM | XS1775601039 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class D Senior Secured CM Removal and Replacement Non-Voting Deferrable Floating Rate Notes due 2031- Rule 144A - GEM | XS1775601468 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class D Senior Secured CM Removal and Replacement Voting Deferrable Floating Rate Notes due 2031- Regulation S - GEM | XS1775601385 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 19,000,000 Class D Senior Secured CM Removal and Replacement Voting Deferrable Floating Rate Notes due 2031- Rule 144A - GEM | XS1775601625 | 11/Apr/2018 | Listed | 14/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 203,000,000 Class A Senior Secured CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2031- Regulation S - GEM | XS1775597765 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 203,000,000 Class A Senior Secured CM Removal and Replacement Exchangeable Non-Voting Floating Rate Notes due 2031- Rule 144A - GEM | XS1775598144 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 203,000,000 Class A Senior Secured CM Removal and Replacement Non-Voting Floating Rate Notes due 2031- Regulation S - GEM | XS1775597849 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 203,000,000 Class A Senior Secured CM Removal and Replacement Non-Voting Floating Rate Notes due 2031- Rule 144A - GEM | XS1775598227 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 203,000,000 Class A Senior Secured CM Removal and Replacement Voting Floating Rate Notes due 2031- Regulation S - GEM | XS1775597922 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 203,000,000 Class A Senior Secured CM Removal and Replacement Voting Floating Rate Notes due 2031- Rule 144A - GEM | XS1775598490 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 38,750,000 Class Subordinated Notes due 2031- Regulation S - GEM | XS1775602276 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 38,750,000 Class Subordinated Notes due 2031- Rule 144A - GEM | XS1775602359 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 9,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031- Regulation S - GEM | XS1775602193 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO I DESIGNATED ACTIVITY COMPANY | EUR 9,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2031- Rule 144A - GEM | XS1775601971 | 11/Apr/2018 | Listed | 14/May/2031 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2905436494 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2905436577 | 15/Oct/2024 | Listed | 15/Oct/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €11,300,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2905437971 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €11,300,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038- Rule 144A - GEM | XS2905438193 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €13,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2905437625 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €13,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038- Rule 144A - GEM | XS2905437898 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €19,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2905437203 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €19,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2905437385 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €201,500,000 Class A-R Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2905436650 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €201,500,000 Class A-R Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2905436734 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €22,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2905437468 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €22,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2905437542 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €35,700,000 Class B-R Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2905436817 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €35,700,000 Class B-R Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2905436908 | 15/Oct/2024 | Listed | 15/Oct/2038 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €36,200,000 Subordinated Notes due 2031- Regulation S - GEM | XS1905538507 | 20/Dec/2018 | Listed | 15/Jul/2031 |
| PROVIDUS CLO II DESIGNATED ACTIVITY COMPANY | €36,200,000 Subordinated Notes due 2031 Rule 144A - GEM | XS1905537871 | 20/Dec/2018 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2356225305 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2356225057 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2356225487 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2356225131 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2356225214 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2356224910 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €11,300,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2356227269 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €11,300,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2356227186 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €18,700,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2356227004 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €18,700,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2356226964 | 23/Jul/2021 | Listed | 18/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2356226709 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2356226451 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2356226881 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2356226535 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2356226618 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €23,400,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2356226378 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2356224084 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2356223789 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2356224167 | 23/Jul/2021 | Listed | 18/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2356223862 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2356223946 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2356223607 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €26,300,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2356226022 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €26,300,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2356225644 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €26,300,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2356226295 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €26,300,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2356225727 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €26,300,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2356225990 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €26,300,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2356225560 | 23/Jul/2021 | Listed | 18/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €27,500,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2356224753 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €27,500,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2356224324 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €27,500,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2356224837 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €27,500,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2356224597 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €27,500,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2356224670 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €27,500,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2356224241 | 23/Jul/2021 | Listed | 18/Jul/2034 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €34,700,000 Subordinated Notes due 2032- Regulation S - GEM | XS2019351647 | 08/Aug/2019 | Listed | 20/Jul/2032 |
| PROVIDUS CLO III DESIGNATED ACTIVITY COMPANY | €34,700,000 Subordinated Notes due 2032 Rule 144A - GEM | XS2019351563 | 08/Aug/2019 | Listed | 20/Jul/2032 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2327986969 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2327987009 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2327984832 | 20/May/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2327985300 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2327984915 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2327985136 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2327985052 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2327984758 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €20,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2327986886 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €20,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2327986613 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2327986027 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2327985649 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2327985722 | 20/May/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2327985482 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2327985565 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2327985219 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2327984675 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2327984246 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2327984592 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2327984162 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2327984329 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2327984089 | 20/May/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2327986704 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2327986456 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2327986530 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2327986290 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2327986373 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €30,000,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2327985995 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €98,000,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2327983867 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €98,000,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2327983602 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €98,000,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2327983941 | 20/May/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €98,000,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2327983511 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €98,000,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2327983784 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | €98,000,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2327983438 | 20/May/2021 | Listed | 20/Apr/2034 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | Subordinated Reg S Notes - GEM | XS2166382049 | 20/May/2020 | Listed | 20/Jul/2031 |
| PROVIDUS CLO IV DESIGNATED ACTIVITY COMPANY | Subordinated Rule 144 Notes - GEM | XS2166382478 | 20/May/2020 | Listed | 20/Jul/2031 |
| PROVIDUS CLO IX DESIGNATED ACTIVITY COMPANY | €12,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2662912992 | 14/Dec/2023 | Listed | 18/Jul/2036 |
| PROVIDUS CLO IX DESIGNATED ACTIVITY COMPANY | €17,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2662912729 | 14/Dec/2023 | Listed | 18/Jul/2036 |
| PROVIDUS CLO IX DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2036 - GEM | XS2701616349 | 14/Dec/2023 | Listed | 18/Jul/2036 |
| PROVIDUS CLO IX DESIGNATED ACTIVITY COMPANY | €22,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2662912216 | 14/Dec/2023 | Listed | 18/Jul/2036 |
| PROVIDUS CLO IX DESIGNATED ACTIVITY COMPANY | €228,800,000 Class A Senior Secured Floating Rate Notes due 2036 - GEM | XS2662911671 | 14/Dec/2023 | Listed | 18/Jul/2036 |
| PROVIDUS CLO IX DESIGNATED ACTIVITY COMPANY | €25,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - GEM | XS2662912307 | 14/Dec/2023 | Listed | 18/Jul/2036 |
| PROVIDUS CLO IX DESIGNATED ACTIVITY COMPANY | €27,400,000 Subordinated Notes due 2036 - GEM | XS2662913024 | 14/Dec/2023 | Listed | 18/Jul/2036 |
| PROVIDUS CLO IX DESIGNATED ACTIVITY COMPANY | €41,200,000 Class B Senior Secured Floating Rate Notes due 2036 - GEM | XS2662911754 | 14/Dec/2023 | Listed | 18/Jul/2036 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €10,750,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2303836931 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €10,750,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 144A Notes - GEM | XS2303836857 | 13/Apr/2021 | Listed | 15/Feb/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 Exchangeable Non-voting - GEM | XS2303834647 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 Exchangeable Non-voting 144A Notes - GEM | XS2303835024 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 Non-voting - GEM | XS2303834720 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 Non-voting 144A Notes - GEM | XS2303835297 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 Voting - GEM | XS2303834480 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 Voting 144A Notes - GEM | XS2303834993 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €190,000,000 Class A Senior Secured Floating Rate Notes due 2035 Exchangeable Non-voting - GEM | XS2303833326 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €190,000,000 Class A Senior Secured Floating Rate Notes due 2035 Exchangeable Non-voting 144A Notes - GEM | XS2303833839 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €190,000,000 Class A Senior Secured Floating Rate Notes due 2035 Non-voting - GEM | XS2303833599 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €190,000,000 Class A Senior Secured Floating Rate Notes due 2035 Non-voting 144A Notes - GEM | XS2303833912 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €190,000,000 Class A Senior Secured Floating Rate Notes due 2035 Voting - GEM | XS2303833243 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €190,000,000 Class A Senior Secured Floating Rate Notes due 2035 Voting 144A Notes - GEM | XS2303833672 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €21,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2303836428 | 13/Apr/2021 | Listed | 15/Feb/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €21,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 144A Notes - GEM | XS2303836774 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 Exchangeable Non-voting - GEM | XS2303836006 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 Exchangeable Non-voting 144A Notes - GEM | XS2303836691 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 Non-voting - GEM | XS2303836188 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 Non-voting 144A Notes - GEM | XS2303836345 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 Voting - GEM | XS2303835966 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 Voting 144A Notes - GEM | XS2303836261 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 Exchangeable Non-voting - GEM | XS2303835453 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 Exchangeable Non-voting 144A Notes - GEM | XS2303835701 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 Non-voting - GEM | XS2303835537 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 Non-voting 144A Notes - GEM | XS2303835883 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 Voting - GEM | XS2303835370 | 13/Apr/2021 | Listed | 15/Feb/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 Voting 144A Notes - GEM | XS2303835610 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 Exchangeable Non-voting - GEM | XS2303834050 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 Exchangeable Non-voting 144A Notes - GEM | XS2303834308 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 Non-voting - GEM | XS2303834217 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 Non-voting 144A Notes - GEM | XS2303834563 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 Voting - GEM | XS2303833755 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 Voting 144A Notes - GEM | XS2303834134 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €38,000,000 Subordinated Notes due 2035 - GEM | XS2303837079 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO V DESIGNATED ACTIVITY COMPANY | €38,000,000 Subordinated Notes due 2035 144A Notes - GEM | XS2303837152 | 13/Apr/2021 | Listed | 15/Feb/2035 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 144A Notes - GEM | XS2402376870 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €11,600,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 Voting - GEM | XS2402376441 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 Exchangeable Non-voting - GEM | XS2402374404 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 Exchangeable Non-voting 144A Notes - GEM | XS2402374586 | 15/Dec/2021 | Listed | 20/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 Non-voting - GEM | XS2402374669 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 Non-voting 144A Notes - GEM | XS2402374743 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 Voting - GEM | XS2402374230 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 Voting 144A Notes - GEM | XS2402374313 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 144A Notes - GEM | XS2402376367 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 Voting - GEM | XS2402376284 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €244,700,000 Class A Senior Secured Floating Rate Notes due 2034 Exchangeable Non-voting - GEM | XS2402373182 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €244,700,000 Class A Senior Secured Floating Rate Notes due 2034 Exchangeable Non-voting 144A Notes - GEM | XS2402373349 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €244,700,000 Class A Senior Secured Floating Rate Notes due 2034 Non-voting - GEM | XS2402373265 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €244,700,000 Class A Senior Secured Floating Rate Notes due 2034 Non-voting 144A Notes - GEM | XS2402373422 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €244,700,000 Class A Senior Secured Floating Rate Notes due 2034 Voting - GEM | XS2402373000 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €244,700,000 Class A Senior Secured Floating Rate Notes due 2034 Voting 144A Notes - GEM | XS2402372960 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 Exchangeable Non-voting - GEM | XS2402373851 | 15/Dec/2021 | Listed | 20/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 Exchangeable Non-voting 144A Notes - GEM | XS2402373935 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 Non-voting - GEM | XS2402374073 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 Non-voting 144A Notes - GEM | XS2402374156 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 Voting - GEM | XS2402373695 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 Voting 144A Notes - GEM | XS2402373778 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Exchangeable Non-voting - GEM | XS2402375807 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Exchangeable Non-voting 144A Notes - GEM | XS2402375989 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Non-voting - GEM | XS2402376011 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Non-voting 144A Notes - GEM | XS2402376102 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Voting - GEM | XS2402375633 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €26,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Voting 144A Notes - GEM | XS2402375716 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €27,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Exchangeable Non-voting - GEM | XS2402375047 | 15/Dec/2021 | Listed | 20/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €27,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Exchangeable Non-voting 144A Notes - GEM | XS2402375393 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €27,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Non-voting - GEM | XS2402375476 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €27,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Non-voting 144A Notes - GEM | XS2402375559 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €27,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Voting - GEM | XS2402374826 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €27,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Voting 144A Notes - GEM | XS2402375120 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €33,600,000 Subordinated Notes due 2034 144A Notes - GEM | XS2402376797 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VI DESIGNATED ACTIVITY COMPANY | €33,600,000 Subordinated Notes due 2034 Voting - GEM | XS2402376524 | 15/Dec/2021 | Listed | 20/May/2034 |
| PROVIDUS CLO VII DAC | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2850613857 | 15/Jul/2024 | Listed | 15/Jul/2038 |
| PROVIDUS CLO VII DAC | €16,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2850613691 | 15/Jul/2024 | Listed | 15/Jul/2038 |
| PROVIDUS CLO VII DAC | €21,000,000 Subordinated Notes due 2036 - GEM | XS2463529334 | 27/Jul/2022 | Listed | 15/Jul/2036 |
| PROVIDUS CLO VII DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2850613006 | 15/Jul/2024 | Listed | 15/Jul/2038 |
| PROVIDUS CLO VII DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2850612453 | 15/Jul/2024 | Listed | 15/Jul/2038 |
| PROVIDUS CLO VII DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2850613345 | 15/Jul/2024 | Listed | 15/Jul/2038 |
| PROVIDUS CLO VII DAC | €44,000,000 Class B-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2850612610 | 15/Jul/2024 | Listed | 15/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PROVIDUS CLO VIII DESIGNATED ACTIVITY COMPANY | €12,800,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2905409251 | 25/Oct/2024 | Listed | 20/Nov/2038 |
| PROVIDUS CLO VIII DESIGNATED ACTIVITY COMPANY | €19,100,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2905409095 | 25/Oct/2024 | Listed | 20/Nov/2038 |
| PROVIDUS CLO VIII DESIGNATED ACTIVITY COMPANY | €26,600,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2905408527 | 25/Oct/2024 | Listed | 20/Nov/2038 |
| PROVIDUS CLO VIII DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2905407982 | 25/Oct/2024 | Listed | 20/Nov/2038 |
| PROVIDUS CLO VIII DESIGNATED ACTIVITY COMPANY | €27,600,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2905408873 | 25/Oct/2024 | Listed | 20/Nov/2038 |
| PROVIDUS CLO VIII DESIGNATED ACTIVITY COMPANY | €28,800,000 Subordinated Notes due 2038 - GEM | XS2584132026 | 25/Apr/2023 | Listed | 20/Nov/2038 |
| PROVIDUS CLO VIII DESIGNATED ACTIVITY COMPANY | €47,800,000 Class B-R Senior Secured Floating Rate Notes due 2038 - GEM | XS2905408105 | 25/Oct/2024 | Listed | 20/Nov/2038 |
| PROVIDUS CLO X DAC | €13,100,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2788395759 | 09/May/2024 | Listed | 19/Nov/2038 |
| PROVIDUS CLO X DAC | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2788395593 | 09/May/2024 | Listed | 19/Nov/2038 |
| PROVIDUS CLO X DAC | €21,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2788395080 | 09/May/2024 | Listed | 19/Nov/2038 |
| PROVIDUS CLO X DAC | €232,500,000 Class A-1 Senior Secured Floating Rate Notes due 2038 - GEM | XS2788394273 | 09/May/2024 | Listed | 19/Nov/2038 |
| PROVIDUS CLO X DAC | €26,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2788395247 | 09/May/2024 | Listed | 19/Nov/2038 |
| PROVIDUS CLO X DAC | €28,900,000 Subordinated Notes due 2038 - GEM | XS2788395916 | 09/May/2024 | Listed | 19/Nov/2038 |
| PROVIDUS CLO X DAC | €37,200,000 Class B Senior Secured Floating Rate Notes due 2038 - GEM | XS2788394604 | 09/May/2024 | Listed | 19/Nov/2038 |
| PROVIDUS CLO X DAC | €5,000,000 Class A-2 Senior Secured Floating Rate Notes due 2038 - GEM | XS2788394430 | 09/May/2024 | Listed | 19/Nov/2038 |
| PRPM LAGADO 2022-1 DESIGNATED ACTIVITY COMPANY | €131,500,000 Class A Mortgage Backed Floating Rate Notes due 2075 - GEM | XS2547276100 | 04/Nov/2022 | Listed | 31/Oct/2075 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PRPM LAGADO 2022-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B Mortgage Backed Floating Rate Notes due 2075 - GEM | XS2547276365 | 04/Nov/2022 | Listed | 31/Oct/2075 |
| PRPM LAGADO 2022-1 DESIGNATED ACTIVITY COMPANY | €40,000,000 Class Z Mortgage Backed Notes due 2075 - GEM | XS2547276449 | 04/Nov/2022 | Listed | 31/Oct/2075 |
| PSP CAPITAL INC. | Series G-1 - Issue of U.S. $1,000,000,000 1.000% Senior Notes due 2026 - GEM | US69375W2A88 | 30/Jun/2021 | Listed | 29/Jun/2026 |
| PSP CAPITAL INC. | Series G-10 - Issue of EUR 100,000,000 3.679% Senior Notes due 2038 - GEM | XS2592841717 | 01/Mar/2023 | Listed | 01/Mar/2038 |
| PSP CAPITAL INC. | Series G-11 - C $2,500,000,000 4.150% Senior Notes due 2033 - GEM | CAC75089AB59 | 29/Jun/2023 | Listed | 01/Jun/2033 |
| PSP CAPITAL INC. | Series G-12 - Issue of €75,000,000 3.679% Senior Notes due 2043 (Series G-12) - GEM | XS2651516713 | 17/Jul/2023 | Listed | 17/Jul/2043 |
| PSP CAPITAL INC. | Series G-13 - Issue of C $1,000,000,000 4.400% Senior Notes due 2030 - GEM | CAC75089AC33 | 30/Aug/2023 | Listed | 02/Dec/2030 |
| PSP CAPITAL INC. | Series G-14 - 3.250% Senior Notes due 2034 - GEM | XS2850686655 | 02/Jul/2024 | Listed | 02/Jul/2034 |
| PSP CAPITAL INC. | Series G-14 - 3.250% Senior Notes due 2034 - GEM | XS2850686812 | 02/Jul/2024 | Listed | 02/Jul/2034 |
| PSP CAPITAL INC. | Series G-15 - Issue of U.S. $1,250,000,000 3.750% Senior Notes due 2029 - GEM | US69376Q2E27 | 02/Oct/2024 | Listed | 02/Oct/2029 |
| PSP CAPITAL INC. | Series G-3 - Issue of U.S. $1,000,000,000 1.625% Senior Notes due 2028 - GEM | US69376Q2B87 | 26/Oct/2021 | Listed | 26/Oct/2028 |
| PSP CAPITAL INC. | Series G-4 - Issue of C $1,000,000,000 2.600% Senior Notes due 2032 - GEM | CAC75089AA76 | 25/Feb/2022 | Listed | 01/Mar/2032 |
| PSP CAPITAL INC. | Series G-5 - Issue of U.S. $1,000,000,000,000 Floating Rate Notes due 2025 - GEM | US69376Q2C60 | 03/Mar/2022 | Listed | 03/Mar/2025 |
| PSP CAPITAL INC. | Series G-6 - U.S.$ 1,000,000,000 3.500% Senior Notes due 2027 - GEM | US69376Q2D44 | 04/Jul/2022 | Listed | 29/Jun/2027 |
| PSP CAPITAL INC. | Series G-7 - Issue of AUD230,000,000 4.5663% Senior Notes due 2032 - GEM | XS2511551512 | 05/Aug/2022 | Listed | 05/Aug/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PSP CAPITAL INC. | Series G-8 - 3.750% Senior Notes due 2029 - GEM | CA69363TAS11 | 29/Nov/2022 | Listed | 15/Jun/2029 |
| PSP CAPITAL INC. | Series G-9 - Issue of AUD 200,000,000 4.824% Senior Notes due 2033 - GEM | XS2580295777 | 31/Jan/2023 | Listed | 31/Jan/2033 |
| PTC (SSI) UNLIMITED COMPANY | USD 1301535000 - GEM | IE00BZ0PDY44 | 24/Jul/2015 | Listed | 29/Sep/2028 |
| PUBLIC POWER CORPORATION S.A | €650,000,000 3.875% Sustainability-Linked Senior Notes due 2026 - GEM | XS2314265237 | 23/Mar/2021 | Listed | 30/Mar/2026 |
| PUBLIC POWER CORPORATION S.A | 125,000,000 3.875% Sustainability-Linked Senior Notes due 2026 - GEM | XS2325212368 | 08/Apr/2021 | Listed | 30/Mar/2026 |
| PUBLIC POWER CORPORATION S.A | 500,000,000 3.375% Sustainability-Linked Senior Notes due 2028 - GEM | XS2359929812 | 26/Jul/2021 | Listed | 31/Jul/2028 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 (CM Non-Voting Notes - 144A) - GEM | XS2052403065 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 (CM Non-Voting Notes - Reg S) - GEM | XS2052402760 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 (CM Non-VotingExchangeable Notes - 144A) - GEM | XS2052403495 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 (CM Voting Notes - 144A) - GEM | XS2052402844 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 (CM Voting Notes - Reg S) - GEM | XS2052402687 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 CM Non-VotingExchangeable Notes (Reg S) - GEM | XS2052402927 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Fixed Rate Notes due 2032 (CM Non-Voting Notes - 144A) - GEM | XS2052404204 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Fixed Rate Notes due 2032 (CM Non-Voting Notes - Reg S) - GEM | XS2052403909 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Fixed Rate Notes due 2032 (CM Non-VotingExchangeable Notes - 144A) - GEM | XS2052404626 | 15/Oct/2019 | Listed | 20/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Fixed Rate Notes due 2032 (CM Non-VotingExchangeable Notes - Reg S) - GEM | XS2052404386 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Fixed Rate Notes due 2032 (CM Voting Notes - 144A) - GEM | XS2052404469 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Fixed Rate Notes due 2032 (CM Voting Notes - Reg S) - GEM | XS2052404113 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 (CM Non-Voting Exchangeable Notes - 144A) - GEM | XS2052405433 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 (CM Non-Voting Exchangeable Notes - Reg S) - GEM | XS2052404972 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 (CM Non-Voting Notes - 144A) - GEM | XS2052405359 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 (CM Non-Voting Notes - Reg S) - GEM | XS2052404543 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 (CM Voting Notes - 144A) - GEM | XS2052405193 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 (CM Voting Notes - Reg S) - GEM | XS2052404899 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 (CM Non-Voting Notes - 144A) - GEM | XS2052405862 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 (CM Non-Voting Notes - Reg S) - GEM | XS2052405516 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 (CM Non-VotingExchangeable Notes - 144A) - GEM | XS2052405946 | 15/Oct/2019 | Listed | 20/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 (CM Non-VotingExchangeable Notes - Reg S) - GEM | XS2052405607 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 (CM Voting Notes - 144A) - GEM | XS2052405789 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2032 (CM Voting Notes - Reg S) - GEM | XS2052405276 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (CM Non-Voting Notes - 144A) - GEM | XS2052406597 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (CM Non-Voting Notes - Reg S) - GEM | XS2052406167 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (CM Non-VotingExchangeable Notes - 144A) - GEM | XS2052406670 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (CM Non-VotingExchangeable Notes - Reg S) - GEM | XS2052406241 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (CM Voting Notes - 144A) - GEM | XS2052406324 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2032 (CM Voting Notes - Reg S) - GEM | XS2052406084 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2052406837 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2052406753 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 (144A) - GEM | XS2052407058 | 15/Oct/2019 | Listed | 20/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2052406910 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2032 (144A) - GEM | XS2052402505 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2052402414 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 (144A) - GEM | XS2052407215 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PURPLE FINANCE CLO 2 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 (Reg S) - GEM | XS2052407132 | 15/Oct/2019 | Listed | 20/Apr/2032 |
| PUTNAM STRUCTURED PRODUCT FUNDING 2003-1 LTD | 33500 Preferred Shares - GEM - GEM | KYG730231068 | 03/Nov/2003 | Listed | 15/Oct/2038 |
| QAZAQGAS JSC | USD 706,320,000 4.375 per cent. Guaranteed Notes due 2027 - GEM | XS1682544157 | 26/Sep/2017 | Listed | 26/Sep/2027 |
| QF FEATHERSTONE FUNDING DAC | USD 60,000,000 SERIES 2017-1(B) STERLING PROFIT PARTICIPATING NOTES DUE 2117 - GEM | IE00BFYV8K91 | 29/Mar/2018 | Listed | 16/Jan/2118 |
| QF FEATHERSTONE FUNDING DAC | USD 80,000,000 SERIES 2017-1(A) EURO PROFIT PARTICIPATING NOTES DUE 2117 - GEM | IE00BFYV8J86 | 29/Mar/2018 | Listed | 16/Jan/2118 |
| QNB FINANSBANK A.S | Series 2024-36 - Issue of US $500,000,000 7.250% Sustainability Bonds due 2029 (the "Notes") - GEM | XS2798098310 | 21/May/2024 | Listed | 21/May/2029 |
| R&Q INSURANCE HOLDINGS LTD. | $125,000,000 Unsecured Floating Rate Subordinated Notes due 2033 - GEM | XS2261165679 | 23/Mar/2021 | Listed | 16/Dec/2033 |
| R&Q INSURANCE HOLDINGS LTD. | $70,000,000 Senior Unsecured Guaranteed Floating Rate Notes due 2028 - GEM | XS1926956274 | 27/Mar/2019 | Listed | 28/Dec/2028 |
| RACE POINT IX CLO, LIMITED | USD 2,800,000 Class X Senior Secured Floating Rate Notes due 2030 - GEM | USG73377BA35 | 23/Oct/2017 | Listed | 15/Oct/2030 |
| RACE POINT IX CLO, LIMITED | USD 29,750,000 Class C–R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG73377BE56 | 23/Oct/2017 | Listed | 15/Oct/2030 |
| RACE POINT IX CLO, LIMITED | USD 30,000,000 Class B–R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG73377BD73 | 23/Oct/2017 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RACE POINT VIII CLO, LIMITED | USD 102,300,000 Class B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG73389AH43 | 23/Mar/2017 | Listed | 20/Feb/2030 |
| RACE POINT VIII CLO, LIMITED | USD 36,700,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG73389AK71 | 23/Mar/2017 | Listed | 20/Feb/2030 |
| RACE POINT VIII CLO, LIMITED | USD 40,200,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG73389AJ09 | 23/Mar/2017 | Listed | 20/Feb/2030 |
| RACE POINT VIII CLO, LIMITED | USD 427,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 - GEM | USG73389AG69 | 23/Mar/2017 | Listed | 20/Feb/2030 |
| RAIL CAPITAL MARKETS PLC | U.S.$ 594,902,000 8.250 per cent. Loan Participation Notes due 9th July 2026 - GEM | XS1843433472 | 09/Jul/2019 | Listed | 09/Jul/2026 |
| RAIL CAPITAL MARKETS PLC | U.S.$300,000,000 7.875 per cent. Loan Participation Notes due 2028 - GEM | XS2365120885 | 15/Jul/2021 | Listed | 15/Jul/2028 |
| RATHLIN RESIDENTIAL 2021 -1 DAC | €14,500,000 Class C Residential Mortgage Backed Floating Rate Notes due September 2075 - GEM | XS2397474771 | 28/Oct/2021 | Listed | 27/Sep/2075 |
| RATHLIN RESIDENTIAL 2021 -1 DAC | €24,500,000 Class B Residential Mortgage Backed Floating Rate Notes due September 2075 - GEM | XS2397473880 | 28/Oct/2021 | Listed | 27/Sep/2075 |
| RATHLIN RESIDENTIAL 2021 -1 DAC | €318,000,000 Class A Residential Mortgage Backed Floating Rate Notes due September 2075 - GEM | XS2397467056 | 28/Oct/2021 | Listed | 27/Sep/2075 |
| REGATTA II FUNDING L.P. | USD 20,000,000 Class C-R Deferrable Floating Rate Notes - GEM | USG74790AH28 | 07/Jun/2017 | Listed | 15/Jan/2029 |
| REGATTA II FUNDING L.P. | USD 261,000,000 Class A-1-R Floating Rate Notes - GEM | USG74790AE96 | 07/Jun/2017 | Listed | 15/Jan/2029 |
| REGATTA II FUNDING L.P. | USD 32,000,000 Class B-R Deferrable Floating Rate Notes - GEM | USG74790AG45 | 07/Jun/2017 | Listed | 15/Jan/2029 |
| REGATTA II FUNDING L.P. | USD 46,700,000 Class A-2-R Floating Rate Notes - GEM | USG74790AF61 | 07/Jun/2017 | Listed | 15/Jan/2029 |
| REGATTA IX FUNDING LTD | USD 38,000,000 Subordinated Notes due 2030 - GEM | USG74781AB41 | 20/Jun/2017 | Listed | 17/Apr/2030 |
| REGATTA VI FUNDING LTD. | USD 20000000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2028 (144A) - GEM | US75887PAL85 | 26/Oct/2018 | Listed | 20/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| REGATTA VI FUNDING LTD. | USD 20000000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2028 (Reg S) - GEM | USG74779AF90 | 26/Oct/2018 | Listed | 20/Jul/2028 |
| REGATTA VI FUNDING LTD. | USD 22000000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 (144A) - GEM | US75887NAS80 | 26/Oct/2018 | Listed | 20/Jul/2028 |
| REGATTA VI FUNDING LTD. | USD 22000000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 (Reg S) - GEM | USG7477NAJ03 | 26/Oct/2018 | Listed | 20/Jul/2028 |
| REGATTA VI FUNDING LTD. | USD 23750000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 (144A) - GEM | US75887NAQ25 | 26/Oct/2018 | Listed | 20/Jul/2028 |
| REGATTA VI FUNDING LTD. | USD 23750000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 (Reg S) - GEM | USG7477NAH47 | 26/Oct/2018 | Listed | 20/Jul/2028 |
| REGATTA VI FUNDING LTD. | USD 252000000 Class A-R Senior Secured Floating Rate Notes Due 2028 (144A) - GEM | US75887NAL38 | 26/Oct/2018 | Listed | 20/Jul/2028 |
| REGATTA VI FUNDING LTD. | USD 252000000 Class A-R Senior Secured Floating Rate Notes Due 2028 (Reg S) - GEM | USG7477NAF80 | 26/Oct/2018 | Listed | 20/Jul/2028 |
| REGATTA VI FUNDING LTD. | USD 42000000 Subordinated Notes due 2028 - GEM | USG74779AB86 | 02/Jun/2016 | Listed | 20/Jul/2028 |
| REGATTA VI FUNDING LTD. | USD 48250000 Class B-R Senior Secured Floating Rate Notes Due 2028 (144A) - GEM | US75887NAN93 | 26/Oct/2018 | Listed | 20/Jul/2028 |
| REGATTA VI FUNDING LTD. | USD 48250000 Class B-R Senior Secured Floating Rate Notes Due 2028 (Reg S) - GEM | USG7477NAG63 | 26/Oct/2018 | Listed | 20/Jul/2028 |
| REGATTA VIII FUNDING LTD. | USD 51,600,000 Subordinated Notes due 2030 - GEM | USG74826AE11 | 12/Oct/2017 | Listed | 17/Oct/2030 |
| REGATTA X FUNDING LTD. | USD 51,200,000 Subordinated Notes due 2031 (144A) - GEM | US75884CAC01 | 15/Jan/2018 | Listed | 17/Jan/2031 |
| REGATTA X FUNDING LTD. | USD 51,200,000 Subordinated Notes due 2031 (Reg S) - GEM | USG7483CAB30 | 15/Jan/2018 | Listed | 17/Jan/2031 |
| REGATTA XVI FUNDING LTD. | Subordinated Notes due 2033 (144A) - GEM | US75888QAC50 | 07/Jan/2020 | Listed | 15/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| REGATTA XVI FUNDING LTD. | Subordinated Notes due 2033 (Reg S) - GEM | USG7486QAB98 | 07/Jan/2020 | Listed | 15/Jan/2033 |
| REINSURANCE CUSTODY SOLUTIONS DESIGNATED ACTIVITY COMPANY | Series 1 - Issue of EUR 300,000,000 Series No.1 Notes due 2035 - GEM | XS2094490567 | 31/Dec/2020 | Listed | 31/Dec/2035 |
| REINSURANCE CUSTODY SOLUTIONS DESIGNATED ACTIVITY COMPANY | Series 2 - Issue of EUR 1,500,000,000 Oyster Notes due 2045 - GEM | XS2229042770 | 31/Dec/2020 | Listed | 31/Dec/2045 |
| REINSURANCE CUSTODY SOLUTIONS DESIGNATED ACTIVITY COMPANY | Series Rain - Issue of EUR1,500,000,000 Series Rain Notes due 2045 - GEM | XS2284522971 | 12/Aug/2021 | Listed | 31/Dec/2045 |
| REINSURANCE CUSTODY SOLUTIONS DESIGNATED ACTIVITY COMPANY | Series Rain OC - Issue of EUR1,500,000,000 Series Rain OC Notes due December 2045 - GEM | XS2284522203 | 12/Aug/2021 | Listed | 31/Dec/2045 |
| RENAISSANCE CONSUMER FUNDING DESIGNATED ACTIVITY COMPANY | Series 1 - EUR 50,000,000 10.0 per cent. Loan Participation Notes due 2024 - GEM | XS2011269912 | 13/Jun/2019 | Suspended | 13/Dec/2024 |
| RENTOKIL INITIAL FINANCE B.V. | Series 26 - Issue of €850,000,000 3.875 per cent. Notes due 27 June 2027 - GEM | XS2494945939 | 27/Jun/2022 | Listed | 27/Jun/2027 |
| RENTOKIL INITIAL FINANCE B.V. | Series 27 - Issue of €600,000,000 4.375 per cent. Notes due 27 June 2030 - GEM | XS2494946820 | 27/Jun/2022 | Listed | 27/Jun/2030 |
| RENTOKIL INITIAL PLC | Series 23 - Issue of EUR 400,000,000 0.950 per cent. Notes due 22 November 2024 - GEM | XS1722897623 | 22/Nov/2017 | Listed | 22/Nov/2024 |
| RENTOKIL INITIAL PLC | Series 24 - Issue of €500,000,000 0.875 per cent. Notes due 30 May 2026 - GEM | XS1996441066 | 30/May/2019 | Listed | 30/May/2026 |
| RENTOKIL INITIAL PLC | Series 25 - Issue of €600,000,000 0.500 per cent. Notes due 14 October 2028 - GEM | XS2242921711 | 14/Oct/2020 | Listed | 14/Oct/2028 |
| RENTOKIL INITIAL PLC | Series 28 - Issue of £400,000,000 5.000 per cent. Notes due 27 June 2032 - GEM | XS2495087137 | 27/Jun/2022 | Listed | 27/Jun/2032 |
| RESPONSABILITY FINANCIAL INCLUSION INVESTMENTS 2019 DAC | USD 131,019,000.00 Class A Fixed Rate Notes due 2025 - GEM | XS1843432664 | 17/Jul/2019 | Listed | 18/Aug/2025 |
| RESPONSABILITY FINANCIAL INCLUSION INVESTMENTS 2019 DAC | USD 17,469,000.00Class B Fixed Rate Notes due 2025 - GEM | XS1843432581 | 17/Jul/2019 | Listed | 18/Aug/2025 |
| RESPONSABILITY FINANCIAL INCLUSION INVESTMENTS 2019 DAC | USD 26,204,000.00 Class C Variable Rate Notes due 2025 - GEM | XS1843432235 | 17/Jul/2019 | Listed | 18/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RESPONSABILITY FINANCIAL INCLUSION INVESTMENTS 2024 DAC | U.S.$ 12,350,000 Class B Floating Rate Notes due 2032 - GEM | XS2824369149 | 30/May/2024 | Listed | 09/Aug/2032 |
| RESPONSABILITY FINANCIAL INCLUSION INVESTMENTS 2024 DAC | U.S.$ 18,525,000 Class C Variable Rate Notes due 2032 - GEM | XS2824369651 | 30/May/2024 | Listed | 09/Aug/2032 |
| RESPONSABILITY FINANCIAL INCLUSION INVESTMENTS 2024 DAC | U.S.$ 92,625,000 Class A Floating Rate Notes due 2032 - GEM | XS2825143113 | 30/May/2024 | Listed | 09/Aug/2032 |
| RISERVA CLO, LTD. | USD 62000000 Subordinated Notes Due 2028 - GEM | USG75728AB44 | 29/Dec/2016 | Listed | 18/Oct/2028 |
| RIVER GREEN FINANCE 2020 DAC | Class A Commercial Mortgage Backed Notes due 2032 - GEM | XS2099058922 | 06/Feb/2020 | Listed | 22/Jan/2032 |
| RIVER GREEN FINANCE 2020 DAC | Class B Commercial Mortgage Backed Notes due 2032 - GEM | XS2099060589 | 06/Feb/2020 | Listed | 22/Jan/2032 |
| RIVER GREEN FINANCE 2020 DAC | Class C Commercial Mortgage Backed Notes due 2032 - GEM | XS2099060662 | 06/Feb/2020 | Listed | 22/Jan/2032 |
| RIVER GREEN FINANCE 2020 DAC | Class D Commercial Mortgage Backed Notes due 2032 - GEM | XS2099061124 | 06/Feb/2020 | Listed | 22/Jan/2032 |
| ROADSTER FINANCE DAC | Series 1 - Issue of EUR 300,000,000 1.625 per cent. Notes due 9 December 2029 (Series 1) - GEM | XS1731882186 | 08/Dec/2017 | Listed | 09/Dec/2029 |
| ROADSTER FINANCE DAC | Series 2 - Issue of EUR 300,000,000 2.375 per cent. Notes due 8th December 2032 (Series 2) - GEM | XS1732478265 | 08/Dec/2017 | Listed | 08/Dec/2032 |
| ROCKFIELD PARK CLO DAC | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2360922244 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €12,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2360921865 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €14,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 (144 A) - GEM | XS2360920206 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €14,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2360919968 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2360918481 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €2,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2360918309 | 28/Jul/2021 | Listed | 16/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFIELD PARK CLO DAC | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2361045326 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €21,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2361045243 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €243,500,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2360918721 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €243,500,000 Class A-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2360918564 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €26,000,000 Class A-2A Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2360919539 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €26,000,000 Class A-2A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2360919299 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €26,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2360920974 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €26,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2360920545 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €28,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2360921600 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €28,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2360921279 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €30,000,000 Subordinated Notes due 2034 (144 A) - GEM | XS2360922160 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFIELD PARK CLO DAC | €30,000,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2360922087 | 28/Jul/2021 | Listed | 16/Jul/2034 |
| ROCKFORD TOWER CLO 2017-1,LTD | USD 47,700,000 Subordinated Notes due 2029 - GEM | USG76113AB86 | 08/Jun/2017 | Listed | 15/Apr/2029 |
| ROCKFORD TOWER CLO 2017-2, LTD | Class A-R Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US77340GAJ04 | 31/Mar/2020 | Listed | 15/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER CLO 2017-2, LTD | Class A-R Senior Secured Floating Rate Notes due 2029 - RegS - GEM | USG76115AE73 | 31/Mar/2020 | Listed | 15/Oct/2029 |
| ROCKFORD TOWER CLO 2017-2, LTD | Class B-R Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US77340GAL59 | 31/Mar/2020 | Listed | 15/Oct/2029 |
| ROCKFORD TOWER CLO 2017-2, LTD | Class B-R Senior Secured Floating Rate Notes due 2029 - RegS - GEM | USG76115AF49 | 31/Mar/2020 | Listed | 15/Oct/2029 |
| ROCKFORD TOWER CLO 2017-2, LTD | Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - 144A - GEM | US77340GAN16 | 31/Mar/2020 | Listed | 15/Oct/2029 |
| ROCKFORD TOWER CLO 2017-2, LTD | Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - RegS - GEM | USG76115AG22 | 31/Mar/2020 | Listed | 15/Oct/2029 |
| ROCKFORD TOWER CLO 2017-2, LTD | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - 144A - GEM | US77340GAQ47 | 31/Mar/2020 | Listed | 15/Oct/2029 |
| ROCKFORD TOWER CLO 2017-2, LTD | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - RegS - GEM | USG76115AH05 | 31/Mar/2020 | Listed | 15/Oct/2029 |
| ROCKFORD TOWER CLO 2017-2, LTD | Class E-R Junior Secured Deferrable Floating Rate Notes due 2029 - 144A - GEM | US77340HAE99 | 31/Mar/2020 | Listed | 15/Oct/2029 |
| ROCKFORD TOWER CLO 2017-2, LTD | Class E-R Junior Secured Deferrable Floating Rate Notes due 2029 - RegS - GEM | USG76117AC73 | 31/Mar/2020 | Listed | 15/Oct/2029 |
| ROCKFORD TOWER CLO 2017-2, LTD | USD 46,500,000 Subordinated Notes due 2029 - GEM | USG76117AB90 | 11/Sep/2017 | Listed | 15/Oct/2029 |
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 25,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US77341DAG25 | 21/Dec/2017 | Listed | 20/Oct/2030 |
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 25,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030 - Reg S - GEM | USG7611PAD53 | 21/Dec/2017 | Listed | 20/Oct/2030 |
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 27,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US77341TAA07 | 21/Dec/2017 | Listed | 20/Oct/2030 |
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 27,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2030 - Reg S - GEM | USG7612TAA28 | 21/Dec/2017 | Listed | 20/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 32,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US77341DAJ63 | 21/Dec/2017 | Listed | 20/Oct/2030 |
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 32,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2030 - Reg S - GEM | USG7611PAE37 | 21/Dec/2017 | Listed | 20/Oct/2030 |
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US77341DAA54 | 21/Dec/2017 | Listed | 20/Oct/2030 |
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2030 - reg S - GEM | USG7611PAA15 | 21/Dec/2017 | Listed | 20/Oct/2030 |
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 45,250,000 Subordinated Notes due 2030 - 144A - GEM | US77341TAC62 | 21/Dec/2017 | Listed | 20/Oct/2030 |
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 45,250,000 Subordinated Notes due 2030 - Reg S - GEM | USG7612TAB01 | 21/Dec/2017 | Listed | 20/Oct/2030 |
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 55,000,000 Class B Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US77341DAE76 | 21/Dec/2017 | Listed | 20/Oct/2030 |
| ROCKFORD TOWER CLO 2017-3, LTD. | USD 55,000,000 Class B Senior Secured Floating Rate Notes due 2030 - Reg S - GEM | USG7611PAC70 | 21/Dec/2017 | Listed | 20/Oct/2030 |
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 25,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US77342JAE38 | 30/May/2018 | Listed | 20/May/2031 |
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 25,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG7613LAC49 | 30/May/2018 | Listed | 20/May/2031 |
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 27,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US77342HAA59 | 30/May/2018 | Listed | 20/May/2031 |
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 27,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG76136AA15 | 30/May/2018 | Listed | 20/May/2031 |
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 32,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US77342JAG85 | 30/May/2018 | Listed | 20/May/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 32,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - RegS - GEM | USG7613LAD22 | 30/May/2018 | Listed | 20/May/2031 |
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US77342JAA16 | 30/May/2018 | Listed | 20/May/2031 |
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG7613LAA82 | 30/May/2018 | Listed | 20/May/2031 |
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 44,600,000 Subordinated Notes due 2031 - 144A - GEM | US77342HAC16 | 30/May/2018 | Listed | 20/May/2031 |
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 44,600,000 Subordinated Notes due 2031 - RegS - GEM | USG76136AB97 | 30/May/2018 | Listed | 20/May/2031 |
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 55,000,000 Class B Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US77342JAC71 | 30/May/2018 | Listed | 20/May/2031 |
| ROCKFORD TOWER CLO 2018-1, LTD. | USD 55,000,000 Class B Senior Secured Floating Rate Notes due 2031 - RegS - GEM | USG7613LAB65 | 30/May/2018 | Listed | 20/May/2031 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $12,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US77341KAC53 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $12,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG7619KAB29 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $18,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US77341JAA25 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $18,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG7619JAA72 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $21,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US77341KAG67 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $21,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG7619KAD84 | 02/Jul/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $23,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US77341KAJ07 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $23,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG7619KAE67 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | USG7619KAA46 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - RegS - GEM | US77341KAA97 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $38,600,000 Subordinated Notes due 2034 - 144A - GEM | US77341JAC80 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $38,600,000 Subordinated Notes due 2034 - RegS - GEM | USG7619JAB55 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $44,000,000 Class B Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US77341KAE10 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER CLO 2021-1, LTD. | U.S. $44,000,000 Class B Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG7619KAC02 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2779842454 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2779842371 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E–R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2779842298 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €17,000,000 Class E–R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2779842025 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2779841050 | 05/Apr/2024 | Listed | 24/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2779840912 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2779841647 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2779841563 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2779841993 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €26,600,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2779841720 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €37,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2779841217 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €37,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2779841134 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2779841480 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2779841308 | 05/Apr/2024 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2037 (144A) - GEM | XS1900082402 | 06/Dec/2018 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2018-1 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2037 (Reg S) - GEM | XS1900080703 | 06/Dec/2018 | Listed | 24/Apr/2037 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2064431625 | 04/Dec/2019 | Listed | 20/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2064432276 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2064431898 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2064432193 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2064431542 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Voting Notes - RegS - GEM | XS2064431971 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2064432516 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2064432946 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2064432433 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2064432789 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2064432359 | 04/Dec/2019 | Listed | 20/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2033 - CM Removal and Replacement Voting Notes - RegS - GEM | XS2064432607 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2064433241 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2064433670 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2064433084 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2064433324 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2064432862 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2033 - CM Removal and Replacement Voting Notes - RegS - GEM | XS2064433167 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2064433910 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2064434215 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2064433753 | 04/Dec/2019 | Listed | 20/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2064434058 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2064433597 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Voting Notes - RegS - GEM | XS2064433837 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2064434561 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Exchangeable Non-Voting Notes - RegS - GEM | XS2064434991 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2064434306 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Non-Voting Notes - RegS - GEM | XS2064434645 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2064434132 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2033 - CM Removal and Replacement Voting Notes - RegS - GEM | XS2064434488 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2064434728 | 04/Dec/2019 | Listed | 20/Jan/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2033 - RegS - GEM | XS2064435022 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2033 - 144A - GEM | XS2064435378 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2033 - RegS - GEM | XS2064435295 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2033 - 144A - GEM | XS2064435451 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2019-1 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2033 - RegS - GEM | XS2064435535 | 04/Dec/2019 | Listed | 20/Jan/2033 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2314308227 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2314308144 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- 144A - GEM | XS2314306445 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- Reg S - GEM | XS2314306106 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2314306528 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2314306288 | 23/Apr/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2314306361 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2314306015 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- 144A - GEM | XS2314305801 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- Reg S - GEM | XS2314305470 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2314305983 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2314305553 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2314305637 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2314305397 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2314308060 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2314307922 | 23/Apr/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- 144A - GEM | XS2314305041 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- Reg S - GEM | XS2314304663 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2314305124 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2314304747 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2314304820 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2314304580 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- 144A - GEM | XS2314307765 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- Reg S - GEM | XS2314307419 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2314307849 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2314307500 | 23/Apr/2021 | Listed | 20/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2314307682 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2314307336 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- 144A - GEM | XS2314307179 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Exchangeable Non-Voting Notes- Reg S - GEM | XS2314306874 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2314307252 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2314306957 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2314307096 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2314306791 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €34,475,000 Subordinated Notes due 2034 - 144A - GEM | XS2314308573 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-1 DESIGNATED ACTIVITY COMPANY | €34,475,000 Subordinated Notes due 2034 - Reg S - GEM | XS2314308490 | 23/Apr/2021 | Listed | 20/Apr/2034 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2405875134 | 20/Dec/2021 | Listed | 24/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2405875050 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2405873600 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2405873519 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2405874913 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2405874830 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2405874673 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2405874756 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - 144A - GEM | XS2405873865 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2405873782 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €29,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2405874327 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €29,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2405874590 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €33,200,000 Subordinated Notes due 2035 - 144A - GEM | XS2405875308 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €33,200,000 Subordinated Notes due 2035 - Reg S - GEM | XS2405875217 | 20/Dec/2021 | Listed | 24/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €40,400,000 Class B Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2405873949 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2021-2 DESIGNATED ACTIVITY COMPANY | €40,400,000 Class B Senior Secured Floating Rate Notes due 2035 -144A - GEM | XS2405874087 | 20/Dec/2021 | Listed | 24/Jan/2035 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2665021411 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2665021338 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €10,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2665022229 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €10,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2665022146 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2665022062 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2665021924 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €23,800,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2665021254 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €23,800,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2665021171 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €232,400,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2665021098 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €232,400,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2665020959 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €24,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2665021684 | 14/Sep/2023 | Listed | 15/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €24,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2665021502 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €26,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2665021841 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €26,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2665021767 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €32,500,000 Subordinated Notes due 2037 - 144A - GEM | XS2665022575 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2023-1 DESIGNATED ACTIVITY COMPANY | €32,500,000 Subordinated Notes due 2037 - Reg S - GEM | XS2665022492 | 14/Sep/2023 | Listed | 15/Oct/2037 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - 144A - GEM | XS2864521591 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Reg S - GEM | XS2865446491 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2864522219 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2864522136 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2864521757 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2864521674 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2864522052 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2864521914 | 10/Oct/2024 | Listed | 15/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €32,900,000 Subordinated Notes due 2038 - 144A - GEM | XS2864522649 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €32,900,000 Subordinated Notes due 2038 - Reg S - GEM | XS2864522565 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2864521328 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2864521245 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2864522482 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2864522300 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2888482036 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2888481731 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2864521161 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROCKFORD TOWER EUROPE CLO 2024-1 DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2864521088 | 10/Oct/2024 | Listed | 15/Jul/2038 |
| ROMARK CLO – III LTD | Subordinated Notes due 2032 (144A) - GEM | US77587QAC50 | 10/Sep/2019 | Listed | 15/Jul/2032 |
| ROMARK CLO – III LTD | Subordinated Notes due 2032 (Reg S) - GEM | USG7635QAB98 | 10/Sep/2019 | Listed | 15/Jul/2032 |
| ROMARK CLO – III LTD | U.S.$19,250,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2034 (144A) - GEM | US77587QAE17 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$19,250,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2034 (Physical) - GEM | US77587QAF81 | 09/Nov/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROMARK CLO – III LTD | U.S.$19,250,000 Class D-R Deferrable Mezzanine Floating Rate Notes due 2034 (Reg S) - GEM | USG7635QAC71 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$23,250,000 Class B-R Deferrable Mezzanine Floating Rate Notes due 2034 (144A) - GEM | US77587MAN02 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$23,250,000 Class B-R Deferrable Mezzanine Floating Rate Notes due 2034 (Physical) - GEM | US77587MAP59 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$23,250,000 Class B-R Deferrable Mezzanine Floating Rate Notes due 2034 (Reg S) - GEM | USG7635MAG71 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$25,500,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2034 (144A) - GEM | US77587MAQ33 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$25,500,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2034 (Physical) - GEM | US77587MAR16 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$25,500,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2034 (Reg S) - GEM | USG7635MAH54 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$272,000,000 Class A-1-R Senior Floating Rate Notes due 2034 (144A) - GEM | US77587MAJ99 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$272,000,000 Class A-1-R Senior Floating Rate Notes due 2034 (Physical) - GEM | US77587MAK62 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$272,000,000 Class A-1-R Senior Floating Rate Notes due 2034 (Reg S) - GEM | USG7635MAE24 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$40,300,000 Subordinated Notes due 2034 (Physical) - GEM | US77587QAD34 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$44,000,000 Class A-2a-R Senior Floating Rate Notes due 2034 (144A) - GEM | US77587MAL46 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$44,000,000 Class A-2a-R Senior Floating Rate Notes due 2034 (Physical) - GEM | US77587MAM29 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$44,000,000 Class A-2a-R Senior Floating Rate Notes due 2034 (Reg S) - GEM | USG7635MAF98 | 09/Nov/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROMARK CLO – III LTD | U.S.$7,000,000 Class A-2b-R Senior Fixed Rate Notes due 2034 (Physical) - GEM | US77587MAT71 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$7,000,000 Class A-2b-R Senior Fixed Rate Notes due 2034 (Reg S) - GEM | USG7635MAJ11 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROMARK CLO – III LTD | U.S.$7,000,000 Class A-2b-R Senior Fixed Rate Notes due 2034 (144A) - GEM | US77587MAS98 | 09/Nov/2021 | Listed | 15/Oct/2034 |
| ROTHESAY LIFE PLC | £100,000,000 3.375 per cent. Subordinated Notes due 2026 - GEM | XS2079369018 | 19/Nov/2019 | Listed | 12/Jul/2026 |
| ROTHESAY LIFE PLC | £100,000,000 3.375 per cent. Subordinated Notes due 2026. - GEM | XS2178935776 | 22/May/2020 | Listed | 12/Jul/2026 |
| ROTHESAY LIFE PLC | £300,000,000 3.375 per cent. Subordinated Notes due 2026 - GEM | XS2027400063 | 12/Jul/2019 | Listed | 12/Jul/2026 |
| ROTHESAY LIFE PLC | £450,000,000 Fixed Rate Reset Perpetual Restricted Tier 1 Contingent Convertible Notes - GEM | XS2393498204 | 13/Oct/2021 | Listed | |
| ROTHESAY LIFE PLC | Series 1 - Issue of £500,000,000 7.734 per cent. Subordinated Tier 2 Notes due 2033 - GEM | XS2621758635 | 16/May/2023 | Listed | 16/May/2033 |
| ROTHESAY LIFE PLC | Series 2 - Issue of £500,000,000 7.019 per cent. Subordinated Tier 2 Notes due 2034 - GEM | XS2805328601 | 10/Jun/2024 | Listed | 10/Dec/2034 |
| ROTHESAY LIFE PLC | Series 3 - Issue of U.S. $325,000,000 7.000 per cent. Fixed Rate Reset Subordinated Tier 2 Notes due 2034 - GEM | XS2805330094 | 11/Jun/2024 | Listed | 11/Sep/2034 |
| ROTHESAY LIFE PLC | U.S.$400,000,000 Fixed Rate Reset Perpetual Restricted Tier 1 Contingent Convertible Notes - GEM | XS2399976195 | 27/Oct/2021 | Listed | |
| ROTOR ENGINES SECURITIZATION LTD | Series 2011-1A Fixed Rate Notes - GEM | US77879RAB24 | 27/Jun/2011 | Listed | 15/Jun/2046 |
| ROTOR ENGINES SECURITIZATION LTD | Series 2011-1B Fixed Rate Notes - GEM | US77879RAA41 | 27/Jun/2011 | Listed | 15/Jun/2046 |
| ROYAL BANK OF CANADA | 17333 - Issue of USD 20,000,000 Callable Zero Coupon Notes due 8 August 2029 under the Programme for the Issuance of Securities - GEM | XS1096445280 | 08/Aug/2014 | Listed | 08/Aug/2029 |
| ROYAL BANK OF CANADA | 30875 - EUR 20000000 Dynamic Credit Index Skew Notes due September 2027 - GEM | XS1586943109 | 25/Apr/2017 | Listed | 25/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | 36098 - USD20,000,000 Dual Range Accrual Credit Linked Notes due December 2027 - GEM | XS1741394404 | 01/Mar/2018 | Listed | 20/Dec/2027 |
| ROYAL BANK OF CANADA | ISIN XS2451430529 - Issue of USD 1,000,000 "Capped Leveraged Airbag" Index Linked Redemption Notes Linked to S&P 500 Index due May 2025 - GEM | XS2451430529 | 24/May/2022 | Listed | 20/May/2025 |
| ROYAL BANK OF CANADA | Issue of USD 10,000,000 Callable Fixed Coupon Notes due September 2037 - GEM | XS2518117507 | 28/Sep/2022 | Listed | 01/Sep/2037 |
| ROYAL BANK OF CANADA | Issue of USD 10,000,000 Callable Puttable Fixed Coupon Notes due November 2038 - GEM | XS2671244429 | 10/Nov/2023 | Listed | 09/Nov/2038 |
| ROYAL BANK OF CANADA | Issue of USD 9,000,000 Callable Fixed Coupon Notes due May 2028 - GEM | XS2608716176 | 25/May/2023 | Listed | 24/May/2028 |
| ROYAL BANK OF CANADA | Series 18008 - Issue of USD 30000000 Callable Zero Coupon Notes due 25 September 2034 - GEM | XS1111560691 | 25/Sep/2014 | Listed | 25/Sep/2034 |
| ROYAL BANK OF CANADA | Series 18951 - Issue of USD 300,000,000 Callable Zero Coupon Notes due 11 December 2034 - GEM | XS1147739566 | 11/Dec/2014 | Listed | 11/Dec/2034 |
| ROYAL BANK OF CANADA | Series 19086 - Issue of USD 30,000,000 Callable Zero Coupon Notes due 19 December 2039 under the Programme for the Issuance of Securities - GEM | XS1150576004 | 19/Dec/2014 | Listed | 19/Dec/2039 |
| ROYAL BANK OF CANADA | Series 19524 - Issue of USD 70,000,000 Callable Zero Copon Notes due 31 December 2029 - GEM | XS1161495590 | 31/Dec/2014 | Listed | 31/Dec/2029 |
| ROYAL BANK OF CANADA | Series 19804 - Issue of USD 20,000,000 Callable Zero Coupon Notes due 28 January 2030 - GEM | XS1170331711 | 28/Jan/2015 | Listed | 28/Jan/2030 |
| ROYAL BANK OF CANADA | Series 21406 - Issue of USD 25000000 Dual Range Accrual Notes due 8 April 2025 - GEM | XS1208607124 | 08/Apr/2015 | Listed | 08/Apr/2025 |
| ROYAL BANK OF CANADA | Series 23005 - Issue of USD 30,000,000 Dual Range Accrual Notes due 25 June 2025 - GEM | XS1248243203 | 26/Jun/2015 | Listed | 25/Jun/2025 |
| ROYAL BANK OF CANADA | Series 23109 - Issue of USD 291,000,000 Callable Zero Coupon Notes due 7 July 2045 - GEM | XS1254133744 | 08/Jul/2015 | Listed | 07/Jul/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 23646 - Issue of USD 30,000,000 Range Accrual Notes due 27 August 2030 - GEM | XS1278591323 | 27/Aug/2015 | Listed | 27/Aug/2030 |
| ROYAL BANK OF CANADA | Series 24205 - Issue of USD 10000000 Callable Zero Coupon Notes due 12 November 2025 under the Programme for the Issuance of Securities due November 12, 2025 - GEM | XS1316424826 | 12/Nov/2015 | Listed | 12/Nov/2025 |
| ROYAL BANK OF CANADA | Series 24231 - Issue of USD 10000000 Callable Zero Coupon Notes due 17 November 2025 - GEM | XS1318341010 | 17/Nov/2015 | Listed | 17/Nov/2025 |
| ROYAL BANK OF CANADA | Series 24583 - Issue of USD 15000000 Callable Zero Coupon Notes due 14 December 2035 - GEM | XS1330994689 | 21/Dec/2015 | Listed | 14/Dec/2035 |
| ROYAL BANK OF CANADA | Series 34853 - Issue of 62,877 Warrants Linked to a Basket of Funds due 15 November 2024 - GEM | CAC8008V8555 | 15/Nov/2017 | Listed | 15/Nov/2024 |
| ROYAL BANK OF CANADA | Series 34897 - Issue of 62,877 Warrants Linked to a Basket of Funds due 15 November 2024 - GEM | CAC796056603 | 15/Nov/2017 | Listed | 15/Nov/2024 |
| ROYAL BANK OF CANADA | Series 42018 - Issue of GBP 1,106,640 Notes due 30 December 2024 linked to the Class A Preference Shares of RBC GELP (UK) Limited - GEM | XS1887245584 | 31/Dec/2018 | Listed | 30/Dec/2024 |
| ROYAL BANK OF CANADA | Series 42064 - Issue of EUR 7,000,000 CMS Spread Target Redemption Notes due 21 November 2033 - GEM | XS1909066984 | 23/Nov/2018 | Listed | 21/Nov/2033 |
| ROYAL BANK OF CANADA | Series 42154 - Issue of USD 6,701,500 Notes due 25 November 2024 - GEM | XS1887260112 | 26/Nov/2018 | Listed | 25/Nov/2024 |
| ROYAL BANK OF CANADA | Series 42790 - Issue of GBP 1,325,000 Notes due 28 February 2025 linked to the Class A Preference Shares of RBC GELP (UK) Limited under the Programme for the Issuance of Securities - GEM | XS1887287156 | 28/Feb/2019 | Listed | 28/Feb/2025 |
| ROYAL BANK OF CANADA | Series 47243 - Issue of GBP 7,000,000 Notes due June 2026 linked to the Class A Preference Shares of RBC GELP (UK) Limited - GEM | XS1996241649 | 18/Jul/2019 | Listed | 25/Jun/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 49891 - Issue of GBP 5,100,000 "Barrier Reverse Convertible" Index Linked Interest and Index Linked - GEM | XS2057215175 | 17/Jul/2020 | Listed | 09/Oct/2026 |
| ROYAL BANK OF CANADA | Series 50520 - Issue of EUR 1,000,000 Step-Up Callable Notes due 2029 - GEM | XS2057269776 | 01/Nov/2019 | Listed | 01/Nov/2029 |
| ROYAL BANK OF CANADA | Series 51244 - Issue of GBP 21,000,000 Credit Index Skew Notes due December 2024 - GEM | XS2057208980 | 20/Nov/2019 | Listed | 20/Dec/2024 |
| ROYAL BANK OF CANADA | Series 51777 - Issue of GBP 12,000,000 Index and Currency Linked Redemption Notes Linked to FTSE 100 Index and GBPUSD due December 2025 - GEM | XS2081093325 | 13/Dec/2019 | Listed | 12/Dec/2025 |
| ROYAL BANK OF CANADA | Series 52215 - Issue of USD 5,300,000 Green Bond Floored Floating Rate Note due December 2024 - GEM | XS2092547194 | 31/Dec/2019 | Listed | 31/Dec/2024 |
| ROYAL BANK OF CANADA | Series 52216 - Issue of USD 3,982,000 Green Bond Floored Floating Rate Note due December 2024 - GEM | XS2092546469 | 31/Dec/2019 | Listed | 31/Dec/2024 |
| ROYAL BANK OF CANADA | Series 52217 - Issue of GBP 3,927,000 Green Bond Floored Floating Rate Note due December 2024 - GEM | XS2092546386 | 31/Dec/2019 | Listed | 31/Dec/2024 |
| ROYAL BANK OF CANADA | Series 52218 - Issue of GBP 4,125,000 Green Bond Floored Floating Rate Note due December 2024 - GEM | XS2092546972 | 31/Dec/2019 | Listed | 31/Dec/2024 |
| ROYAL BANK OF CANADA | Series 54840 - Issue of GBP 2,255,381 "Leveraged Airbag" Index Linked Redemption Notes Linked to FTSE 100 Index due March 2027 - GEM | XS2130247369 | 18/Mar/2020 | Listed | 18/Mar/2027 |
| ROYAL BANK OF CANADA | Series 54864 - Issue of GBP 13,613,380 "Leveraged Airbag" Index Linked Redemption Notes Linked to FTSE 100 Index due March 2027 - GEM | XS2130250827 | 23/Mar/2020 | Listed | 22/Mar/2027 |
| ROYAL BANK OF CANADA | Series 55065 - Issue of USD 12,500,000 Credit Index Skew Notes due June 2025 - GEM | XS2177409831 | 27/Jul/2020 | Listed | 20/Jun/2025 |
| ROYAL BANK OF CANADA | Series 55606 - Issue of CAD 80,000,000 Callable Fixed Coupon Notes due June 2035 - GEM | XS1991331957 | 18/Jun/2020 | Listed | 18/Jun/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 56260 - Issue of CAD 53, 000,000 Callable Fixed Coupon Notes due August 2035 - GEM | XS1991331791 | 07/Aug/2020 | Listed | 07/Aug/2035 |
| ROYAL BANK OF CANADA | Series 57155 - Issue of CAD 50, 000,000 Callable Fixed Coupon Notes due September 2035 - GEM | XS1991337483 | 22/Sep/2020 | Listed | 22/Sep/2035 |
| ROYAL BANK OF CANADA | Series 57411 - Issue of USD 3,836,000 "Booster" Index Linked Redemption Notes Linked to MXWOQSPU due October 2025 - GEM | XS2229942250 | 07/Oct/2020 | Listed | 07/Oct/2025 |
| ROYAL BANK OF CANADA | Series 57828 - Issue of CAD 50, 000,000 Callable Fixed Coupon Notes due October 2035 - GEM | XS1991331445 | 22/Oct/2020 | Listed | 22/Oct/2035 |
| ROYAL BANK OF CANADA | Series 58284 - Issue of USD 98,000,000 Callable Zero Coupon Notes due November 2060 - GEM | XS1991331361 | 24/Nov/2020 | Listed | 24/Nov/2060 |
| ROYAL BANK OF CANADA | Series 58285 - Issue of CAD 50,000,000 Callable Fixed Coupon Notes due November 2035 - GEM | XS1991331106 | 23/Nov/2020 | Listed | 23/Nov/2035 |
| ROYAL BANK OF CANADA | Series 58464 - Issue of USD 100,000,000 Zero Coupon Callable Notes due 24 November 2060 - GEM | XS1991331288 | 24/Nov/2020 | Listed | 24/Nov/2060 |
| ROYAL BANK OF CANADA | Series 58787 - Issue of USD 50,000,000 Callable Zero Coupon Notes due December 2060 - GEM | XS1991331015 | 10/Dec/2020 | Listed | 10/Dec/2060 |
| ROYAL BANK OF CANADA | Series 59136 - Issue of GBP 2,000,000 "Capped Leveraged Airbag" Index Linked Redemption Notes Linked to FTSE 100 Index due January 2028 - GEM | XS2263587656 | 06/Jan/2021 | Listed | 06/Jan/2028 |
| ROYAL BANK OF CANADA | Series 59155 - Issue of CAD 50,000,000 Callable Fixed Coupon Notes due January 2036 - GEM | XS1991330801 | 04/Jan/2021 | Listed | 04/Jan/2036 |
| ROYAL BANK OF CANADA | Series 59514 - Issue of USD 10,000,000 Zero Coupon Callable Notes due 20 January 2051 - GEM | XS1991330983 | 20/Jan/2021 | Listed | 20/Jan/2051 |
| ROYAL BANK OF CANADA | Series 59515 - Issue of USD 50,000,000 Callable Zero Coupon Notes due January 2061 - GEM | XS1991333490 | 25/Jan/2021 | Listed | 25/Jan/2061 |
| ROYAL BANK OF CANADA | Series 60243 - Issue of USD 10,000,000 Callable Fixed Coupon Notes due February 2036 - GEM | XS1991334621 | 25/Feb/2021 | Listed | 25/Feb/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 60533 - Issue of USD 30,000,000 Callable Fixed Coupon Notes due March 2036 - GEM | XS1991337053 | 05/Mar/2021 | Listed | 05/Mar/2036 |
| ROYAL BANK OF CANADA | Series 60699 - Issue of AUD 12,000,000 Zero Coupon Callable Notes due 17 March 2036 - GEM | XS1991337566 | 17/Mar/2021 | Listed | 17/Mar/2036 |
| ROYAL BANK OF CANADA | Series 60842 - Issue of AUD 12,000,000 Zero Coupon Callable Notes due 24 March 2036 - GEM | XS1991337210 | 24/Mar/2021 | Listed | 24/Mar/2036 |
| ROYAL BANK OF CANADA | Series 60851 - Issue of USD 50,000,000 Callable Dual Range Accrual Notes due 26 March 2031 - GEM | XS1991336758 | 26/Mar/2021 | Listed | 26/Mar/2031 |
| ROYAL BANK OF CANADA | Series 60908 - Issue of AUD 12,000,000 Fixed Rate Callable Notes due 1 April 2031 - GEM | XS1991334464 | 01/Apr/2021 | Listed | 01/Apr/2031 |
| ROYAL BANK OF CANADA | Series 61111 - Issue of USD 25,000,000 Callable Dual Range Accrual Notes due 15 April 2031 - GEM | XS1991336329 | 15/Apr/2021 | Listed | 15/Apr/2031 |
| ROYAL BANK OF CANADA | Series 61112 - Issue of USD 20,000,000 Fixed Rate Callable Notes due 15 April 2031 - GEM | XS1991336915 | 15/Apr/2021 | Listed | 15/Apr/2031 |
| ROYAL BANK OF CANADA | Series 61193 - Issue of USD 50,000,000 Callable Dual Range Accrual Notes due 28 April 2031 - GEM | XS1991336089 | 28/Apr/2021 | Listed | 28/Apr/2031 |
| ROYAL BANK OF CANADA | Series 61203 - Issue of USD 50,000,000 Callable Dual Range Accrual Notes due 29 April 2031 - GEM | XS1991336675 | 29/Apr/2021 | Listed | 29/Apr/2031 |
| ROYAL BANK OF CANADA | Series 61206 - Issue of AUD 40,000,000 Zero Coupon Callable Notes due 23 April 2041 - GEM | XS1991334381 | 23/Apr/2021 | Listed | 23/Apr/2041 |
| ROYAL BANK OF CANADA | Series 61221 - Issue of 7,670 Call Warrants Equity Linked Redemption W&C Securities Linked to Amazon.com Inc due April 2026 - GEM | CAC8010E6697 | 21/Apr/2021 | Listed | 21/Apr/2026 |
| ROYAL BANK OF CANADA | Series 61731 - Issue of USD 80,000,000 Callable Dual Range Accrual Notes due 17 June 2041 - GEM | XS1991334209 | 17/Jun/2021 | Listed | 17/Jun/2041 |
| ROYAL BANK OF CANADA | Series 62081 - Issue of AUD 20,000,000 Zero Coupon Callable Notes due 8 July 2041 - GEM | XS1991335867 | 08/Jul/2021 | Listed | 08/Jul/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 62327 - Issue of AUD 12,000,000 Zero Coupon Callable Notes due 22 July 2036 - GEM | XS1991336162 | 04/Aug/2021 | Listed | 22/Jul/2026 |
| ROYAL BANK OF CANADA | Series 62810 - Issue of AUD 13,000,000 Zero Coupon Callable Notes due September 2036 - GEM | XS1991334035 | 15/Sep/2021 | Listed | 15/Sep/2036 |
| ROYAL BANK OF CANADA | Series 62873 - Issue of USD 50,000,000 Zero Coupon Callable Notes due September 2061 - GEM | XS1991335602 | 22/Sep/2021 | Listed | 22/Sep/2061 |
| ROYAL BANK OF CANADA | Series 63181 - Issue of AUD 30,000,000 Zero Coupon Callable Notes due October 2051 - GEM | XS1991334118 | 20/Oct/2021 | Listed | 20/Oct/2051 |
| ROYAL BANK OF CANADA | Series 63365 - Issue of AUD 13,000,000 Zero Coupon Callable Notes due November 2036 - GEM | XS1991333813 | 17/Nov/2021 | Listed | 17/Nov/2036 |
| ROYAL BANK OF CANADA | Series 63366 - Issue of USD 130,000,000 Zero Coupon Callable Notes due November 2051 - GEM | XS2393287920 | 17/Nov/2021 | Listed | 17/Nov/2051 |
| ROYAL BANK OF CANADA | Series 63413 - Issue of AUD 35,000,000 Zero Coupon Callable Notes due November 2041 - GEM | XS2393288068 | 12/Nov/2021 | Listed | 12/Nov/2041 |
| ROYAL BANK OF CANADA | Series 63414 - Issue of AUD 15,000,000 Zero Coupon Callable Notes due November 2041 - GEM | XS2393288142 | 12/Nov/2021 | Listed | 12/Nov/2041 |
| ROYAL BANK OF CANADA | Series 63421 - Issue of AUD 120,000,000 Zero Coupon Callable Notes due November 2041 - GEM | XS2393288225 | 22/Nov/2021 | Listed | 22/Nov/2041 |
| ROYAL BANK OF CANADA | Series 63440 - Issue of AUD 40,000,000 Callable Fixed Coupon Notes due November 2031 - GEM | XS2393288498 | 19/Nov/2021 | Listed | 19/Nov/2031 |
| ROYAL BANK OF CANADA | Series 63517 - Issue of AUD 13,000,000 Zero Coupon Callable Notes due November 2036, - GEM | XS2393297481 | 24/Nov/2021 | Listed | 24/Nov/2036 |
| ROYAL BANK OF CANADA | Series 63583 - Issue of AUD 30,000,000 Callable Fixed Coupon Notes due November 2041 - GEM | XS2393297564 | 26/Nov/2021 | Listed | 26/Nov/2041 |
| ROYAL BANK OF CANADA | Series 63589 - Issue of AUD 13,000,000 Zero Coupon Callable Notes due December 2036 - GEM | XS2393297648 | 03/Dec/2021 | Listed | 03/Dec/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 63690 - Issue of AUD 13,000,000 Zero Coupon Callable Notes, due December 2036 - GEM | XS2393297721 | 08/Dec/2021 | Listed | 08/Dec/2036 |
| ROYAL BANK OF CANADA | Series 64081 - Issue of AUD 13,000,000 Zero Coupon Callable Notes due January 2037 - GEM | XS1192971338 | 12/Jan/2022 | Listed | 12/Jan/2037 |
| ROYAL BANK OF CANADA | Series 64096 - Issue of USD 125,000,000 Zero Coupon Callable Notes due January 2052 - GEM | XS1192971502 | 24/Jan/2022 | Listed | 24/Jan/2052 |
| ROYAL BANK OF CANADA | Series 64180 - Issue of USD 50,000,000 Zero Coupon Callable Notes due January 2052 - GEM | XS1192971684 | 26/Jan/2022 | Listed | 26/Jan/2052 |
| ROYAL BANK OF CANADA | Series 64654 - Issue of GBP 4,700,000 Callable Fixed Coupon Notes due March 2027 - GEM | XS2400409210 | 11/Mar/2022 | Listed | 11/Mar/2027 |
| ROYAL BANK OF CANADA | Series 64760 - Issue of EUR 55,000,000 Callable Fixed Coupon Notes due March 2034 - GEM | XS1192972062 | 31/Mar/2022 | Listed | 31/Mar/2034 |
| ROYAL BANK OF CANADA | Series 64798 - Issue of USD 3,998,550 CMS Linked Notes due April 2026 - GEM | XS2416607377 | 05/Apr/2022 | Listed | 05/Apr/2026 |
| ROYAL BANK OF CANADA | Series 64809 - Issue of USD 20,052,000 Index Linked Redemption Notes Linked to RBC Global Low Carbon Transition NTR Index due March 2027 - GEM | XS2416604275 | 30/Mar/2022 | Listed | 18/Mar/2027 |
| ROYAL BANK OF CANADA | Series 64895 - Issue of GBP 2,600,000 Callable Fixed Coupon Notes due April 2027 - GEM | XS2416605322 | 19/Apr/2022 | Listed | 19/Apr/2027 |
| ROYAL BANK OF CANADA | Series 64896 - Issue of EUR 20,000,000 Callable Fixed Coupon Notes due April 2052 - GEM | XS1192971841 | 12/Apr/2022 | Listed | 12/Apr/2052 |
| ROYAL BANK OF CANADA | Series 64996 - Issue of GBP 200,000 "Memory Phoenix" Index Linked Interest and Index Linked Redemption Notes Linked to FTSE 100 Index due April 2025 - GEM | XS2451416536 | 21/Apr/2022 | Listed | 22/Apr/2025 |
| ROYAL BANK OF CANADA | Series 65011 - Issue of EUR 10,000,000 Callable Fixed Coupon Notes due April 2037 - GEM | XS1192971924 | 27/Apr/2022 | Listed | 27/Apr/2037 |
| ROYAL BANK OF CANADA | Series 65027 - Issue of EUR 20,000,000 Callable Fixed Coupon Notes due April 2034 - GEM | XS2400424011 | 26/Apr/2022 | Listed | 25/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 65044 - Issue of EUR 10,000,000 Callable Fixed Coupon Notes due April 2037 - GEM | XS2400423047 | 28/Apr/2022 | Listed | 28/Apr/2037 |
| ROYAL BANK OF CANADA | Series 65045 - Issue of EUR 9,500,000 Callable Fixed Coupon Notes due April 2037 - GEM | XS2400423393 | 16/May/2022 | Listed | 29/Apr/2037 |
| ROYAL BANK OF CANADA | Series 65153 - Issue of EUR 100,000,000 Floating Rate Notes due May 2034 - GEM | XS2416622509 | 16/May/2022 | Listed | 06/May/2034 |
| ROYAL BANK OF CANADA | Series 65161 - Issue of USD 40,000,000 Callable Dual Range Accrual Notes due 11 May 2037 - GEM | XS2416622178 | 16/May/2022 | Listed | 11/May/2037 |
| ROYAL BANK OF CANADA | Series 65189 - Issue of USD 1,000,000 "Memory Phoenix" Index Linked Interest and Index Linked Redemption Notes Linked to S&P 500 Index due May 2025 - GEM | XS2451430792 | 25/May/2022 | Listed | 20/May/2025 |
| ROYAL BANK OF CANADA | Series 65200 - GBP 2,284,600 Index Linked Redemption Notes Linked to S&P 500 Index due March 2025 - GEM | XS2451430875 | 22/Jun/2022 | Listed | 24/Mar/2025 |
| ROYAL BANK OF CANADA | Series 65264 - Issue of EUR 100,000,000 Floating Rate Notes due May 2034. - GEM | XS2416644065 | 25/May/2022 | Listed | 25/May/2034 |
| ROYAL BANK OF CANADA | Series 65278 - Issue of EUR 15,000,000 Floating Rate Notes due May 2034 - GEM | XS2472691000 | 27/May/2022 | Listed | 27/May/2034 |
| ROYAL BANK OF CANADA | Series 65339 - Issue of EUR 50,000,000 Floating Rate Notes due June 2034 - GEM | XS2472698435 | 14/Jun/2022 | Listed | 14/Jun/2034 |
| ROYAL BANK OF CANADA | Series 65405 - Issue of USD 40,000,000 Callable Dual Range Accrual Notes due 10 June 2032 - GEM | XS2416621956 | 10/Jun/2022 | Listed | 10/Jun/2032 |
| ROYAL BANK OF CANADA | Series 65505 - Issue of EUR 67,000,000 Floating Rate Notes due June 2034 - GEM | XS2472701676 | 22/Jun/2022 | Listed | 21/Jun/2034 |
| ROYAL BANK OF CANADA | Series 65576 - Issue of EUR 15,000,000 Floating Rate Notes due July 2034 - GEM | XS2472711808 | 07/Jul/2022 | Listed | 07/Jul/2034 |
| ROYAL BANK OF CANADA | Series 65609 - Issue of EUR 40,000,000 Floating Rate Notes due July 2034 - GEM | XS2472709067 | 05/Jul/2022 | Listed | 05/Jul/2034 |
| ROYAL BANK OF CANADA | Series 65830 - Issue of EUR 15,000,000 Zero Coupon Callable Notes due July 2052 - GEM | XS2497640198 | 21/Jul/2022 | Listed | 19/Jul/2052 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 66075 - Issue of USD 22,981,000 Equity Linked Redemption Notes Linked to a basket of Equities due July 2027 - GEM | XS2497679212 | 10/Aug/2022 | Listed | 29/Jul/2027 |
| ROYAL BANK OF CANADA | Series 66099 - "Capital Protected" Index Linked Redemption Notes Linked to S&P 500 Index due August 2028 - GEM | XS2497679485 | 27/Mar/2023 | Listed | 15/Aug/2028 |
| ROYAL BANK OF CANADA | Series 66118 - Issue of USD 20,000,000 Callable Dual Range Accrual Notes due 23 August 2029 - GEM | XS2497654900 | 23/Aug/2022 | Listed | 23/Aug/2029 |
| ROYAL BANK OF CANADA | Series 66445 - Issue of GBP 2,000,000 Callable Fixed Coupon Notes due September 2027 - GEM | XS2497650668 | 19/Sep/2022 | Listed | 16/Sep/2027 |
| ROYAL BANK OF CANADA | Series 66753 - Issue of USD 40,698,000 Index Linked Redemption Notes Linked to RBC Biotech Opportunities NTR Index Series 2 due September 2027 - GEM | XS2497698279 | 16/Nov/2022 | Listed | 14/Sep/2027 |
| ROYAL BANK OF CANADA | Series 66905 - Issue of EUR 15,000,000 Callable Fixed Coupon Notes due October 2037 - GEM | XS2539390281 | 13/Oct/2022 | Listed | 13/Oct/2037 |
| ROYAL BANK OF CANADA | Series 67034 - Issue of GBP 2,020,000 Callable Fixed Coupon Notes due November 2025 - GEM | XS2539398938 | 02/Nov/2022 | Listed | 02/Nov/2025 |
| ROYAL BANK OF CANADA | Series 67150 - Issue of EUR 25,000,000 Floating Rate Notes due November 2034 - GEM | XS2546737656 | 24/Nov/2022 | Listed | 24/Nov/2034 |
| ROYAL BANK OF CANADA | Series 67156 - Issue of USD 25,000,000 Callable Puttable Fixed Coupon Notes due November 2032 - GEM | XS2546731295 | 16/Nov/2022 | Listed | 15/Nov/2032 |
| ROYAL BANK OF CANADA | Series 67163 - Issue of USD 30,000,000 Zero Coupon Callable Notes due November 2032 - GEM | XS2546733747 | 21/Nov/2022 | Listed | 18/Nov/2032 |
| ROYAL BANK OF CANADA | Series 67216 - Issue of EUR 30,000,000 CMS Linked Notes due November 2032 - GEM | XS2546744439 | 14/Dec/2022 | Listed | 30/Nov/2032 |
| ROYAL BANK OF CANADA | Series 67249 - Issue of USD 50,000,000 CMS Linked Notes due December 2042 - GEM | XS2546741336 | 01/Dec/2022 | Listed | 01/Dec/2042 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 67278 - Issue of GBP 8,930,000 Callable Fixed Coupon Notes due December 2026 - GEM | XS2550935337 | 16/Dec/2022 | Listed | 14/Dec/2026 |
| ROYAL BANK OF CANADA | Series 67397 - "Barrier Digital" Index Linked Redemption Notes Linked to FTSE 100 Index due December 2026 - GEM | XS2558547803 | 03/Jan/2023 | Listed | 31/Dec/2026 |
| ROYAL BANK OF CANADA | Series 67400 - "Capped Leveraged Airbag" Index Linked Redemption Notes Linked to FTSE 100 Index due December 2028 - GEM | XS2558542598 | 29/Dec/2022 | Listed | 27/Dec/2028 |
| ROYAL BANK OF CANADA | Series 67412 - Issue of USD 10,000,000 Callable Puttable Fixed Coupon Notes due December 2037 - GEM | XS2558563081 | 23/Dec/2022 | Listed | 12/Dec/2037 |
| ROYAL BANK OF CANADA | Series 67415 - Issue of USD 35,000,000 Callable Puttable Floating Rate Notes due January 2031 - GEM | XS2564024672 | 03/Jan/2023 | Listed | 03/Jan/2031 |
| ROYAL BANK OF CANADA | Series 67416 - Issue of USD 70,000,000 Callable Dual Range Accrual Notes due 29 December 2029 - GEM | XS2558563750 | 29/Dec/2022 | Listed | 29/Dec/2029 |
| ROYAL BANK OF CANADA | Series 67512 - Issue of AUD 20,000,000 Callable Puttable Fixed Coupon Notes due January 2033 - GEM | XS2564030562 | 12/Jan/2023 | Listed | 12/Jan/2033 |
| ROYAL BANK OF CANADA | Series 67520 - Issue of USD 27,000,000 Callable Puttable Floating Rate Notes due January 2031 under the Programme for the Issuance of Securities - GEM | XS2564032188 | 13/Jan/2023 | Listed | 13/Jan/2031 |
| ROYAL BANK OF CANADA | Series 67544 - Issue of USD 40,000,000 Zero Coupon Callable Puttable Notes due January 2038 - GEM | XS2564033822 | 18/Jan/2023 | Listed | 18/Jan/2038 |
| ROYAL BANK OF CANADA | Series 67603 - Issue of AUD 15,000,000 Callable Puttable Fixed Coupon Notes due February 2038 - GEM | XS2416621873 | 02/Feb/2023 | Listed | 01/Feb/2038 |
| ROYAL BANK OF CANADA | Series 67611 - Issue of USD 44,033,000 Equity Linked Redemption Notes Linked to a basket of Equities due January 2028 - GEM | XS2570636311 | 24/Jan/2023 | Listed | 19/Jan/2028 |
| ROYAL BANK OF CANADA | Series 67693 - Issue of EUR 36,000,000 Zero Coupon Callable Notes due February 2038 - GEM | XS2564035280 | 08/Feb/2023 | Listed | 07/Feb/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 67759 - Issue of AUD 110,000,000 Callable Puttable Fixed Coupon Notes due February 2038 - GEM | XS2400423989 | 16/Feb/2023 | Listed | 15/Feb/2038 |
| ROYAL BANK OF CANADA | Series 67759 - Issue of AUD 35,000,000 Callable Puttable Fixed Coupon Notes due February 2038 - GEM | XS2564051055 | 22/Feb/2023 | Listed | 22/Feb/2038 |
| ROYAL BANK OF CANADA | Series 67760 - Issue of USD 20,000,000 Callable Puttable Fixed Coupon Notes due February 2038 - GEM | XS2416622095 | 16/Feb/2023 | Listed | 16/Feb/2038 |
| ROYAL BANK OF CANADA | Series 67866 - Issue of USD 15,000,000 Zero Coupon Callable Puttable Notes due February 2038 - GEM | XS2564046998 | 20/Feb/2023 | Listed | 16/Feb/2038 |
| ROYAL BANK OF CANADA | Series 67978 - "Twin-win 108.80% Partially Capital Shark Protected" Index Linked Interest and Index Linked Redemption Notes Linked to S&P 500 INDEX due March 2025 - GEM | XS2581406993 | 08/Mar/2023 | Listed | 10/Mar/2025 |
| ROYAL BANK OF CANADA | Series 68042 - Issue of EUR 10,000,000 Floating Rate Notes due March 2035 - GEM | XS2581428534 | 15/Mar/2023 | Listed | 15/Mar/2035 |
| ROYAL BANK OF CANADA | Series 68047 - "Twin-win 110.10% Partially Capital Shark Protected" Index Linked Interest and Index Linked Redemption Notes Linked to S&P 500 INDEX due March 2025 - GEM | XS2581407025 | 04/Apr/2023 | Listed | 10/Mar/2025 |
| ROYAL BANK OF CANADA | Series 68124 - Issue of USD 10,000,000 Zero Coupon Callable Puttable Notes due March 2033 - GEM | XS2581435661 | 24/Mar/2023 | Listed | 24/Mar/2033 |
| ROYAL BANK OF CANADA | Series 68213 - Issue of USD 30,000,000 Zero Coupon Callable Puttable Notes due March 2038 - GEM | XS2581437360 | 29/Mar/2023 | Listed | 29/Mar/2038 |
| ROYAL BANK OF CANADA | Series 68251 - Issue of EUR 30,000,000 Callable Puttable Fixed Coupon Notes due March 2038 - GEM | XS2581440828 | 30/Mar/2023 | Listed | 30/Mar/2038 |
| ROYAL BANK OF CANADA | Series 68280 - Issue of AUD 30,000,000 Floating Rate Notes due April 2033 - GEM | XS2581439655 | 05/Apr/2023 | Listed | 05/Apr/2033 |
| ROYAL BANK OF CANADA | Series 68342 - Issue of USD 1,000,000 "Twin-Win" Index Linked Redemption Notes Linked to S&P 500 INDEX due April 2026 - GEM | XS2596478789 | 20/Apr/2023 | Listed | 20/Apr/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 68495 - Issue of USD 15,000,000 Zero Coupon Callable Puttable Notes due April 2038 - GEM | XS2596502240 | 28/Apr/2023 | Listed | 27/Apr/2028 |
| ROYAL BANK OF CANADA | Series 68496 - Issue of AUD 45,000,000 Zero Coupon Callable Puttable Notes due April 2038 - GEM | XS2596500038 | 02/May/2023 | Listed | 27/Apr/2038 |
| ROYAL BANK OF CANADA | Series 68624 - Issue of USD 40,000,000 Floating Rate Notes due May 2033 - GEM | XS2608716093 | 17/May/2023 | Listed | 17/May/2033 |
| ROYAL BANK OF CANADA | Series 68658 - Issue of GBP 3,000,000 Index Linked Redemption Notes Linked to S&P 500 INDEX due May 2028 - GEM | XS2608716762 | 25/May/2023 | Listed | 24/May/2028 |
| ROYAL BANK OF CANADA | Series 68659 - Issue of USD 9,000,000 Callable Fixed Coupon Notes due May 2030 - GEM | XS2608716259 | 25/May/2023 | Listed | 24/May/2030 |
| ROYAL BANK OF CANADA | Series 68661 - Issue of USD 9,000,000 Callable Fixed Coupon Notes due May 2029 - GEM | XS2608716333 | 24/May/2023 | Listed | 24/May/2029 |
| ROYAL BANK OF CANADA | Series 68662 - Issue of USD 9,000,000 Callable Fixed Coupon Notes due May 2030 - GEM | XS2608716416 | 25/May/2023 | Listed | 24/May/2030 |
| ROYAL BANK OF CANADA | Series 68663 - Issue of USD 15,000,000 Zero Coupon Callable Puttable Notes due May 2033 - GEM | XS2608718974 | 24/May/2023 | Listed | 24/May/2033 |
| ROYAL BANK OF CANADA | Series 68664 - Issue of AUD 10,000,000 Callable Fixed Coupon Notes due June 2033 - GEM | XS2608719352 | 02/Jun/2023 | Listed | 01/Jun/2033 |
| ROYAL BANK OF CANADA | Series 68747 - Issue of GBP 1,000,000 Callable Fixed Coupon Notes due June 2026 - GEM | XS2608748708 | 13/Jun/2023 | Listed | 09/Jun/2026 |
| ROYAL BANK OF CANADA | Series 68790 - Issue of EUR 2,000,000 Credit Index Skew Notes due June 2028 - GEM | XS2608721846 | 08/Jun/2023 | Listed | 20/Jun/2028 |
| ROYAL BANK OF CANADA | Series 68819 - Issue of USD 1,000,000 Callable Fixed Coupon Notes due June 2028 - GEM | XS2608748450 | 09/Jun/2023 | Listed | 09/Jun/2028 |
| ROYAL BANK OF CANADA | Series 68820 - Issue of GBP 1,500,000 Callable Fixed Coupon Notes due June 2028 - GEM | XS2608748963 | 13/Jun/2023 | Listed | 09/Jun/2028 |
| ROYAL BANK OF CANADA | Series 68821 - Issue of USD 4,450,000 Callable Fixed Coupon Notes due June 2033 - GEM | XS2608751249 | 13/Jun/2023 | Listed | 09/Jun/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 68851 - Issue of USD 28,749,000 "Leveraged Airbag" Index Linked Redemption Notes Linked to Tokyo Stock Exchange Tokyo Stock Price Index TOPIX due June 2025 - GEM | XS2608750431 | 14/Jun/2023 | Listed | 16/Jun/2025 |
| ROYAL BANK OF CANADA | Series 68874 - Issue of GBP 1,000,000 Callable Fixed Coupon Notes due June 2026 - GEM | XS2608727371 | 20/Jun/2023 | Listed | 19/Jun/2026 |
| ROYAL BANK OF CANADA | Series 68892 - Issue of USD 9,000,000 Callable Fixed Coupon Notes due June 2028 - GEM | XS2608730599 | 19/Jun/2023 | Listed | 16/Jun/2028 |
| ROYAL BANK OF CANADA | Series 68893 - Issue of USD 9,000,000 Callable Fixed Coupon Notes due June 2029 - GEM | XS2608730672 | 20/Jun/2023 | Listed | 20/Jun/2029 |
| ROYAL BANK OF CANADA | Series 68894 - Issue of USD 9,000,000 Callable Fixed Coupon Notes due June 2030 - GEM | XS2608730755 | 21/Jun/2023 | Listed | 20/Jun/2030 |
| ROYAL BANK OF CANADA | Series 68895 - Issue of USD 9,000,000 Callable Fixed Coupon Notes due June 2030 - GEM | XS2608730839 | 20/Jun/2023 | Listed | 20/Jun/2030 |
| ROYAL BANK OF CANADA | Series 68896 - Issue of USD 20,000,000 Callable Puttable Fixed Coupon Notes due June 2038 - GEM | XS2608730912 | 19/Jun/2023 | Listed | 16/Jun/2038 |
| ROYAL BANK OF CANADA | Series 68901 - Issue of EUR 20,000,000 Floating Rate Notes due June 2035 - GEM | XS2608732538 | 28/Jun/2023 | Listed | 28/Jun/2035 |
| ROYAL BANK OF CANADA | Series 68978 - Issue of GBP 1,000,000 Callable Fixed Coupon Notes due July 2025 - GEM | XS2632504192 | 05/Jul/2023 | Listed | 05/Jul/2025 |
| ROYAL BANK OF CANADA | Series 69086 - Issue of USD 10,000,000 Callable Floating Rate Notes due July 2033 - GEM | XS2632529181 | 25/Jul/2023 | Listed | 21/Jul/2033 |
| ROYAL BANK OF CANADA | Series 69115 - Issue of USD 20,000,000 Callable Puttable Fixed Coupon Notes due July 2038 - GEM | XS2400423476 | 19/Jul/2023 | Listed | 19/Jul/2038 |
| ROYAL BANK OF CANADA | Series 69202 - Issue of GBP 1,829,000 Callable Fixed Coupon Notes due August 2027 - GEM | XS2632534934 | 15/Aug/2023 | Listed | 14/Aug/2027 |
| ROYAL BANK OF CANADA | Series 69203 - GBP 1,296,500 Index Linked Redemption Notes Linked to FTSE 100 Index due August 2025 - GEM | XS2632510595 | 02/Aug/2023 | Listed | 04/Aug/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 69233 - Issue of USD 50,000,000 Zero Coupon Callable Puttable Notes due July 2043 - GEM | XS2632535238 | 31/Jul/2023 | Listed | 28/Jul/2043 |
| ROYAL BANK OF CANADA | Series 69715 - Issue of USD 10,000,000 Callable Floating Rate Notes due September 2033 - GEM | XS2671217029 | 19/Sep/2023 | Listed | 19/Sep/2033 |
| ROYAL BANK OF CANADA | Series 69716 - Issue of USD 15,000,000 Floating Rate Notes due September 2028 - GEM | XS2671222029 | 21/Sep/2023 | Listed | 21/Sep/2028 |
| ROYAL BANK OF CANADA | Series 69769 - Issue of GBP 500,000 Index Linked Redemption Notes Linked to FTSE 100 Index due September 2029 - GEM | XS2653233325 | 27/Sep/2023 | Listed | 26/Sep/2029 |
| ROYAL BANK OF CANADA | Series 69774 - Issue of GBP 1,000,000 Index Linked Redemption Notes Linked to FTSE 100 Index due September 2026 - GEM | XS2653233242 | 27/Sep/2023 | Listed | 28/Sep/2026 |
| ROYAL BANK OF CANADA | Series 69777 - Issue of EUR 40,000,000 Callable Puttable Fixed Coupon Notes due September 2043 - GEM | XS2653237821 | 28/Sep/2023 | Listed | 28/Sep/2043 |
| ROYAL BANK OF CANADA | Series 69804 - Issue of USD 10,000,000 Floating Rate Notes due September 2028 under the Programme for the Issuance of Securities - GEM | XS2671223423 | 28/Sep/2023 | Listed | 27/Sep/2028 |
| ROYAL BANK OF CANADA | Series 69805 - Issue of USD 20,000,000 Callable Puttable Fixed Coupon Notes due September 2038 - GEM | XS2400423559 | 28/Sep/2023 | Listed | 27/Sep/2038 |
| ROYAL BANK OF CANADA | Series 69907 - Issue of EUR 10,000,000 Floating Rate Notes due October 2035 - GEM | XS2671230980 | 18/Oct/2023 | Listed | 17/Oct/2035 |
| ROYAL BANK OF CANADA | Series 70053 - Issue of EUR 20,000,000 Callable Puttable Fixed Coupon Notes due October 2033 - GEM | XS2671223779 | 24/Oct/2023 | Listed | 20/Oct/2033 |
| ROYAL BANK OF CANADA | Series 70057 - Issue of EUR 150,000,000 CMS Linked Notes due April 2039 - GEM | XS2671235609 | 25/Oct/2023 | Listed | 25/Apr/2039 |
| ROYAL BANK OF CANADA | Series 70097 - Issue of USD 36,244,000 Index Linked Redemption Notes Linked to RBC Semiconductor Value Chain Opportunities NTR Index due October 2028 - GEM | XS2671207491 | 01/Nov/2023 | Listed | 20/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 70163 - GBP 20,765,470 "Capped Leveraged Airbag" Index Linked Redemption Notes Linked to FTSE 100 Index due November 2030 - GEM | XS2671204043 | 28/Nov/2023 | Listed | 11/Nov/2030 |
| ROYAL BANK OF CANADA | Series 70181 - Issue of GBP 250,000 "Memory Phoenix" Index Linked Interest and Index Linked Redemption Notes Linked to FTSE 100 Index due January 2029 - GEM | XS2671241839 | 04/Jan/2024 | Listed | 03/Jan/2029 |
| ROYAL BANK OF CANADA | Series 70259 - Issue of USD 30,000,000 Zero Coupon Callable Puttable Notes due November 2043 under the Programme for the Issuance of Securities - GEM | XS2671245319 | 17/Nov/2023 | Listed | 16/Nov/2043 |
| ROYAL BANK OF CANADA | Series 70293 - USD 58,524,783 "Capped Leveraged Airbag" Index Linked Redemption Notes Linked to OIL-BRENT-IPE due May 2026 - GEM | XS2671213622 | 22/Nov/2023 | Listed | 21/May/2026 |
| ROYAL BANK OF CANADA | Series 70328 - Issue of EUR 25,000,000 Zero Coupon Puttable Notes due November 2044 under the Programme for the Issuance of Securities - GEM | XS2708290403 | 30/Nov/2023 | Listed | 30/Nov/2044 |
| ROYAL BANK OF CANADA | Series 70334 - Issue of USD 13,313,000 "Leveraged Airbag" Index Linked Redemption Notes Linked to Tokyo Stock Exchange Tokyo Stock Price Index TOPIX and USDJPY due May 2025 - GEM | XS2708271874 | 01/Dec/2023 | Listed | 30/May/2025 |
| ROYAL BANK OF CANADA | Series 70342 - Issue of EUR 20,000,000 Floating Rate Notes due December 2035 - GEM | XS2708291559 | 06/Dec/2023 | Listed | 06/Dec/2035 |
| ROYAL BANK OF CANADA | Series 70475 - Issue of EUR 150,000,000 CMS Linked Notes due March 2039 under the Programme for the Issuance of Securities - GEM | XS2708295972 | 19/Dec/2023 | Listed | 15/Mar/2039 |
| ROYAL BANK OF CANADA | Series 70505 - Issue of EUR 1,500,000 Index Linked Redemption Notes Linked to EURO STOXX 50 Price EUR due December 2024 - GEM | XS2708286047 | 03/Jan/2024 | Listed | 29/Dec/2024 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 70527 - Issue of USD 10,000,000 Floating Rate Notes due December 2028 - GEM | XS2708299610 | 22/Dec/2023 | Listed | 21/Dec/2028 |
| ROYAL BANK OF CANADA | Series 70528 - Issue of USD 12,300,000 Callable Range Accrual Notes due June 2025 under the Programme for the Issuance of Securities - GEM | XS2708296947 | 22/Dec/2023 | Listed | 22/Jun/2025 |
| ROYAL BANK OF CANADA | Series 70529 - Issue of USD 5,300,000 Callable Range Accrual Notes due December 2028 - GEM | XS2708296863 | 22/Dec/2023 | Listed | 22/Dec/2028 |
| ROYAL BANK OF CANADA | Series 70530 - Issue of USD 5,000,000 Callable Range Accrual Notes due June 2025 - GEM | XS2708294579 | 27/Dec/2023 | Listed | 22/Jun/2025 |
| ROYAL BANK OF CANADA | Series 70531 - Issue of USD 15,000,000 Callable Range Accrual Notes due December 2028 - GEM | XS2708290742 | 22/Dec/2023 | Listed | 22/Dec/2028 |
| ROYAL BANK OF CANADA | Series 70644 - Issue of USD 10,000,000 Floating Rate Notes due January 2029 - GEM | XS2708302935 | 17/Jan/2024 | Listed | 16/Jan/2029 |
| ROYAL BANK OF CANADA | Series 70645 - Issue of AUD 12,000,000 Zero Coupon Callable Notes due January 2044 - GEM | XS2708304808 | 15/Jan/2024 | Listed | 15/Jan/2044 |
| ROYAL BANK OF CANADA | Series 70741 - Issue of USD 10,000,000 Floating Rate Notes due January 2029 - GEM | XS2729251434 | 25/Jan/2024 | Listed | 25/Jan/2029 |
| ROYAL BANK OF CANADA | Series 70774 - Issue of USD 15,000,000 Zero Coupon Callable Puttable Notes due January 2039 - GEM | XS2729253216 | 01/Feb/2024 | Listed | 31/Jan/2039 |
| ROYAL BANK OF CANADA | Series 70809 - Issue of EUR 20,000,000 Callable Puttable Fixed Coupon Notes due February 2044 - GEM | XS2729255260 | 05/Feb/2024 | Listed | 05/Feb/2044 |
| ROYAL BANK OF CANADA | Series 70850 - GBP 16,031,000 CMS Linked Notes due February 2027 - GEM | XS2729226758 | 19/Feb/2024 | Listed | 16/Feb/2027 |
| ROYAL BANK OF CANADA | Series 70953 - Issue of USD 15,000,000 Callable Puttable Fixed Coupon Notes due February 2031 - GEM | XS2729258520 | 20/Feb/2024 | Listed | 20/Feb/2031 |
| ROYAL BANK OF CANADA | Series 70980 - Issue of USD 15,000,000 Callable Puttable Fixed Coupon Notes due April 2034 - GEM | XS2775830388 | 05/Apr/2024 | Listed | 05/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 71012 - Issue of USD 60,000,000 Zero Coupon Callable Puttable Notes due February 2034 - GEM | XS2729258108 | 27/Feb/2024 | Listed | 27/Feb/2034 |
| ROYAL BANK OF CANADA | Series 71032 - Issue of USD 15,000,000 Callable Puttable Fixed Coupon Notes due March 2031 - GEM | XS2729262126 | 04/Mar/2024 | Listed | 04/Mar/2031 |
| ROYAL BANK OF CANADA | Series 71081 - Issue of USD 15,000,000 Callable Puttable Fixed Coupon Notes due March 2029 - GEM | XS2729263520 | 05/Mar/2024 | Listed | 05/Mar/2029 |
| ROYAL BANK OF CANADA | Series 71082 - Issue of USD 15,000,000 Callable Puttable Fixed Coupon Notes due March 2034 - GEM | XS2729269485 | 07/Mar/2024 | Listed | 06/Mar/2034 |
| ROYAL BANK OF CANADA | Series 71131 - GBP 2,234,185 "Stepdown Annually Autocallable" Index Linked Interest and Index Linked Redemption Notes Linked to a basket of Indices due September 2030 - GEM | XS2858138162 | 17/Sep/2024 | Listed | 17/Sep/2030 |
| ROYAL BANK OF CANADA | Series 71171 - Issue of USD 20,000,000 Floating Rate Notes due March 2030 - GEM | XS2729268834 | 12/Mar/2024 | Listed | 12/Mar/2030 |
| ROYAL BANK OF CANADA | Series 71288 - Issue of AUD 35,000,000 Zero Coupon Callable Notes due March 2044 - GEM | XS2729278478 | 27/Mar/2024 | Listed | 27/Mar/2044 |
| ROYAL BANK OF CANADA | Series 71301 - Issue of USD 9,000,000 Callable Fixed Coupon Notes due March 2031 - GEM | XS2729276936 | 27/Mar/2024 | Listed | 27/Mar/2031 |
| ROYAL BANK OF CANADA | Series 71304 - Issue of USD 9,000,000 Callable Fixed Coupon Notes due March 2031 - GEM | XS2729277074 | 27/Mar/2024 | Listed | 27/Mar/2031 |
| ROYAL BANK OF CANADA | Series 71305 - Issue of USD 9,000,000 Callable Fixed Coupon Notes due March 2030 - GEM | XS2729276852 | 27/Mar/2024 | Listed | 27/Mar/2030 |
| ROYAL BANK OF CANADA | Series 71306 - Issue of 14,000 Call Equity Linked Redemption W&C Securities Linked to Amazon.com Inc due March 2031 - GEM | CAC8010J7914 | 28/Mar/2024 | Listed | 28/Mar/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 71358 - GBP 10180500 "Stepdown Annually Autocallable" Index Linked Interest and Index Linked Redemption Notes Linked to a basket of Indices due April 2030 - GEM | XS2775800639 | 12/Apr/2024 | Listed | 10/Apr/2030 |
| ROYAL BANK OF CANADA | Series 71417 - Issue of EUR 50,000,000 Zero Coupon Callable Notes due April 2044 - GEM | XS2775836666 | 26/Apr/2024 | Listed | 26/Apr/2044 |
| ROYAL BANK OF CANADA | Series 71490 - GBP 10,141,450 "Stepdown Annually Autocallable" Index Linked Interest and Index Linked Redemption Notes Linked to a basket of Indices due May 2030 - GEM | XS2775810356 | 01/May/2024 | Listed | 02/May/2030 |
| ROYAL BANK OF CANADA | Series 71772 - Issue of USD 1,000,000 Callable Fixed Coupon Notes due May 2029 - GEM | XS2775827673 | 31/May/2024 | Listed | 31/May/2029 |
| ROYAL BANK OF CANADA | Series 71978 - Issue of USD 30,000,000 Callable Puttable Fixed Coupon Notes due June 2029 - GEM | XS2819122248 | 18/Jun/2024 | Listed | 18/Jun/2029 |
| ROYAL BANK OF CANADA | Series 71992 - ssue of USD 15,000,000 Zero Coupon Callable Puttable Notes due July 2031 under the Programme for the Issuance of Securities - GEM | XS2819125936 | 03/Jul/2024 | Listed | 02/Jul/2031 |
| ROYAL BANK OF CANADA | Series 72083 - Issue of USD 4,506,000 Zero Coupon Callable Notes due July 2029 - GEM | XS2819162970 | 09/Jul/2024 | Listed | 09/Jul/2029 |
| ROYAL BANK OF CANADA | Series 72203 - Issue of USD 10,000,000 Range Accrual Notes due July 2029 - GEM | XS2819132981 | 10/Jul/2024 | Listed | 09/Jul/2029 |
| ROYAL BANK OF CANADA | Series 72231 - Issue of USD 20,000,000 Callable Puttable Fixed Coupon Notes due July 2039 - GEM | XS2819139051 | 22/Jul/2024 | Listed | 18/Jul/2039 |
| ROYAL BANK OF CANADA | Series 72325 - Issue of GBP 5,000,000 "Barrier Digital" Index Linked Redemption Notes Linked to a basket of Indices due August 2031 - GEM | XS2819167268 | 01/Aug/2024 | Listed | 04/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ROYAL BANK OF CANADA | Series 72547 - Issue of CAD 11,970,000 Zero Coupon Callable Puttable Notes due August 2039 under the Programme for the Issuance of Securities - GEM | XS2819185757 | 02/Sep/2024 | Listed | 30/Aug/2039 |
| ROYAL BANK OF CANADA | Series 72637 - Issue of USD 10,000,000 Callable Puttable Fixed Coupon Notes due September 2029 - GEM | XS2858182657 | 10/Sep/2024 | Listed | 10/Sep/2029 |
| ROYAL BANK OF CANADA | Series 72741 - Issue of AUD 25,000,000 Callable Puttable Fixed Coupon Notes due September 2039 - GEM | XS2858188423 | 27/Sep/2024 | Listed | 26/Sep/2039 |
| ROYAL BANK OF CANADA | Series 72821 - Issue of USD 15,000,000 Callable Puttable Fixed Coupon Notes due October 2029 - GEM | XS2858194405 | 03/Oct/2024 | Listed | 02/Oct/2029 |
| ROYAL BANK OF CANADA | Series 72857 - Issue of CNH 350,000,000 Callable Fixed Coupon Notes due October 2027 - GEM | XS2858194157 | 08/Oct/2024 | Listed | 08/Oct/2027 |
| ROYAL BANK OF CANADA | Series 72938 - Issue of GBP 900,000 Zero Coupon Callable Notes due October 2029 - GEM | XS2632509407 | 24/Oct/2024 | Listed | 23/Oct/2029 |
| ROYAL BANK OF CANADA | Series 73123 - Issue of USD 5,085,000 "Barrier Reverse Convertible" Index Linked Redemption Notes Linked to MSCI ACWI Index due November 2030 - GEM | XS2908862365 | 12/Nov/2024 | Listed | 12/Nov/2030 |
| ROYAL BANK OF CANADA | Series 73202 - Issue of USD 10,000,000 Callable Puttable Fixed Coupon Notes due November 2029 under the Programme for the Issuance of Securities - GEM | XS2908869881 | 11/Nov/2024 | Listed | 08/Nov/2029 |
| ROYAL FRIESLANDCAMPINA N.V. | €300,000,000 Reset Perpetual Capital Securities - GEM | XS2228900556 | 10/Sep/2020 | Listed | |
| ROYAL FRIESLANDCAMPINA N.V. | €300,000,000 Reset Perpetual Capital Securities - GEM | XS2913056797 | 23/Oct/2024 | Listed | |
| RR 12 LTD | U.S.$15,100,000 Class A-1b-R3 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US74989HAN26 | 19/Jul/2024 | Listed | 15/Jan/2036 |
| RR 12 LTD | U.S.$15,100,000 Class A-1b-R3 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | USG7709YAG29 | 19/Jul/2024 | Listed | 15/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RR 12 LTD | U.S.$19,000,000 Class D-R3 Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US74989JAG31 | 19/Jul/2024 | Listed | 15/Jan/2036 |
| RR 12 LTD | U.S.$19,000,000 Class D-R3 Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | USG77097AD82 | 19/Jul/2024 | Listed | 15/Jan/2036 |
| RR 12 LTD | U.S.$28,500,000 Class C-R3 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US74989HAU68 | 19/Jul/2024 | Listed | 15/Jan/2036 |
| RR 12 LTD | U.S.$28,500,000 Class C-R3 Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | USG7709YAK31 | 19/Jul/2024 | Listed | 15/Jan/2036 |
| RR 12 LTD | U.S.$285,000,000 Class A-1a-R3 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US74989HAL69 | 19/Jul/2024 | Listed | 15/Jan/2036 |
| RR 12 LTD | U.S.$285,000,000 Class A-1a-R3 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | USG7709YAF46 | 19/Jul/2024 | Listed | 15/Jan/2036 |
| RR 12 LTD | U.S.$33,000,000 Class B-R3 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US74989HAS13 | 19/Jul/2024 | Listed | 15/Jan/2036 |
| RR 12 LTD | U.S.$33,000,000 Class B-R3 Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | USG7709YAJ67 | 19/Jul/2024 | Listed | 15/Jan/2036 |
| RR 12 LTD | U.S.$53,400,000 Class A-2-R3 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US74989HAQ56 | 19/Jul/2024 | Listed | 15/Jan/2036 |
| RR 12 LTD | U.S.$53,400,000 Class A-2-R3 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | USG7709YAH02 | 19/Jul/2024 | Listed | 15/Jan/2036 |
| RR 14 LTD | US$24,300,000 Class D Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US74980NAA63 | 31/Mar/2021 | Listed | 15/Apr/2036 |
| RR 14 LTD | US$24,300,000 Class D Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | USG7710NAA66 | 31/Mar/2021 | Listed | 15/Apr/2036 |
| RR 16 LTD | Class A-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US74971CAA18 | 13/Jul/2021 | Listed | 15/Jul/2036 |
| RR 16 LTD | Class A-1 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | USG7709EAA94 | 13/Jul/2021 | Listed | 15/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RR 16 LTD | Class A-2 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US74971CAC73 | 13/Jul/2021 | Listed | 15/Jul/2036 |
| RR 16 LTD | Class A-2 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | USG7709EAB77 | 13/Jul/2021 | Listed | 15/Jul/2036 |
| RR 17 LTD | Class D Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US74980YAA29 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| RR 17 LTD | Class D Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | USG77091AA73 | 22/Jul/2021 | Listed | 15/Jul/2034 |
| RR 17 LTD | Subordinated Notes due 2121 - 144A - GEM | US74980YAC84 | 22/Jul/2021 | Listed | 15/Jul/2121 |
| RR 17 LTD | Subordinated Notes due 2121 - Reg S - GEM | USG77091AB56 | 22/Jul/2021 | Listed | 15/Jul/2121 |
| RR 18 LTD | Subordinated Notes due 2121 - 144A - GEM | US749737AC65 | 27/Sep/2021 | Listed | 15/Oct/2121 |
| RR 18 LTD | Subordinated Notes due 2121 - Reg S - GEM | USG7710JAB38 | 27/Sep/2021 | Listed | 15/Oct/2121 |
| RR 24 LTD | U.S.$434,000,000 Class A-1a-R Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US75000HAL87 | 28/Dec/2023 | Listed | 15/Jan/2036 |
| RR 24 LTD | U.S.$434,000,000 Class A-1a-R Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG7711JAF33 | 28/Dec/2023 | Listed | 15/Jan/2036 |
| RR 25 LTD | U.S.$15,250,000 Class D Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US75000LAA35 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$15,250,000 Class D Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG77107AA18 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$24,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US75000KAJ60 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$24,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG77109AE95 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$24,750,000 Class B-1 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US75000KAE73 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$24,750,000 Class B-1 Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG77109AC30 | 15/Mar/2023 | Listed | 15/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RR 25 LTD | U.S.$320,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US75000KAA51 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$320,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG77109AA73 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$5,000,000 Class B-2 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US75000KAG22 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$5,000,000 Class B-2 Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG77109AD13 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$50,000,000 Subordinated Notes due 2123 - 144A - GEM | US75000LAE56 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$50,000,000 Subordinated Notes due 2123 - Reg S - GEM | USG77107AC73 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$500,000 Class E Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US75000LAC90 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$500,000 Class E Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG77107AB90 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$55,250,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US75000KAC18 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$55,250,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG77109AB56 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$7,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US75000KAL17 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 25 LTD | U.S.$7,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG77109AF60 | 15/Mar/2023 | Listed | 15/Apr/2036 |
| RR 3 LTD | USD 150,000,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US74988LAJ35 | 13/Apr/2018 | Listed | 15/Jan/2030 |
| RR 3 LTD | USD 150,000,000 Class B-R2 Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG7708LAC03 | 13/Apr/2018 | Listed | 15/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RR 4 LTD | USD 73,500,000 Class A-2 Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US74972FAG00 | 06/Jun/2018 | Listed | 15/Apr/2030 |
| RR 4 LTD | USD 73,500,000 Class A-2 Senior Secured Floating Rate Notes due 2030 (reg S) - GEM | USG7708JAD30 | 06/Jun/2018 | Listed | 15/Apr/2030 |
| RR 4 LTD | USD 82,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US74972FAJ49 | 06/Jun/2018 | Listed | 15/Apr/2030 |
| RR 4 LTD | USD 82,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 (reg S) - GEM | USG7708JAE13 | 06/Jun/2018 | Listed | 15/Apr/2030 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €62,540,000 Subordinated Notes due 2119 - 144A - GEM | XS1959373462 | 15/Apr/2019 | Listed | 15/Apr/2119 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €62,540,000 Subordinated Notes due 2119 - Reg S - GEM | XS1959371508 | 15/Apr/2019 | Listed | 15/Apr/2119 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2303067537 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2303067297 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2303067453 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - RegS - GEM | XS2303067024 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2303067370 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - RegS - GEM | XS2303066992 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2303068188 | 15/Apr/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2303067883 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2303067966 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - RegS - GEM | XS2303067610 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2303068006 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - RegS - GEM | XS2303067701 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2303068857 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2303068345 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2303068691 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - RegS - GEM | XS2303068261 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2303068774 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - RegS - GEM | XS2303068428 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2303069400 | 15/Apr/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - RegS - GEM | XS2303069152 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2303069236 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - RegS - GEM | XS2303068931 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2303069319 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - RegS - GEM | XS2303069079 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2303069582 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 1 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2303069665 | 15/Apr/2021 | Listed | 15/Apr/2035 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2395273969 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2395273456 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2395273530 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes -144A - GEM | XS2395273704 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2395273613 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2395273373 | 18/Nov/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2395274421 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2395274009 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2395274348 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2395274264 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2395274181 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2395273886 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2395275071 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2395274777 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2395275154 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2395274850 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2395274934 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2395274694 | 18/Nov/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2395275667 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2395275311 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - 144A - GEM | XS2395275741 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes - Reg S - GEM | XS2395275402 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - 144A - GEM | XS2395275584 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes - Reg S - GEM | XS2395275238 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2395276046 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2395275824 | 18/Nov/2021 | Listed | 15/Apr/2034 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Performance Notes due 2121 - 144A - GEM | XS2395276392 | 18/Nov/2021 | Listed | 15/Oct/2121 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Performance Notes due 2121 - Reg S - GEM | XS2395276129 | 18/Nov/2021 | Listed | 15/Oct/2121 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Preferred Return Notes due 2121 - 144A - GEM | XS2395276558 | 18/Nov/2021 | Listed | 15/Oct/2121 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Preferred Return Notes due 2121 - Reg S - GEM | XS2395276475 | 18/Nov/2021 | Listed | 15/Oct/2121 |
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2121 - 144A - GEM | XS2395276632 | 18/Nov/2021 | Listed | 15/Oct/2121 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 10 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2121 - Reg S - GEM | XS2395276715 | 18/Nov/2021 | Listed | 15/Oct/2121 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2122 - 144A - GEM | XS2446278629 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2122 - Reg S - GEM | XS2446277068 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €23,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2446268158 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €23,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2446266459 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2122 - 144A - GEM | XS2446279270 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2122 - Reg S - GEM | XS2446277225 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2446267267 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2446265139 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2446267002 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2446264918 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2446266889 | 31/Mar/2022 | Listed | 31/Mar/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €27,000,000 Class A-2A Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2446265055 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €297,500,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2446266962 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €297,500,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2446264835 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €297,500,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2446178670 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €297,500,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes -144A - GEM | XS2446266616 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €297,500,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2446266533 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €297,500,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2446178597 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2446268232 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2446266293 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2446268075 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2446266376 | 31/Mar/2022 | Listed | 31/Mar/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2446267853 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €31,250,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2446266020 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €35,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2446267697 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €35,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2446265485 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €35,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2446267341 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €35,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2446265303 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €35,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2446267184 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €35,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2446265212 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2446267937 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2446265725 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2446267770 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2446265642 | 31/Mar/2022 | Listed | 31/Mar/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2446267424 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2446265568 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €55,700,000 Subordinated Notes due 2122 - 144A - GEM | XS2446268315 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 11 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €55,700,000 Subordinated Notes due 2122 - RegS - GEM | XS2446266707 | 31/Mar/2022 | Listed | 31/Mar/2035 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2122 - 144A - GEM | XS2480049753 | 23/Jun/2022 | Listed | 15/Jul/2122 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2122 - Reg S - GEM | XS2480049670 | 23/Jun/2022 | Listed | 15/Jul/2122 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €12,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2835877460 | 24/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €12,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2835877387 | 24/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2480046908 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2480046650 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2037 - CM Non-Voting Notes - 144A - GEM | XS2480047039 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2037 - CM Non-Voting Notes - Reg S - GEM | XS2480046734 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2037 - CM Voting Notes - 144A - GEM | XS2480046817 | 23/Jun/2022 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €15,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2037 - CM Voting Notes - Reg S - GEM | XS2480046577 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €25,750,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2835875761 | 24/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €25,750,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2835803003 | 24/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2122 - 144A - GEM | XS2480049910 | 23/Jun/2022 | Listed | 15/Jul/2122 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2122 - Reg S - GEM | XS2480049837 | 23/Jun/2022 | Listed | 15/Jul/2122 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €268,900,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2480045686 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €268,900,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2480045330 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €268,900,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Notes - Reg S - GEM | XS2480045413 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €268,900,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Notes -144A - GEM | XS2480045769 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €268,900,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - CM Voting Notes - 144A - GEM | XS2480045504 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €268,900,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - CM Voting Notes - Reg S - GEM | XS2480045256 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,200,000 Class A-2A Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2480046221 | 23/Jun/2022 | Listed | 15/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,200,000 Class A-2A Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2480045926 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,200,000 Class A-2A Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Notes - 144A - GEM | XS2480046494 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,200,000 Class A-2A Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Notes - Reg S - GEM | XS2480046064 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,200,000 Class A-2A Senior Secured Floating Rate Notes due 2037 - CM Voting Notes - 144A - GEM | XS2480046148 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,200,000 Class A-2A Senior Secured Floating Rate Notes due 2037 - CM Voting Notes - Reg S - GEM | XS2480045843 | 23/Jun/2022 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €41,850,000 Class B Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2835787800 | 24/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €41,850,000 Class B Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2835787396 | 24/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €49,900,000 Subordinated Notes due 2122 - 144A - GEM | XS2480049597 | 23/Jun/2022 | Listed | 15/Jul/2122 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €49,900,000 Subordinated Notes due 2122 - RegS - GEM | XS2480049324 | 23/Jun/2022 | Listed | 15/Jul/2122 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €6,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2835877205 | 24/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 12 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €6,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2835876900 | 24/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 16 LOAN MANAGEMENT DAC | €1,000,000 Performance Notes due 2123 - 144A - GEM | XS2670475024 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €1,000,000 Performance Notes due 2123- Reg S - GEM | XS2670474993 | 12/Oct/2023 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 16 LOAN MANAGEMENT DAC | €21,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2670474720 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €21,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036- Reg S - GEM | XS2670474647 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €250,000 Preferred Return Notes due 2123 - 144A - GEM | XS2670475370 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €250,000 Preferred Return Notes due 2123- Reg S - GEM | XS2670475297 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €27,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2670474308 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €27,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2670474217 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €3,000,000 Class X Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2670473243 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €3,000,000 Class X Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2670473169 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €32,500,000 Class B-1 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2670473912 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €32,500,000 Class B-1 Senior Secured Deferrable Floating Rate Notes due 2036- Reg S - GEM | XS2670473839 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €47,500,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2670473755 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €47,500,000 Class A-2 Senior Secured Floating Rate Notes due 2036- Reg S - GEM | XS2670473672 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €48,850,000 Subordinated Notes due 2123 - 144A - GEM | XS2670475537 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €48,850,000 Subordinated Notes due 2123- Reg S - GEM | XS2670475453 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €5,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2670474563 | 12/Oct/2023 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 16 LOAN MANAGEMENT DAC | €5,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2036- Reg S - GEM | XS2670474480 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €7,500,000 Class B-2 Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2670474134 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | €7,500,000 Class B-2 Senior Secured Deferrable Floating Rate Notes due 2036- Reg S - GEM | XS2670474050 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | Up to €265,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2670473599 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 16 LOAN MANAGEMENT DAC | Up to €265,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036- Reg S - GEM | XS2670473326 | 12/Oct/2023 | Listed | 15/Oct/2036 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2126 - 144A - GEM | XS2763538027 | 13/Mar/2024 | Listed | 15/Apr/2126 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2126 - RegS - GEM | XS2763537995 | 14/Mar/2024 | Listed | 15/Apr/2126 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €14,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2763537565 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €14,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2039 - RegS - GEM | XS2763537482 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €20,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2763537136 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €20,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2039 - Reg S - GEM | XS2763537052 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €223,000,000 Class A-1 Senior Secured Floating Rate Notes due 2039 - 144A - GEM | XS2763536088 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €223,000,000 Class A-1 Senior Secured Floating Rate Notes due 2039 - Reg S - GEM | XS2763535940 | 14/Mar/2024 | Listed | 15/Apr/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2126 - 144A - GEM | XS2763538373 | 14/Mar/2024 | Listed | 15/Apr/2126 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2126 - RegS - GEM | XS2763538290 | 14/Mar/2024 | Listed | 15/Apr/2126 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €31,000,000 Class A-2A Senior Secured Floating Rate Notes due 2039 - 144A - GEM | XS2763536245 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €31,000,000 Class A-2A Senior Secured Floating Rate Notes due 2039 - Reg S - GEM | XS2763536161 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2763536757 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2039 - Reg S - GEM | XS2763536674 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €42,150,000 Subordinated Notes due 2126 - 144A - GEM | XS2763538530 | 14/Mar/2024 | Listed | 15/Apr/2126 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €42,150,000 Subordinated Notes due 2126 - RegS - GEM | XS2763538456 | 14/Mar/2024 | Listed | 15/Apr/2126 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €5,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2039 - 144A - GEM | XS2763536591 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €5,000,000 Class A-2B Senior Secured Fixed Rate Notes due 2039 - Reg S - GEM | XS2763536328 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €6,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due - 144A - GEM | XS2763537300 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 17 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €6,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due - Reg S - GEM | XS2763537219 | 14/Mar/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2124 - 144A - GEM | XS2778073861 | 11/Apr/2024 | Listed | 15/Apr/2124 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2124 - Reg S - GEM | XS2778073788 | 11/Apr/2024 | Listed | 15/Apr/2124 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €13,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2778073432 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €13,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2039 - Reg S - GEM | XS2778073358 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €20,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2778072970 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €20,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2039- Reg S - GEM | XS2778072897 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2124 - 144A - GEM | XS2778074083 | 11/Apr/2024 | Listed | 15/Apr/2124 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2124 - Reg S - GEM | XS2778073945 | 11/Apr/2024 | Listed | 15/Apr/2124 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €26,500,000 Class A-2A Senior Secured Floating Rate Notes due 2039 - 144A - GEM | XS2778072202 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €26,500,000 Class A-2A Senior Secured Floating Rate Notes due 2039- Reg S - GEM | XS2778072111 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2778072624 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €36,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2039- Reg S - GEM | XS2778072541 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €46,200,000 Subordinated Notes due 2124 - 144A - GEM | XS2778073606 | 11/Apr/2024 | Listed | 15/Apr/2124 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €46,200,000 Subordinated Notes due 2124 - Reg S - GEM | XS2778073515 | 11/Apr/2024 | Listed | 15/Apr/2124 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €6,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2778073275 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €6,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2039 - Reg S - GEM | XS2778073192 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €7,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2039 - 144A - GEM | XS2778072467 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €7,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2039- Reg S - GEM | XS2778072384 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Up to €218,000,000 Class A-1 Senior Secured Floating Rate Notes due 2039 - 144A - GEM | XS2778072038 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 18 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Up to €218,000,000 Class A-1 Senior Secured Floating Rate Notes due 2039- Reg S - GEM | XS2778071907 | 11/Apr/2024 | Listed | 15/Apr/2039 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2124- 144A - GEM | XS2831761692 | 27/Jun/2024 | Listed | 15/Jul/2124 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2124- Reg S - GEM | XS2831761429 | 27/Jun/2024 | Listed | 15/Jul/2124 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €15,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2831761189 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €15,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2831761007 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2831760702 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2831760611 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2124- 144A - GEM | XS2831761858 | 27/Jun/2024 | Listed | 15/Jul/2124 |

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|---|---|---|---|---|---|
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2124- Reg S - GEM | XS2831761775 | 27/Jun/2024 | Listed | 15/Jul/2124 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2831760025 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €30,000,000 Class A-2A Senior Secured Floating Rate Notes due 2037- Reg S - GEM | XS2831759951 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €30,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2831760538 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €30,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2831760454 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €45,825,000 Subordinated Notes due 2124- 144A - GEM | XS2831761346 | 27/Jun/2024 | Listed | 15/Jul/2124 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €45,825,000 Subordinated Notes due 2124- Reg S - GEM | XS2831761262 | 27/Jun/2024 | Listed | 15/Jul/2124 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €6,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2831760967 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €6,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2831760884 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €7,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2831760371 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €7,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2037- Reg S - GEM | XS2831760298 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037* - 144A - GEM | XS2831759878 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037* - Reg S - GEM | XS2831759795 | 27/Jun/2024 | Listed | 15/Jul/2037 |
| RRE 19 LTD | Class A-1 Senior Secured Floating Rate Notes due 2035 - 144A - GEM | US74983AAA16 | 08/Dec/2021 | Listed | 15/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 19 LTD | Class A-1 Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | USG7711AAA37 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| RRE 19 LTD | Class A-2 Senior Secured Floating Rate Notes due 2035 - 144A - GEM | US74983AAC71 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| RRE 19 LTD | Class A-2 Senior Secured Floating Rate Notes due 2035 - RegS - GEM | USG7711AAB10 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| RRE 19 LTD | Class B Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | US74983AAE38 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| RRE 19 LTD | Class B Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | USG7711AAC92 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| RRE 19 LTD | Class C Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | US74983AAG85 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| RRE 19 LTD | Class C Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | USG7711AAD75 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| RRE 19 LTD | Class D Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | US74983BAA98 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| RRE 19 LTD | Class D Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | USG7711BAA10 | 08/Dec/2021 | Listed | 15/Oct/2035 |
| RRE 19 LTD | Subordinated Notes due 2121 - 144A - GEM | US74983BAC54 | 08/Dec/2021 | Listed | 15/Oct/2121 |
| RRE 19 LTD | Subordinated Notes due 2121 - Reg S - GEM | USG7711BAB92 | 08/Dec/2021 | Listed | 15/Oct/2121 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2342228215 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €20,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2342228306 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €300,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2342230971 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €300,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes -144A - GEM | XS2342230542 | 28/Jun/2021 | Listed | 15/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €300,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2342230385 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €300,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes- Reg S - GEM | XS2342230625 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €300,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2342230898 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €300,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2342231193 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2342228561 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2342228991 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2342228488 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2342228728 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2342228645 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2342229023 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €47,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2342229965 | 28/Jun/2021 | Listed | 15/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €47,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2342230203 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €47,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2342229882 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €47,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2342230039 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €47,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2342230112 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €47,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2342230468 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2342229379 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2342229619 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2342229296 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2342229536 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2342229452 | 28/Jun/2021 | Listed | 15/Jul/2035 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2342229700 | 28/Jun/2021 | Listed | 15/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2119 - 144A - GEM | XS2002512700 | 26/Jun/2019 | Listed | 15/Jan/2119 |
| RRE 2 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2119 - Reg S - GEM | XS2002512296 | 26/Jun/2019 | Listed | 15/Jan/2119 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2124 - 144A - GEM | XS2854988214 | 22/Aug/2024 | Listed | 15/Oct/2124 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2124 - RegS - GEM | XS2854988131 | 22/Aug/2024 | Listed | 15/Oct/2124 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €18,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2854987596 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €18,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2854987166 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2854986275 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2854985970 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2854986515 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2854986358 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2854984908 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2854984817 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2124 - 144A - GEM | XS2854989451 | 22/Aug/2024 | Listed | 15/Oct/2124 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2124 - RegS - GEM | XS2854988305 | 22/Aug/2024 | Listed | 15/Oct/2124 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €4,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2854986861 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €4,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2854986606 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €41,500,000 Class A-2A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2854985202 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €41,500,000 Class A-2A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2854985038 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €44,175,000 Subordinated Notes due 2124 - 144A - GEM | XS2854987919 | 22/Aug/2024 | Listed | 15/Oct/2124 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €44,175,000 Subordinated Notes due 2124 - RegS - GEM | XS2854987752 | 22/Aug/2024 | Listed | 15/Oct/2124 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €7,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2854985541 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 20 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €7,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2037 - RegS - GEM | XS2854985467 | 22/Aug/2024 | Listed | 15/Jul/2037 |
| RRE 21 LOAN MANAGEMENT DAC | €1,000,000 Performance Notes due 2124 - 144A - GEM | XS2880782383 | 23/Sep/2024 | Listed | 15/Oct/2124 |
| RRE 21 LOAN MANAGEMENT DAC | €1,000,000 Performance Notes due 2124 - RegS - GEM | XS2880782201 | 23/Sep/2024 | Listed | 15/Oct/2124 |
| RRE 21 LOAN MANAGEMENT DAC | €15,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2880782110 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €15,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2039 - RegS - GEM | XS2880782037 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €24,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2880781732 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €24,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2039 - RegS - GEM | XS2880781658 | 23/Sep/2024 | Listed | 15/Oct/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 21 LOAN MANAGEMENT DAC | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2039 - 144A - GEM | XS2880780841 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €248,000,000 Class A-1 Senior Secured Floating Rate Notes due 2039 - RegS - GEM | XS2880780767 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €250,000 Preferred Return Notes due 2124 - 144A - GEM | XS2880782540 | 23/Sep/2024 | Listed | 15/Oct/2124 |
| RRE 21 LOAN MANAGEMENT DAC | €250,000 Preferred Return Notes due 2124 - RegS - GEM | XS2880782466 | 23/Sep/2024 | Listed | 15/Oct/2124 |
| RRE 21 LOAN MANAGEMENT DAC | €28,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2880781575 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €28,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2039 - RegS - GEM | XS2880781492 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €32,500,000 Class A-2A Senior Secured Floating Rate Notes due 2039 - 144A - GEM | XS2880781062 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €32,500,000 Class A-2A Senior Secured Floating Rate Notes due 2039 - RegS - GEM | XS2880780924 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €4,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2880781906 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €4,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2039 - RegS - GEM | XS2880781815 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €47,000,000 Subordinated Notes due 2124 - 144A - GEM | XS2880782896 | 23/Sep/2024 | Listed | 15/Oct/2124 |
| RRE 21 LOAN MANAGEMENT DAC | €47,000,000 Subordinated Notes due 2124 - RegS - GEM | XS2880782623 | 23/Sep/2024 | Listed | 15/Oct/2124 |
| RRE 21 LOAN MANAGEMENT DAC | €7,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2039 - 144A - GEM | XS2880781229 | 23/Sep/2024 | Listed | 15/Oct/2039 |
| RRE 21 LOAN MANAGEMENT DAC | €7,500,000 Class A-2B Senior Secured Fixed Rate Notes due 2039 - RegS - GEM | XS2880781146 | 23/Sep/2024 | Listed | 15/Oct/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2125 - 144A - GEM | XS2905575424 | 31/Oct/2024 | Listed | 15/Jan/2125 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2125 - RegS - GEM | XS2905575341 | 31/Oct/2024 | Listed | 15/Jan/2125 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €18,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2901463302 | 31/Oct/2024 | Listed | 15/Jan/2038 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €18,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2901463138 | 31/Oct/2024 | Listed | 15/Jan/2038 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2901462759 | 31/Oct/2024 | Listed | 15/Jan/2038 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €23,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2901462676 | 31/Oct/2024 | Listed | 15/Jan/2038 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2901462916 | 31/Oct/2024 | Listed | 15/Jan/2038 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2901462833 | 31/Oct/2024 | Listed | 15/Jan/2038 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2901462080 | 31/Oct/2024 | Listed | 15/Jan/2038 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A-1 Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2901461942 | 31/Oct/2024 | Listed | 15/Jan/2038 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2125 - 144A - GEM | XS2905579509 | 31/Oct/2024 | Listed | 15/Jan/2125 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2125 - RegS - GEM | XS2905577982 | 31/Oct/2024 | Listed | 15/Jan/2125 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €4,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2901463211 | 31/Oct/2024 | Listed | 15/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €4,000,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2901463054 | 31/Oct/2024 | Listed | 15/Jan/2038 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €43,650,000 Subordinated Notes due 2125 - 144A - GEM | XS2901464888 | 31/Oct/2024 | Listed | 15/Jan/2125 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €43,650,000 Subordinated Notes due 2125 - RegS - GEM | XS2901464615 | 31/Oct/2024 | Listed | 15/Jan/2125 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €49,000,000 Class A-2 Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2901462247 | 31/Oct/2024 | Listed | 15/Jan/2038 |
| RRE 22 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €49,000,000 Class A-2 Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2901462163 | 31/Oct/2024 | Listed | 15/Jan/2038 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2119 - 144A - GEM | XS2921634791 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €1,000,000 Performance Notes due 2119 - Reg S - GEM | XS2921634874 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €18,050,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2917067113 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €18,050,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2039 - Reg S - GEM | XS2917067030 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €25,500,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2917066651 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €25,500,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2039 - Reg S - GEM | XS2917066818 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2119 - 144A - GEM | XS2921634957 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €250,000 Preferred Return Notes due 2119 - Reg S - GEM | XS2921635095 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €259,250,000 Class A-1-R Senior Secured Floating Rate Notes due 2039 - 144A - GEM | XS2917065927 | 14/Nov/2024 | Listed | 15/Oct/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €259,250,000 Class A-1-R Senior Secured Floating Rate Notes due 2039 - Reg S - GEM | XS2917066065 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2917066578 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2039 - Reg S - GEM | XS2917066495 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €4,250,000 Class C-2-R Senior Secured Deferrable Floating Rate Notes due 2039 - 144A - GEM | XS2917066735 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €4,250,000 Class C-2-R Senior Secured Deferrable Floating Rate Notes due 2039 - Reg S - GEM | XS2917066909 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €42,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2039 - 144A - GEM | XS2917066149 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | €42,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2039 - Reg S - GEM | XS2917066222 | 14/Nov/2024 | Listed | 15/Oct/2039 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2119 - 144A - GEM | XS2060708463 | 08/Nov/2019 | Listed | 15/Jan/2119 |
| RRE 3 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2119 - Reg S - GEM | XS2060708117 | 08/Nov/2019 | Listed | 15/Jan/2119 |
| RRE 5 LOAN MANAGEMENT DAC | €25,025,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2406904115 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €25,025,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2406904032 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €330,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2406901871 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €330,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2406901954 | 15/Dec/2021 | Listed | 15/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 5 LOAN MANAGEMENT DAC | €330,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Notes - Reg S - GEM | XS2406901442 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €330,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Notes -144A - GEM | XS2406901798 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €330,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - CM Voting Notes - 144A - GEM | XS2406901368 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €330,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 - CM Voting Notes - Reg S - GEM | XS2406901285 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €35,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2406903737 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €35,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2406903901 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €35,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Non-Voting Notes - 144A - GEM | XS2406903810 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €35,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Non-Voting Notes - Reg S - GEM | XS2406903224 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €35,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Voting Notes - 144A - GEM | XS2406903653 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €35,750,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Voting Notes - Reg S - GEM | XS2406903570 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €46,750,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2406902333 | 15/Dec/2021 | Listed | 15/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 5 LOAN MANAGEMENT DAC | €46,750,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2406902507 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €46,750,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - CM Non-Voting Notes - Reg S - GEM | XS2406902093 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €46,750,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - CM Voting Notes - 144A - GEM | XS2406902259 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €46,750,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 - CM Voting Notes - Reg S - GEM | XS2406902176 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €46,750,000 Class A-2-R Senior Secured Floating Rate Notes due 2037- CM Non-Voting Notes - 144A - GEM | XS2406902416 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €60,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2406902929 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €60,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2406903141 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €60,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Non-Voting Notes - 144A - GEM | XS2406903067 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €60,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Non-Voting Notes - Reg S - GEM | XS2406902689 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €60,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Voting Notes - 144A - GEM | XS2406902846 | 15/Dec/2021 | Listed | 15/Jan/2037 |
| RRE 5 LOAN MANAGEMENT DAC | €60,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2037 - CM Voting Notes - Reg S - GEM | XS2406902762 | 15/Dec/2021 | Listed | 15/Jan/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 5 LOAN MANAGEMENT DAC | Eur 51,100,000 Subordinated Notes due 2120 - 144A - GEM | XS2241397053 | 22/Oct/2020 | Listed | 15/Oct/2033 |
| RRE 5 LOAN MANAGEMENT DAC | Eur 51,100,000 Subordinated Notes due 2120 - Reg S - GEM | XS2241395867 | 22/Oct/2020 | Listed | 15/Oct/2033 |
| RRE 5 LOAN MANAGEMENT DAC | Eur45,600,000 Class B Senior Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - 144A - GEM | XS2241397483 | 22/Oct/2020 | Listed | 15/Oct/2033 |
| RRE 5 LOAN MANAGEMENT DAC | Eur45,600,000 Class B Senior Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Notes - Reg S - GEM | XS2241395198 | 22/Oct/2020 | Listed | 15/Oct/2033 |
| RRE 5 LOAN MANAGEMENT DAC | Eur45,600,000 Class B Senior Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - 144A - GEM | XS2241396758 | 22/Oct/2020 | Listed | 15/Oct/2033 |
| RRE 5 LOAN MANAGEMENT DAC | Eur45,600,000 Class B Senior Secured Deferrable Floating Rate Notes due 2033 - CM Voting Notes - Reg S - GEM | XS2241394977 | 22/Oct/2020 | Listed | 15/Oct/2033 |
| RRE 5 LOAN MANAGEMENT DAC | Eur45,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2033 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2241396832 | 22/Oct/2020 | Listed | 15/Oct/2033 |
| RRE 6 LOAN MANAGEMENT DAC | Eur16,000000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2291789894 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur16,000000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2291788227 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2291788573 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2291787179 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2291787252 | 04/Mar/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 6 LOAN MANAGEMENT DAC | Eur240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes -144A - GEM | XS2291788730 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2291788490 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur240,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2291787096 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur26,000000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2291789548 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur26,000000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2291788144 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur26,000000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2291789621 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur26,000000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2291788060 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur26,000000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2291789464 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur26,000000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2291787922 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur38,000,000 Class A-2 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2291789035 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur38,000,000 Class A-2 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2291787419 | 04/Mar/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 6 LOAN MANAGEMENT DAC | Eur38,000,000 Class A-2 Senior Secured Floating Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2291787500 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur38,000,000 Class A-2 Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2291788813 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur38,000,000 Class A-2 Senior Secured Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2291787336 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur38,000,000 Class A-2 Senior Secured Floating Rate Notes due 2035- CM Non-Voting Notes - 144A - GEM | XS2291788904 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur40,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2291789209 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur40,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2291787849 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur40,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - 144A - GEM | XS2291789381 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur40,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Non-Voting Notes - Reg S - GEM | XS2291787765 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur40,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - 144A - GEM | XS2291789118 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur40,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2035 - CM Voting Notes - Reg S - GEM | XS2291787682 | 04/Mar/2021 | Listed | 15/Apr/2035 |
| RRE 6 LOAN MANAGEMENT DAC | Eur42,000,000 Subordinated Notes due 2121 - 144A - GEM | XS2291790470 | 04/Mar/2021 | Listed | 15/Apr/2121 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 6 LOAN MANAGEMENT DAC | Eur42,000,000 Subordinated Notes due 2121 - Reg S - GEM | XS2291790397 | 04/Mar/2021 | Listed | 15/Apr/2121 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2368575903 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2368575655 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2368575572 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes -144A - GEM | XS2368575812 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2368575739 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2368575499 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2368582198 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2368581620 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes - 144A - GEM | XS2368581976 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2368581547 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2368581893 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2368581463 | 01/Sep/2021 | Listed | 15/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 7 LOAN MANAGEMENT DAC | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2368576547 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2368576208 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - 144A - GEM | XS2368576380 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2368576034 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2368576463 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2368576117 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2368577271 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2368576976 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - 144A - GEM | XS2368577198 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2368576620 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2368577354 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2368576893 | 01/Sep/2021 | Listed | 15/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 7 LOAN MANAGEMENT DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2368577438 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2368577511 | 01/Sep/2021 | Listed | 15/Jan/2036 |
| RRE 7 LOAN MANAGEMENT DAC | Subordinated Notes due 2121 - 144A - GEM | XS2368582354 | 01/Sep/2021 | Listed | 15/Oct/2121 |
| RRE 7 LOAN MANAGEMENT DAC | Subordinated Notes due 2121 - Reg S - GEM | XS2368582271 | 01/Sep/2021 | Listed | 15/Oct/2121 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2379453017 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2379452712 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2379452803 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes -144A - GEM | XS2379453108 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2379452985 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2379452639 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2379453793 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2379453363 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes - 144A - GEM | XS2379453876 | 29/Sep/2021 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2379453447 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2379453520 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2379453280 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2379454338 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2379454098 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - 144A - GEM | XS2379454411 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2379454171 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2379454254 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2379453959 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2379454924 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2379454684 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - 144A - GEM | XS2379455061 | 29/Sep/2021 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2379454767 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2379454841 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2379454502 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2379455228 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2379455145 | 29/Sep/2021 | Listed | 15/Oct/2036 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Performance Notes due 2121 - 144A - GEM | XS2379455731 | 29/Sep/2021 | Listed | 15/Oct/2121 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Performance Notes due 2121 - Reg S - GEM | XS2379455657 | 29/Sep/2021 | Listed | 15/Oct/2121 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Preferred Return Notes due 2121 - 144A - GEM | XS2379455905 | 29/Sep/2021 | Listed | 15/Oct/2121 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Preferred Return Notes due 2121 - Reg S - GEM | XS2379455814 | 29/Sep/2021 | Listed | 15/Oct/2121 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2121 - 144A - GEM | XS2379455574 | 29/Sep/2021 | Listed | 15/Oct/2121 |
| RRE 8 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2121 - Reg S - GEM | XS2379455491 | 29/Sep/2021 | Listed | 15/Oct/2121 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2388491958 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2388491446 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2388491529 | 28/Oct/2021 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes -144A - GEM | XS2388491875 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2388491792 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-1 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2388491362 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2388492501 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2388492253 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes - 144A - GEM | XS2388492410 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2388492170 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2388492337 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class A-2 Senior Secured Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2388492097 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2388493145 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2388492840 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - 144A - GEM | XS2388493061 | 28/Oct/2021 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2388492766 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2388492923 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class B Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2388492683 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2388493814 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2388493574 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - 144A - GEM | XS2388493731 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Non-Voting Notes - Reg S - GEM | XS2388493491 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - 144A - GEM | XS2388493657 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2036 - CM Voting Notes - Reg S - GEM | XS2388493228 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2388494036 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2388493905 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Performance Notes due 2121 - 144A - GEM | XS2388555273 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Performance Notes due 2121 - Reg S - GEM | XS2388554979 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Preferred Return Notes due 2121 - 144A - GEM | XS2388555513 | 28/Oct/2021 | Listed | 15/Oct/2121 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Preferred Return Notes due 2121 - Reg S - GEM | XS2388555430 | 28/Oct/2021 | Listed | 15/Oct/2121 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2121 - 144A - GEM | XS2388555869 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RRE 9 LOAN MANAGEMENT DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2121 - Reg S - GEM | XS2388555786 | 28/Oct/2021 | Listed | 15/Oct/2036 |
| RUWAIS POWER COMPANY PJSC | USD 825,000,000 6.0% Senior Secured Bonds due 2036 - GEM | USM8220VAA28 | 06/Aug/2013 | Listed | 31/Aug/2036 |
| S.A.C.I. FALABELLA | USD 400,000,000 4.375% Senior Notes due 2025 - GEM | USP82290AG51 | 28/Oct/2014 | Listed | 27/Jan/2025 |
| SABADELL BOREAS 1-2022 DESIGNATED ACTIVITY COMPANY | EUR 105,000,000 Portfolio Credit Linked Notes due 2043 - GEM | XS2527861715 | 04/Oct/2022 | Listed | 31/Dec/2043 |
| SAGA PLC | £250,000,000 5.50 per cent. Guaranteed Bonds due 2026 - GEM | XS2357117881 | 02/Jul/2021 | Listed | 15/Jul/2026 |
| SAGE AR FUNDING 2021 PLC | £159,800,000 Class A Social Housing Rental Secured Notes due 2051 - GEM | XS2403443356 | 11/Nov/2021 | Listed | 17/Nov/2051 |
| SAGE AR FUNDING 2021 PLC | £18,500,000 Class R Social Housing Rental Secured Notes due 2051 - GEM | XS2403444594 | 11/Nov/2021 | Listed | 17/Nov/2051 |
| SAGE AR FUNDING 2021 PLC | £21,000,000 Class E Social Housing Rental Secured Notes due 2051 - GEM | XS2403444248 | 11/Nov/2021 | Listed | 17/Nov/2051 |
| SAGE AR FUNDING 2021 PLC | £23,700,000 Class D Social Housing Rental Secured Notes due 2051 - GEM | XS2403443943 | 11/Nov/2021 | Listed | 17/Nov/2051 |
| SAGE AR FUNDING 2021 PLC | £25,800,000 Class C Social Housing Rental Secured Notes due 2051 - GEM | XS2403443786 | 11/Nov/2021 | Listed | 17/Nov/2051 |
| SAGE AR FUNDING 2021 PLC | £31,800,000 Class B Social Housing Rental Secured Notes due 2051 - GEM | XS2403443513 | 11/Nov/2021 | Listed | 17/Nov/2051 |
| SAGE AR FUNDING NO.1 PLC | £11,000,000 Class R Social Housing Rental Secured Notes due 17 November 2030 - GEM | XS2240964705 | 23/Oct/2020 | Listed | 17/Nov/2030 |
| SAGE AR FUNDING NO.1 PLC | £17,600,000 Class B Social Housing Rental Secured Notes due 17 November 2030 - GEM | XS2240962592 | 23/Oct/2020 | Listed | 17/Nov/2030 |
| SAGE AR FUNDING NO.1 PLC | £17,600,000 Class C Social Housing Rental Secured Notes due 17 November 2030 - GEM | XS2240962915 | 23/Oct/2020 | Listed | 17/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SAGE AR FUNDING NO.1 PLC | £18,700,000 Class F Social Housing Rental Secured Notes due 17 November 2030 - GEM | XS2240964614 | 23/Oct/2020 | Listed | 17/Nov/2030 |
| SAGE AR FUNDING NO.1 PLC | £24,200,000 Class D Social Housing Rental Secured Notes due 17 November 2030 - GEM | XS2240963723 | 23/Oct/2020 | Listed | 17/Nov/2030 |
| SAGE AR FUNDING NO.1 PLC | £41,800,000 Class E Social Housing Rental Secured Notes due 17 November 2030 - GEM | XS2240964374 | 23/Oct/2020 | Listed | 17/Nov/2030 |
| SAGE AR FUNDING NO.1 PLC | £89,100,000 Class A Social Housing Rental Secured Notes due 17 November 2030 - GEM | XS2240962246 | 23/Oct/2020 | Listed | 17/Nov/2030 |
| SAINSBURY'S BANK PLC | £120,000,000 10.50 per cent. Fixed Rate Reset Callable Subordinated Notes due 2033 - GEM | XS2494015014 | 12/Sep/2022 | Listed | 12/Mar/2033 |
| SALEM FIELDS CLO, LTD. | Class A 1-R Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US79410UAN19 | 07/Nov/2018 | Listed | 25/Oct/2028 |
| SALEM FIELDS CLO, LTD. | Class A 1-R Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | USG77794AG36 | 07/Nov/2018 | Listed | 25/Oct/2028 |
| SALEM FIELDS CLO, LTD. | Class A 2-R Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US79410UAQ40 | 07/Nov/2018 | Listed | 25/Oct/2028 |
| SALEM FIELDS CLO, LTD. | Class A 2-R Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | USG77794AH19 | 07/Nov/2018 | Listed | 25/Oct/2028 |
| SALEM FIELDS CLO, LTD. | USD 12,900,000 Class D-2 Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG77787AG76 | 19/Jan/2017 | Listed | 25/Oct/2028 |
| SALEM FIELDS CLO, LTD. | USD 22,700,000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG77794AC22 | 19/Jan/2017 | Listed | 25/Oct/2028 |
| SALEM FIELDS CLO, LTD. | USD 30,400,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG77794AD05 | 19/Jan/2017 | Listed | 25/Oct/2028 |
| SALEM FIELDS CLO, LTD. | USD 36,600,000 Income Notes due 2028 - GEM | USG77787AB89 | 19/Jan/2017 | Listed | 25/Oct/2028 |
| SALEM FIELDS CLO, LTD. | USD 9,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG77787AA07 | 19/Jan/2017 | Listed | 25/Oct/2028 |
| SALERNO POMPEI NAPOLI S.P.A. | €393,000,000 Senior Secured Amortizing 2.80 per cent. Fixed Rate Notes due 2045 - GEM | XS2427353581 | 19/Jan/2022 | Listed | 19/Jan/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SALMON RIVER EXPORT LLC | USD 243,189,000 2.193% Secured Notes due 15 September 2026 - GEM | US79547UAA51 | 27/Jan/2015 | Listed | 15/Sep/2026 |
| SALUS (EUROPEAN LOAN CONDUIT NO.33) DESIGNATED ACTIVITY COMPANY | GBP 100,000 Class X Commercial Mortgage Backed Notes due 2029 - GEM | XS1920530729 | 20/Dec/2018 | Listed | 23/Jan/2029 |
| SALUS (EUROPEAN LOAN CONDUIT NO.33) DESIGNATED ACTIVITY COMPANY | GBP 19,135,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2029 - GEM | XS1920530646 | 20/Dec/2018 | Listed | 23/Jan/2029 |
| SALUS (EUROPEAN LOAN CONDUIT NO.33) DESIGNATED ACTIVITY COMPANY | GBP 211,300,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2029 - GEM | XS1920529390 | 20/Dec/2018 | Listed | 23/Jan/2029 |
| SALUS (EUROPEAN LOAN CONDUIT NO.33) DESIGNATED ACTIVITY COMPANY | GBP 52,400,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2029 - GEM | XS1920530562 | 20/Dec/2018 | Listed | 23/Jan/2029 |
| SALUS (EUROPEAN LOAN CONDUIT NO.33) DESIGNATED ACTIVITY COMPANY | GBP 66,290,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2029 - GEM | XS1920530489 | 20/Dec/2018 | Listed | 23/Jan/2029 |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | EUR 500,000,000 Subordinated Fixed to Reset Rate Undated Capital Securities - GEM | XS2010032618 | 30/Jan/2020 | Listed | |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | EUR 500,000,000 Subordinated Fixed to Reset Rate Undated Capital Securities - GEM | XS2272358024 | 14/Dec/2020 | Listed | |
| SAMHÄLLSBYGGNADSBOLAGET I NORDEN AB (PUBL) | EUR500,000,000 Subordinated Fixed to Reset Rate Undated Capital Securities - GEM | XS2010028186 | 30/Jun/2021 | Listed | |
| SAMVARDHANA MOTHERSON AUTOMOTIVE SYSTEMS GROUP B.V. | EUR 100000000 3.700 per cent Senior Secured Notes due 2025 - GEM | XS1244536667 | 18/Jun/2015 | Listed | 18/Jun/2025 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | EUR 713,000 Notes due August 2027 linked to a Basket of Indices - GEM | XS1913308976 | 21/Feb/2019 | Listed | 16/Aug/2027 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Issue of USD 1,000,000 Federative Republic of Brazil Credit Linked Notes due June 2028 - GEM | XS2638560669 | 19/Jul/2023 | Listed | 20/Jun/2028 |
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1339 - Issue of USD 5,000,000 Federative Republic of Brazil Credit Linked Notes due December 2027 Issued under the EUR 10,000,000,000 Euro Medium Term Note Programme - GEM | XS2596605308 | 24/Mar/2023 | Listed | 20/Dec/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SANTANDER INTERNATIONAL PRODUCTS PLC | Series 1420 - Issue of USD 400,000 Memory Coupon Autocallable ETF Basket Linked Notes due June 2025 - GEM | XS2641167163 | 26/Jun/2023 | Listed | 26/Jun/2025 |
| SANTANDER UK GROUP HOLDINGS PLC | £500,000,000 Fixed Rate Reset Perpetual Additional Tier 1 Capital Securities - GEM | XS2040071016 | 12/Aug/2019 | Listed | |
| SARANAC CLO III LIMITED | USD 13,650,000 CLASS F SECURED FLOATING RATE NOTES DUE 2030 - 144A - GEM | US803166AC11 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 13,650,000 Class F Secured Floating Rate Notes due 2030 - GEM | USG78217AB53 | 18/Sep/2014 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 161,000,000 CLASS A-LR SENIOR SECURED FLOATING RATE NOTES DUE 2030 - 144A - GEM | US803169AN15 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 161,000,000 CLASS A-LR SENIOR SECURED FLOATING RATE NOTES DUE 2030 - GEM | USG7822LAG26 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 24,000,000 CLASS D-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - 144A - GEM | US803169AW14 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 24,000,000 CLASS D-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG7822LAL11 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 24,000,000 CLASS E-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - 144A - GEM | US803166AG25 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 24,000,000 CLASS E-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG78217AD10 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 24,500,000 CLASS C-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - 144A - GEM | US803169AU57 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 24,500,000 CLASS C-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2030 - GEM | USG7822LAK38 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 31,250,000 Income Notes due 2025 - GEM | USG78217AC37 | 18/Sep/2014 | Listed | 22/Jun/2025 |
| SARANAC CLO III LIMITED | USD 45,000,000 CLASS B-R SENIOR SECURED FLOATING RATE NOTES DUE 2030 - 144A - GEM | US803169AS02 | 30/May/2018 | Listed | 22/Jun/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SARANAC CLO III LIMITED | USD 45,000,000 CLASS B-R SENIOR SECURED FLOATING RATE NOTES DUE 2030 - GEM | USG7822LAJ64 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 80,000,000 CLASS A-FR SENIOR SECURED FIXED RATE NOTES DUE 2030 - 144A - GEM | US803169AQ46 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 80,000,000 CLASS A-FR SENIOR SECURED FIXED RATE NOTES DUE 2030 - GEM | USG7822LAH09 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 901,750 CLASS X AMORTIZING SECURED FLOATING RATE NOTES DUE 2030 - 144A - GEM | US803166AJ63 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO III LIMITED | USD 901,750 CLASS X AMORTIZING SECURED FLOATING RATE NOTES DUE 2030 - GEM | USG78217AE92 | 30/May/2018 | Listed | 22/Jun/2030 |
| SARANAC CLO V LIMITED | USD 18,000,000 CLASS E-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG78236AA77 | 22/Sep/2017 | Listed | 26/Jul/2029 |
| SARANAC CLO V LIMITED | USD 20,000,000 CLASS D-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG7823TAD12 | 22/Sep/2017 | Listed | 26/Jul/2029 |
| SARANAC CLO V LIMITED | USD 222,500,000 CLASS A-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG7823TAA72 | 22/Sep/2017 | Listed | 26/Jul/2029 |
| SARANAC CLO V LIMITED | USD 27,000,000 CLASS C-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG7823TAC39 | 22/Sep/2017 | Listed | 26/Jul/2029 |
| SARANAC CLO V LIMITED | USD 27,500,000 CLASS B-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG7823TAB55 | 22/Sep/2017 | Listed | 26/Jul/2029 |
| SARANAC CLO V LIMITED | USD 5,200,000 CLASS F-R SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG78236AB50 | 22/Sep/2017 | Listed | 26/Jul/2029 |
| SARANAC CLO VI LIMITED | S.$7,000,000 Class C-FR Secured Deferrable Fixed Rate Notes due 2031 - GEM | USG7823LAJ55 | 20/Sep/2021 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | S.$7,000,000 Class C-FR Secured Deferrable Fixed Rate Notes due 2031-(Rule 144A) - GEM | US80317LAS25 | 20/Sep/2021 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | U. S.$14,000,000 Class C-1R Secured Deferrable Floating Rate Notes due 2031 - GEM | USG7823LAH99 | 20/Sep/2021 | Listed | 13/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SARANAC CLO VI LIMITED | U. S.$14,000,000 Class C-1R Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US80317LAQ68 | 20/Sep/2021 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | U. S.$16,564,524 Class A-2FR Senior Secured Fixed Rate Notes due 2031 - GEM | USG7823LAF34 | 20/Sep/2021 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | U. S.$16,564,524 Class A-2FR Senior Secured Fixed Rate Notes due 2031-(Rule 144A) - GEM | US80317LAL71 | 20/Sep/2021 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | U.S.$210,000,000 Class A-1R Senior Secured Floating Rate Notes due 2031 - GEM | USG7823LAE68 | 20/Sep/2021 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | U.S.$210,000,000 Class A-1R Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US80317LAJ26 | 20/Sep/2021 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | USD 17,000,000 Class E Secured Deferrable Floating Rate Notes due 2031 - GEM | USG7823NAA03 | 31/Aug/2018 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | USD 17,000,000 Class E Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US80317MAA99 | 31/Aug/2018 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | USD 20,000,000 Class D Secured Deferrable Floating Rate Notes due 2031 - GEM | USG7823LAD85 | 31/Aug/2018 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | USD 20,000,000 Class D Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US80317LAG86 | 31/Aug/2018 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | USD 28,500,000 Income Notes due 2031 - GEM | USG7823NAB85 | 31/Aug/2018 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | USD 28,500,000 Income Notes due 2031-(Rule 144A) - GEM | US80317MAC55 | 31/Aug/2018 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | USD 37,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG7823LAB20 | 31/Aug/2018 | Listed | 13/Aug/2031 |
| SARANAC CLO VI LIMITED | USD 37,000,000 Class B Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US80317LAC72 | 31/Aug/2018 | Listed | 13/Aug/2031 |
| SARANAC CLO VII LTD | Income Notes due 2025 - GEM | USG78215AC70 | 09/Apr/2014 | Listed | 20/Feb/2025 |
| SARANAC CLO VII LTD | USD 172,000,000 CLASS A-1A-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG78235AA94 | 01/Dec/2017 | Listed | 20/Nov/2029 |
| SARANAC CLO VII LTD | USD 19,000,000 CLASS D-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG78235AF81 | 01/Dec/2017 | Listed | 20/Nov/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SARANAC CLO VII LTD | USD 19,000,000 CLASS E-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG78233AA47 | 01/Dec/2017 | Listed | 20/Nov/2029 |
| SARANAC CLO VII LTD | USD 20,000,000 CLASS C-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG78235AE17 | 01/Dec/2017 | Listed | 20/Nov/2029 |
| SARANAC CLO VII LTD | USD 23,000,000 CLASS A-2-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG78235AC50 | 01/Dec/2017 | Listed | 20/Nov/2029 |
| SARANAC CLO VII LTD | USD 30,000,000 CLASS A-1F-R SENIOR SECURED FIXED RATE NOTES DUE 2029 - GEM | USG78235AB77 | 01/Dec/2017 | Listed | 20/Nov/2029 |
| SARANAC CLO VII LTD | USD 31,500,000 CLASS B-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG78235AD34 | 01/Dec/2017 | Listed | 20/Nov/2029 |
| SARANAC CLO VII LTD | USD 4,500,000 CLASS F-R SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG78233AC03 | 01/Dec/2017 | Listed | 20/Nov/2029 |
| SARANAC CLO VII LTD | USD 807,500 CLASS X AMORTIZING SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG78233AB20 | 01/Dec/2017 | Listed | 20/Nov/2029 |
| SARANAC CLO VIII LIMITED | U.S.$14,500,000 Class C-N Secured Deferrable Floating Rate Notes due 2033 - GEM | USG7824TAD03 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$14,500,000 Class C-N Secured Deferrable Floating Rate Notes due 2033 (144A) - GEM | US80316TAG22 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$19,000,000 Class E Secured Deferrable Floating Rate Notes due 2033 - GEM | USG7824RAA08 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$19,000,000 Class E Secured Deferrable Floating Rate Notes due 2033 (144A) - GEM | US80316RAA95 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$21,000,000 Class D Secured Deferrable Floating Rate Notes due 2033 - GEM | USG7824TAF50 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$21,000,000 Class D Secured Deferrable Floating Rate Notes due 2033 (144A) - GEM | US80316TAL17 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$25,000,000 Class A-F Senior Secured Fixed Rate Notes due 2033 - GEM | USG7824TAB47 | 02/Mar/2020 | Listed | 20/Feb/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SARANAC CLO VIII LIMITED | U.S.$25,000,000 Class A-F Senior Secured Fixed Rate Notes due 2033 (144A) - GEM | US80316TAC18 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$25,500,000 Income Notes due 2033 - GEM | USG7824RAB80 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$25,500,000 Income Notes due 2033 (144A) - GEM | US80316RAC51 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$38,500,000 Class B Senior Secured Floating Rate Notes due 2033 - GEM | USG7824TAC20 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$38,500,000 Class B Senior Secured Floating Rate Notes due 2033 (144A) - GEM | US80316TAE73 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$39,000,000 Class A-N Senior Secured Floating Rate Notes due 2033 - GEM | USG7824TAA63 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$39,000,000 Class A-N Senior Secured Floating Rate Notes due 2033 (144A) - GEM | US80316TAA51 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$5,000,000 Class C-F Secured Deferrable Fixed Rate Notes due 2033 - GEM | USG7824TAE85 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SARANAC CLO VIII LIMITED | U.S.$5,000,000 Class C-F Secured Deferrable Fixed Rate Notes due 2033 (144A) - GEM | US80316TAJ60 | 02/Mar/2020 | Listed | 20/Feb/2033 |
| SATURN VENTURES I LTD | 21000 Preferred Shares - GEM - GEM | KYG7818E2088 | 10/Nov/2003 | Listed | 03/Nov/2038 |
| SAXO BANK A/S. | €60,000,000 Perpetual Non-cumulative Resettable Additional Tier 1 Capital Notes - GEM | XS2010037419 | 26/Nov/2019 | Listed | |
| SAXO BANK A/S. | Series 2 - Issue of EUR 150,000,000 5.750% Fixed to Floating Non-Preferred Senior Notes due March 2028 - GEM | XS2787864045 | 25/Mar/2024 | Listed | 25/Mar/2028 |
| SAXO BANK A/S. | Series 3 - EUR 100,000,000 6.750% Fixed to Fixed Subordinated Notes due August 2034 - GEM | XS2810875760 | 02/May/2024 | Listed | 02/Aug/2034 |
| SAXO BANK A/S. | Series 4 - NOK 500,000,000 Floating Rate Non-Preferred Senior Notes due October 2030 - GEM | XS2915445766 | 09/Oct/2024 | Listed | 09/Oct/2030 |
| SAXO BANK A/S. | Series 5 - SEK 600,000,000 Floating Rate Non-Preferred Senior Notes due October 2028 - GEM | XS2915444520 | 09/Oct/2024 | Listed | 09/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SC AUSTRIA AUTO FINANCE 2020-1 DESIGNATED ACTIVITY COMPANY | EUR 400,700,000 Floating Rate Secured Notes due December 2035 - GEM | XS2243342578 | 22/Oct/2020 | Listed | 28/Dec/2035 |
| SC AUSTRIA CONSUMER LOAN 2021 DESIGNATED ACTIVITY COMPANY | Class A floating rate secured notes - GEM | XS2439228870 | 17/Feb/2022 | Listed | 28/Feb/2040 |
| SC AUSTRIA CONSUMER LOAN 2021 DESIGNATED ACTIVITY COMPANY | Class B floating rate secured notes - GEM | XS2439229092 | 17/Feb/2022 | Listed | 28/Feb/2040 |
| SC GERMANY CONSUMER SYNTHETIC 2019 DESIGNATED ACTIVITY COMPANY | EUR 66,000,000 Class A Credit Linked Notes due 2028 - GEM | XS2083924923 | 20/Dec/2019 | Listed | 15/Feb/2028 |
| SC GERMANY CONSUMER SYNTHETIC 2019 DESIGNATED ACTIVITY COMPANY | EUR 88,000,000 Class B Credit Linked Notes due 2028 - GEM | XS2091680905 | 20/Dec/2019 | Listed | 15/Feb/2028 |
| SCALABIS - STC, S.A. | €80,000,000 Class A Asset-Backed Floating Rate Notes due 2075 - GEM | PTSZIAOM0009 | 13/Aug/2021 | Listed | 30/Oct/2075 |
| SCULPTOR CLO XXXI, LTD | U.S.$189,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Accredited Investor - GEM | US811248AB90 | 12/Jul/2023 | Listed | 20/Jul/2035 |
| SCULPTOR CLO XXXI, LTD | U.S.$189,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Reg S - GEM | USG8001EAA22 | 12/Jul/2023 | Listed | 20/Jul/2035 |
| SCULPTOR CLO XXXI, LTD | U.S.$189,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | US811248AA18 | 12/Jul/2023 | Listed | 20/Jul/2035 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (144 A) - GEM | XS2309363310 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2309363153 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €19,600,000 Class E-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (144 A) - GEM | XS2309363237 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €19,600,000 Class E-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2309363070 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2309359631 | 09/Apr/2021 | Listed | 18/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2309359557 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (144A) - GEM | XS2309359987 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2309360050 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate CM Non-Voting Notes due 2034 (144A) - GEM | XS2309360217 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2309360134 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate CM Voting Notes due 2034 (144A) - GEM | XS2309359805 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2309359714 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D-R Senior Secured Deferrable Floating Rate CM Non-Voting Exchangeable Notes due 2034 (144 A) - GEM | XS2309362775 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D-R Senior Secured Deferrable Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2309362429 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D-R Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034 (144 A) - GEM | XS2309362858 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D-R Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2309362932 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (144 A) - GEM | XS2309362692 | 09/Apr/2021 | Listed | 18/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €25,600,000 Class D-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2309362346 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Non-Voting Exchangeable Notes due 2034 (144 A) - GEM | XS2309362007 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2309361884 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034 (144 A) - GEM | XS2309362189 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2309362262 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (144A) - GEM | XS2309361967 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2309361702 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B-R Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (144A) - GEM | XS2309360563 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B-R Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2309360647 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B-R Senior Secured Floating Rate CM Non-Voting Notes due 2034 (144A) - GEM | XS2309360993 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B-R Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2309360720 | 09/Apr/2021 | Listed | 18/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B-R Senior Secured Floating Rate CM Voting Notes due 2034 (144A) - GEM | XS2309360480 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B-R Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2309360308 | 09/Apr/2021 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | EUR 45,700,000 Subordinated Notes due 2030 144A - GEM | XS1514821476 | 15/Dec/2016 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY | EUR 45,700,000 Subordinated Notes due 2030 Reg S - GEM | XS1514819819 | 15/Dec/2016 | Listed | 18/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2334574345 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (REG S) - GEM | XS2334574261 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2334572992 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2334572729 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2334574188 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2334574006 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2334573297 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2334573024 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2334573701 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2334573537 | 07/May/2021 | Listed | 15/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2334573966 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2334573883 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €37,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2334573453 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €37,000,000 Class B-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2334573370 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €47,880,000 Subordinated Notes due 2034 (Reg S) - GEM | XS1654077921 | 14/Sep/2017 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO II DESIGNATED ACTIVITY COMPANY | €47,880,000 Subordinated Notes due 2034 (144 A) - GEM | XS1654078069 | 07/May/2021 | Listed | 15/Apr/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €13000000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (144A) - GEM | XS2437462133 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2437462992 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2437463024 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €13,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2437462059 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2437462646 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2437462729 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2437462216 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2437462307 | 10/Mar/2022 | Listed | 10/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2437461671 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €248000000 Class A Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2437461754 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €27,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2437461838 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €27000000 Class B-1 Senior Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2437461911 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2437462489 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2437462562 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €34,600,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2437463297 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €34,600,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2437463370 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €8,000,000 Class Z Notes due 2034 (Reg S) - GEM | XS2443482976 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO IX DESIGNATED ACTIVITY COMPANY | €8,000,000 Class Z Notes due 2034 (Rule 144A) - GEM | XS2443482547 | 10/Mar/2022 | Listed | 10/Oct/2034 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Floating Rate Notes due 2032 CM Non-Voting Exchangeable Notes Reg S - GEM | XS2405129557 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Floating Rate Notes due 2032 CM Non-Voting Notes 144A - GEM | XS2405129714 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Floating Rate Notes due 2032 CM Non-Voting Notes Reg S - GEM | XS2405129474 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Floating Rate Notes due 2032 CM Non-VotingExchangeable Notes144A - GEM | XS2405129805 | 18/Nov/2021 | Listed | 14/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Floating Rate Notes due 2032 CM Voting Notes 144A - GEM | XS2405129631 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €20,000,000 Class B-2 Senior Secured Floating Rate Notes due 2032 CM Voting Notes Reg S - GEM | XS2405129391 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 CM Non-Voting Notes 144A - GEM | XS2405131025 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 CM Non-Voting Notes Reg S - GEM | XS2405130647 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 CM Non-VotingExchangeable Notes 144A - GEM | XS2405131298 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 CM Non-VotingExchangeable Notes Reg S - GEM | XS2405130720 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 CM Voting Notes 144A - GEM | XS2405130993 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 CM Voting Notes Reg S - GEM | XS2405130563 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032 CM Non-Voting Notes 144A - GEM | XS2405129045 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032 CM Non-Voting Notes Reg S - GEM | XS2405128666 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032 CM Non-VotingExchangeable Notes 144A - GEM | XS2405129128 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032 CM Non-VotingExchangeable Notes Reg S - GEM | XS2405128740 | 18/Nov/2021 | Listed | 14/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032 CM Voting Notes 144A - GEM | XS2405128823 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2032 CM Voting Notes Reg S - GEM | XS2405128583 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 C CM Non-Voting Notes 144A - GEM | XS2405130308 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 CM Non-Voting Exchangeable Notes 144A - GEM | XS2405130480 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 CM Non-Voting Exchangeable Notes Reg S - GEM | XS2405130134 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 CM Non-Voting Notes Reg S - GEM | XS2405130050 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 CM Voting Notes 144A - GEM | XS2405130217 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 CM Voting Notes Reg S - GEM | XS2405129987 | 18/Nov/2021 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 12000000 Class F Senior Secured Deferrable Floating Rate Notes due 2032, Reg S - GEM | XS1904641302 | 11/Dec/2018 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 12000000 Class F Senior Secured Deferrable Floating Rate Notes due 2032,144A Notes - GEM | XS1904643340 | 11/Dec/2018 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 19000000 Class B-1 Senior Secured Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes, Reg S - GEM | XS1904640163 | 11/Dec/2018 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 19000000 Class B-1 Senior Secured Floating Rate Notes due 2032-CM Non-Voting Exchangeable Notes,144A Notes - GEM | XS1904642029 | 11/Dec/2018 | Listed | 14/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 19000000 Class B-1 Senior Secured Floating Rate Notes due 2032-CM Non-Voting Notes, Reg S - GEM | XS1904640247 | 11/Dec/2018 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 19000000 Class B-1 Senior Secured Floating Rate Notes due 2032-CM Non-Voting Notes,144A Notes - GEM | XS1904642375 | 11/Dec/2018 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 19000000 Class B-1 Senior Secured Floating Rate Notes due 2032-CM Voting Notes, Reg S - GEM | XS1904640080 | 11/Dec/2018 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 19000000 Class B-1 Senior Secured Floating Rate Notes due 2032-CM Voting Notes,144A Notes - GEM | XS1904642292 | 11/Dec/2018 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 22000000 Class E Senior Secured Deferrable Floating Rate Notes due 2032, Reg S - GEM | XS1904641484 | 11/Dec/2018 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 22000000 Class E Senior Secured Deferrable Floating Rate Notes due 2032,144A Notes - GEM | XS1904643423 | 11/Dec/2018 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 40000000 Subordinated Notes due 2032, Reg S - GEM | XS1904641567 | 11/Dec/2018 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO V DESIGNATED ACTIVITY COMPANY | EUR 40000000 Subordinated Notes due 2032,144A Notes - GEM | XS1904643696 | 11/Dec/2018 | Listed | 14/Jan/2032 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non Voting Notes 144A - GEM | XS2369838896 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non Voting Notes Reg S - GEM | XS2369837658 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes 144A - GEM | XS2369837815 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Non-Voting Exchangeable Notes Reg S - GEM | XS2369837906 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes 144A - GEM | XS2369734921 | 09/Sep/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - CM Voting Notes Reg S - GEM | XS2369734848 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2369735811 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €13,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2369735738 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2369735654 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2369735571 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes 144A - GEM | XS2369837229 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes Reg S - GEM | XS2369838540 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes 144A - GEM | XS2369734509 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes Reg S - GEM | XS2369734418 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 CM Non-Voting Notes 144A - GEM | XS2369837146 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €246,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 CM Non-Voting Notes Reg S - GEM | XS2369837062 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Echangeable Notes 144A - GEM | XS2369838466 | 09/Sep/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Echangeable Notes Reg S - GEM | XS2369839274 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes 144A - GEM | XS2369735498 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes Reg S - GEM | XS2369735225 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes 144A - GEM | XS2369838201 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes Reg S - GEM | XS2369838383 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes 144A - GEM | XS2369838110 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Notes Reg S - GEM | XS2369838979 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes 144A - GEM | XS2369839191 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes Reg S - GEM | XS2369838037 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes 144A - GEM | XS2369735142 | 09/Sep/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - CM Voting Notes Reg S - GEM | XS2369735068 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes 144A - GEM | XS2369734764 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Voting Notes Reg S - GEM | XS2369734681 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes 144A - GEM | XS2369837732 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Exchangeable Notes Reg S - GEM | XS2369837575 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes 144A - GEM | XS2369838623 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - CM Non-Voting Notes Reg S - GEM | XS2369837492 | 09/Sep/2021 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2032, 144A Notes - GEM | XS1992144979 | 20/Jun/2019 | Listed | 15/Jul/2032 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2032, Reg S - GEM | XS1992144623 | 20/Jun/2019 | Listed | 15/Jul/2032 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034, 144A Notes - GEM | XS1992149184 | 20/Jun/2019 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VI DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2034, Reg S - GEM | XS1992149341 | 20/Jun/2019 | Listed | 15/Oct/2034 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 144A - GEM | XS2922085456 | 14/Nov/2024 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €13,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 Reg S - GEM | XS2922084723 | 14/Nov/2024 | Listed | 05/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class Z Notes due 2034 144A - GEM | XS2250002982 | 11/Dec/2020 | Listed | 15/Jan/2034 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class Z Notes due 2034 Reg S - GEM | XS2250002636 | 11/Dec/2020 | Listed | 15/Jan/2034 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €20,250,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 144A - GEM | XS2922084137 | 14/Nov/2024 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €20,250,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 Reg S - GEM | XS2922083758 | 14/Nov/2024 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 144A - GEM | XS2922081547 | 14/Nov/2024 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 Reg S - GEM | XS2922081380 | 14/Nov/2024 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €30,278,000 Subordinated Notes due 2038 144A - GEM | XS2244913955 | 11/Dec/2020 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €30,278,000 Subordinated Notes due 2038 Reg S - GEM | XS2244913872 | 11/Dec/2020 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €33,750,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 144A - GEM | XS2922083592 | 14/Nov/2024 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €33,750,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 Reg S - GEM | XS2922083162 | 14/Nov/2024 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €47,250,000 Class B-R Senior Secured Floating Rate Notes due 2038 144A - GEM | XS2922080499 | 14/Nov/2024 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | €47,250,000 Class B-R Senior Secured Floating Rate Notes due 2038 Reg S - GEM | XS2922080143 | 14/Nov/2024 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | up to €279,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 144A - GEM | XS2922080069 | 14/Nov/2024 | Listed | 05/Jan/2038 |
| SCULPTOR EUROPEAN CLO VII DESIGNATED ACTIVITY COMPANY | up to €279,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 Reg S - GEM | XS2922070698 | 14/Nov/2024 | Listed | 05/Jan/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034 CM Non Voting Exchangable Notes 144A - GEM | XS2339937604 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034 CM Non Voting Exchangable Notes Reg S - GEM | XS2339937786 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034 CM Non Voting Notes 144A - GEM | XS2339938081 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034 CM Non Voting Notes Reg S - GEM | XS2339937869 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034 CM Voting Notes 144A - GEM | XS2339937513 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2034 CM Voting Notes Reg S - GEM | XS2339937430 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2339939485 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €15,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2339939212 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,500,000 Class B 1 Senior Secured Floating Rate Notes due 2034 - CM Non Voting 144A - GEM | XS2339937356 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,500,000 Class B 1 Senior Secured Floating Rate Notes due 2034 - CM Non Voting Exchangable 144A - GEM | XS2339937190 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,500,000 Class B 1 Senior Secured Floating Rate Notes due 2034 - CM Non Voting Exchangable Reg S - GEM | XS2339936978 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,500,000 Class B 1 Senior Secured Floating Rate Notes due 2034 - CM Non Voting Reg S - GEM | XS2339937273 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,500,000 Class B 1 Senior Secured Floating Rate Notes due 2034 - CM Voting 144A - GEM | XS2339936895 | 25/Jun/2021 | Listed | 17/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,500,000 Class B 1 Senior Secured Floating Rate Notes due 2034 - CM Voting Reg S - GEM | XS2339936622 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Non Voting 144A - GEM | XS2339939303 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Non Voting Exchangable 144A - GEM | XS2339938917 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Non Voting Exchangable Reg S - GEM | XS2339939055 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Non Voting Reg S - GEM | XS2339939139 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Voting 144A - GEM | XS2339938834 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €18,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 Voting Reg S - GEM | XS2339938677 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Non Voting 144A - GEM | XS2339938750 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Non Voting Exchangable 144A - GEM | XS2339938248 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Non Voting Exchangable Reg S - GEM | XS2339938321 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Non Voting Reg S - GEM | XS2339938594 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Voting 144A - GEM | XS2339938164 | 25/Jun/2021 | Listed | 17/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 Voting Reg S - GEM | XS2339937943 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €24,900,000 Subordinated Notes due 2034 144A - GEM | XS2339939998 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €24,900,000 Subordinated Notes due 2034 Reg S - GEM | XS2339939725 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €8,000,000 Class Z Notes due 2034 144A - GEM | XS2348723466 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €8,000,000 Class Z Notes due 2034 Reg S - GEM | XS2348723110 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2339939568 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2339939642 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €91,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non Voting Exchangable Reg S - GEM | XS2339936200 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €91,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non Voting 144A - GEM | XS2339936549 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €91,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non Voting Exchangable 144A - GEM | XS2339936382 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €91,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Non Voting Reg S - GEM | XS2339936465 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €91,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Voting 144A - GEM | XS2339936119 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO VIII DESIGNATED ACTIVITY COMPANY | €91,500,000 Class A Senior Secured Floating Rate Notes due 2034 - CM Voting Reg S - GEM | XS2339936036 | 25/Jun/2021 | Listed | 17/Jul/2034 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2787871503 | 30/Apr/2024 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A ) - GEM | XS2787871339 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €14,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2787871099 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €14,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A ) - GEM | XS2787871172 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2787870950 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A ) - GEM | XS2787870794 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2787870018 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A ) - GEM | XS2787870109 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €24,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2787870877 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €24,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A ) - GEM | XS2787871255 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €28,400,000 Subordinated Notes due 2036 (Reg S) - GEM | XS2787871412 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €28,400,000 Subordinated Notes due 2036 (Rule 144A ) - GEM | XS2787871685 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €3,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Reg S) - GEM | XS2787870364 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €3,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Rule 144A ) - GEM | XS2787870448 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €33,800,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2787870281 | 30/Apr/2024 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SCULPTOR EUROPEAN CLO XI DESIGNATED ACTIVITY COMPANY | €33,800,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Rule 144A ) - GEM | XS2787870521 | 30/Apr/2024 | Listed | 15/Oct/2036 |
| SEADRILL NEW FINANCE LIMITED | 12% Senior Secured Notes due 2025 - GEM | USG8000AAA19 | 08/Aug/2018 | Listed | 15/Jul/2025 |
| SEAPOINT PARK CLO DAC | € 248000000 Class A-1 CM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 22 May 2032 - GEM | XS2066776860 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | € 248000000 Class A-1 CM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066776787 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | € 248000000 Class A-1 CM Non-Voting Senior Secured Floating Rate Notes due 22 May 2032 - GEM | XS2066776944 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | € 248000000 Class A-1 CM Non-Voting Senior Secured Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066777165 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | € 248000000 Class A-1 CM Voting Senior Secured Floating Rate Notes due 22 May 2032 - GEM | XS2066776431 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | € 248000000 Class A-1 CM Voting Senior Secured Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066776605 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | € 3000000 Class X Senior Secured Floating Rate Notes due 22 May 2032 - GEM | XS2066776357 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | € 3000000 Class X Senior Secured Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066776514 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €10800000 Class E Senior Secured Deferrable Floating Rate Notes due 22 May 2032 - GEM | XS2066780201 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €10800000 Class E Senior Secured Deferrable Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066780110 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €11000000 Class A-2B CM Exchangeable Non-Voting Senior Secured Fixed Rate Notes due 22 May 2032 - GEM | XS2066778213 | 27/Nov/2019 | Listed | 22/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEAPOINT PARK CLO DAC | €11000000 Class A-2B CM Exchangeable Non-Voting Senior Secured Fixed Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066778130 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €11000000 Class A-2B CM Non-Voting Senior Secured Fixed Rate Notes due 22 May 2032 - GEM | XS2066778056 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €11000000 Class A-2B CM Non-Voting Senior Secured Fixed Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066778569 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €11000000 Class A-2B CM Voting Senior Secured Fixed Rate Notes due 22 May 2032 - GEM | XS2066777835 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €11000000 Class A-2B CM Voting Senior Secured Fixed Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066777751 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €20500000 Class D Senior Secured Deferrable Floating Rate Notes due 22 May 2032 - GEM | XS2066779880 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €20500000 Class D Senior Secured Deferrable Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066779708 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €23500000 Class C CM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 - GEM | XS2066779617 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €23500000 Class C CM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066779534 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €23500000 Class C CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 - GEM | XS2066779450 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €23500000 Class C CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066779963 | 27/Nov/2019 | Listed | 22/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEAPOINT PARK CLO DAC | €23500000 Class C CM Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 - GEM | XS2066779294 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €23500000 Class C CM Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066779021 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €29000000 Class A-2A CM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 22 May 2032 - GEM | XS2066777678 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €29000000 Class A-2A CM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066777595 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €29000000 Class A-2A CM Non-Voting Senior Secured Floating Rate Notes due 22 May 2032 - GEM | XS2066777322 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €29000000 Class A-2A CM Non-Voting Senior Secured Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066777918 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €29000000 Class A-2A CM Voting Senior Secured Floating Rate Notes due 22 May 2032 - GEM | XS2066777082 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €29000000 Class A-2A CM Voting Senior Secured Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066777249 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €30000000 Class B CM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 - GEM | XS2066778999 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €30000000 Class B CM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066778726 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €30000000 Class B CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 - GEM | XS2066778643 | 27/Nov/2019 | Listed | 22/May/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEAPOINT PARK CLO DAC | €30000000 Class B CM Non-Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066779377 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €30000000 Class B CM Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 - GEM | XS2066778486 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €30000000 Class B CM Voting Senior Secured Deferrable Floating Rate Notes due 22 May 2032 (Rule 144A) - GEM | XS2066778304 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €30550000 Subordinated Notes due 22 May 2032 - GEM | XS2066780037 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEAPOINT PARK CLO DAC | €30550000 Subordinated Notes due 22 May 2032 (Rule 144A) - GEM | XS2066780383 | 27/Nov/2019 | Listed | 22/May/2032 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €11,400,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2366388804 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €11,400,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2366388713 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €21,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2366388630 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €21,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | XS2366388556 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2366387582 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS2366387236 | 18/Aug/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2366387400 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2366387079 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2366387319 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2366386931 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS2366384480 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes -144A - GEM | XS2366385297 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2366384993 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2366383599 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2366384563 | 18/Aug/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2366383243 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS2366387822 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes -144A - GEM | XS2366388473 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2366388127 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes- Reg S - GEM | XS2366387749 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2366388044 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €28,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2366387665 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €38,700,000 Subordinated Notes due 2035 - 144A - GEM | XS1147526229 | 17/Dec/2014 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €38,700,000 Subordinated notes due 2035 - GEM | XS1147521691 | 17/Dec/2014 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €40,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2366386006 | 18/Aug/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €40,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS2366385701 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €40,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2366385966 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €40,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2366385610 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €40,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2366385883 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 1 -2014 DAC | €40,000,000 Class B-R Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2366385537 | 18/Aug/2021 | Listed | 15/Apr/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2442777723 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS2442777566 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2442778028 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2442777996 | 04/Mar/2022 | Listed | 25/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2442777640 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2442777210 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €100,000 Class Z-1 Notes due 2035 - 144A - GEM | XS2442780271 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €100,000 Class Z-1 Notes due 2035 - Reg S - GEM | XS2442780198 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €100,000 Class Z-3 Notes due 2035 - 144A - GEM | XS2442780602 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €100,000 Class Z-3 Notes due 2035 - Reg S - GEM | XS2442780511 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2442779851 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2442779778 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2442779349 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2442779695 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2442776592 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS2442776329 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2442776758 | 04/Mar/2022 | Listed | 25/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2442776675 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2442776162 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2442776246 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2442779182 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS2442779000 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2442779422 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2442779265 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2442778960 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2442778887 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2442778531 | 04/Mar/2022 | Listed | 25/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS2442778374 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2442778705 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2442778614 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2442778457 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2442778291 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - 144A - GEM | XS2442777137 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Exchangeable Non-Voting Notes - Reg S - GEM | XS2442777053 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - 144A - GEM | XS2442777483 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Non-Voting Notes - Reg S - GEM | XS2442777301 | 04/Mar/2022 | Listed | 25/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - 144A - GEM | XS2442776915 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €30,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - CM Removal and Replacement Voting Notes - Reg S - GEM | XS2442776832 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €5,000,000 Class Z-2 Notes due 2035 - 144A - GEM | XS2442780438 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | €5,000,000 Class Z-2 Notes due 2035 - Reg S - GEM | XS2442780354 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | EUR €55,700,000 Subordinated Notes due 2030 - (144A) - GEM | XS1628804467 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 3 -2017 DAC | EUR €55,700,000 Subordinated Notes due 2030 - (Reg S) - GEM | XS1628804541 | 04/Mar/2022 | Listed | 25/Jan/2035 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2032 - 144A - GEM | XS1975726982 | 07/May/2019 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2032 - Reg S - GEM | XS1975726800 | 07/May/2019 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class M Notes due 2032 - 144A - GEM | XS1980184813 | 07/May/2019 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class M Notes due 2032 - Reg S - GEM | XS1980184573 | 07/May/2019 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS1975730588 | 07/May/2019 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS1975728848 | 07/May/2019 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2032 - 144A - GEM | XS1975730661 | 07/May/2019 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2032 - Reg S - GEM | XS1975730745 | 07/May/2019 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | €8,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032- CM Non-Voting Notes - 144A - GEM | XS1975729143 | 07/May/2019 | Listed | 20/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | €8,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2032- CM Non-Voting Notes - Reg S - GEM | XS1975730406 | 07/May/2019 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2357554752 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2357554596 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S - GEM | XS2357554919 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes -144A - GEM | XS2357554836 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2357554679 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class A-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2357554323 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2357555486 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2357555056 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2357555569 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S - GEM | XS2357555643 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2357555213 | 20/Jul/2021 | Listed | 20/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-1-R Senior Secured Floating Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2357555130 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2357556021 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2357555999 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2357556294 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Non-Voting Notes - Reg S - GEM | XS2357556617 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2357556377 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class B-2-R Senior Secured Fixed Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2357555726 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2357556880 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2357556534 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2357556708 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S - GEM | XS2357557268 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2357556963 | 20/Jul/2021 | Listed | 20/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2357556450 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2357557342 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - Reg S - GEM | XS2357557185 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Notes - 144A - GEM | XS2357557425 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - CM Non-Voting Notes - Reg S - GEM | XS2357557938 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2357557698 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2357557003 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes - 144A - GEM | XS2357558076 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Exchangeable Notes- Reg S - GEM | XS2357557854 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes - Reg S - GEM | XS2357558662 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Non-Voting Notes -144A - GEM | XS2357558159 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - 144A - GEM | XS2357558316 | 20/Jul/2021 | Listed | 20/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SEGOVIA EUROPEAN CLO 6 -2019 DESIGNATED ACTIVITY COMPANY | Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - CM Voting Notes - Reg S - GEM | XS2357557771 | 20/Jul/2021 | Listed | 20/Jul/2032 |
| SEKERBANK T.A.S. | Issue of US$85,000,000 Fixed Rate Resettable Tier 2 Notes due 2032 - GEM | XS1626188491 | 17/Apr/2023 | Listed | 12/Jun/2032 |
| SFA CABS II LTD | Preference Shares - GEM - GEM | KYG8057P1028 | 15/Jun/2001 | Listed | 04/Jun/2036 |
| SHACKLETON 2013-III CLO, LTD | USD 10,000,000 Class F-R Deferrable Junior Term Notes due 2030 - GEM | USG81002AF78 | 31/Jan/2018 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 10,000,000 Class F-R Deferrable Junior Term Notes due 2030 (Rule 144A) - GEM | US81881TAL44 | 31/Jan/2018 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 2,000,000 Class G Notes Due 2025 - GEM | USG81002AD21 | 28/Mar/2013 | Listed | 15/Apr/2025 |
| SHACKLETON 2013-III CLO, LTD | USD 21,000,000 Class E-R Deferrable Junior Term Notes due 2030 - GEM | USG81002AE04 | 31/Jan/2018 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 21,000,000 Class E-R Deferrable Junior Term Notes due 2030 (Rule 144A) - GEM | US81881TAJ97 | 31/Jan/2018 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 27,000,000 Class D-R Deferrable Mezzanine Term Notes due 2030 - GEM | USG81003AM03 | 31/Jan/2018 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 27,000,000 Class D-R Deferrable Mezzanine Term Notes due 2030 (Rule 144A) - GEM | US81881QAY26 | 31/Jan/2018 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 303,000,000 Class A-R Senior Term Notes due 2030 - GEM | USG81003AJ73 | 31/Jan/2018 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 303,000,000 Class A-R Senior Term Notes due 2030 (Rule 144A) - GEM | US81881QAS57 | 31/Jan/2018 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 39,000,000 Class C-R Deferrable Mezzanine Term Notes due 2030 - GEM | USG81003AL20 | 31/Jan/2018 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 39,000,000 Class C-R Deferrable Mezzanine Term Notes due 2030 (Rule 144A) - GEM | US81881QAW69 | 31/Jan/2018 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 70,000,000 Class B-R Senior Term Notes due 2030 - GEM | USG81003AK47 | 31/Jan/2018 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 70,000,000 Class B-R Senior Term Notes due 2030 (Rule 144A) - GEM | US81881QAU04 | 31/Jan/2018 | Listed | 15/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SHACKLETON 2013-III CLO, LTD | USD 71,250,000 Subordinated Notes Due 2030 - GEM | USG81002AC48 | 28/Mar/2013 | Listed | 15/Jul/2030 |
| SHACKLETON 2013-III CLO, LTD | USD 71,250,000 Subordinated Notes Due 2030 (144A) - GEM | US81881TAE01 | 28/Mar/2013 | Listed | 15/Jul/2030 |
| SHACKLETON 2015-VIII CLO, LTD. | USD 21,500,000 Class D-R Deferrable Floating Rate Notes Due 2027 - GEM | USG8102QAK16 | 03/Nov/2017 | Listed | 20/Oct/2027 |
| SHACKLETON 2015-VIII CLO, LTD. | USD 21,500,000 Class E-R Deferrable Floating Rate Notes Due 2027 - GEM | USG8103HAD64 | 03/Nov/2017 | Listed | 20/Oct/2027 |
| SHACKLETON 2015-VIII CLO, LTD. | USD 246,150,000 Class A-1-R Senior Floating Rate Notes Due 2027 - GEM | USG8102QAF21 | 03/Nov/2017 | Listed | 20/Oct/2027 |
| SHACKLETON 2015-VIII CLO, LTD. | USD 25,000,000 Class A-2-R Senior Floating Rate Notes Due 2027 - GEM | USG8102QAG04 | 03/Nov/2017 | Listed | 20/Oct/2027 |
| SHACKLETON 2015-VIII CLO, LTD. | USD 30,650,000 Class C-R Deferrable Floating Rate Notes Due 2027 - GEM | USG8102QAJ43 | 03/Nov/2017 | Listed | 20/Oct/2027 |
| SHACKLETON 2015-VIII CLO, LTD. | USD 38,500,000 Subordinated Notes Due 2027 - GEM | USG8103HAC81 | 28/Sep/2015 | Listed | 20/Oct/2027 |
| SHACKLETON 2015-VIII CLO, LTD. | USD 50,800,000 Class B-R Senior Floating Rate Notes Due 2027 - GEM | USG8102QAH86 | 03/Nov/2017 | Listed | 20/Oct/2027 |
| SHACKLETON 2015-VIII CLO, LTD. | USD 8,600,000 Class F Deferrable Floating Rate Notes Due 2027 - GEM | USG8103HAB09 | 28/Sep/2015 | Listed | 20/Oct/2027 |
| SHACKLETON 2017-X CLO, LTD. | U.S. $25,000,000 Class D-R Mezzanine Deferrable Floating Rate Notes due 2029 - (Rule 144A) - GEM | US81883DAM56 | 12/Feb/2020 | Listed | 20/Apr/2029 |
| SHACKLETON 2017-X CLO, LTD. | U.S. $25,000,000 Class D-R Mezzanine Deferrable Floating Rate Notes due 2029 - GEM | USG8103YAH02 | 12/Feb/2020 | Listed | 20/Apr/2029 |
| SHACKLETON 2017-X CLO, LTD. | U.S. $30,000,000 Class C-R Mezzanine Deferrable Floating Rate Notes due 2029 - (Rule 144A) - GEM | US81883DAL73 | 12/Feb/2020 | Listed | 20/Apr/2029 |
| SHACKLETON 2017-X CLO, LTD. | U.S. $30,000,000 Class C-R Mezzanine Deferrable Floating Rate Notes due 2029 - GEM | USG8103YAG29 | 12/Feb/2020 | Listed | 20/Apr/2029 |
| SHACKLETON 2017-X CLO, LTD. | U.S. $60,000,000 Class B-R Senior Floating Rate Notes due 2029 - (Rule 144A) - GEM | US81883DAK90 | 12/Feb/2020 | Listed | 20/Apr/2029 |
| SHACKLETON 2017-X CLO, LTD. | U.S. $60,000,000 Class B-R Senior Floating Rate Notes due 2029 - GEM | USG8103YAF46 | 12/Feb/2020 | Listed | 20/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SHACKLETON 2017-X CLO, LTD. | U.S.$320,000,000 Class A-R Senior Floating Rate Notes due 2029 - (Rule 144A) - GEM | US81883DAJ28 | 12/Feb/2020 | Listed | 20/Apr/2029 |
| SHACKLETON 2017-X CLO, LTD. | U.S.$320,000,000 Class A-R Senior Floating Rate Notes due 2029 - GEM | USG8103YAE70 | 12/Feb/2020 | Listed | 20/Apr/2029 |
| SHACKLETON 2017-X CLO, LTD. | U.S.D 25,000,000 Class E Junior Deferrable Floating Rate Notes Due 2029 - GEM | USG8103XAA75 | 03/Apr/2017 | Listed | 20/Apr/2029 |
| SHACKLETON 2017-X CLO, LTD. | U.S.D 50,040,000 Subordinated Notes Due 2029 - GEM | USG8103XAB58 | 03/Apr/2017 | Listed | 20/Apr/2029 |
| SHAMROCK RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €11,200,000 Class G Residential Mortgage Backed Floating Rate Notes due January 2061 - GEM | XS2441645871 | 16/Mar/2022 | Listed | 24/Jan/2061 |
| SHAMROCK RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €11,200,000 Class RFN Residential Mortgage Backed Fixed Rate Notes due January 2061 - GEM | XS2441645954 | 16/Mar/2022 | Listed | 24/Jan/2061 |
| SHAMROCK RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €14,100,000 Class Z Residential Mortgage Backed Fixed Rate Notes due January 2061 - GEM | XS2441646093 | 16/Mar/2022 | Listed | 24/Jan/2061 |
| SHAMROCK RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Residential Mortgage Backed Notes due January 2061 - GEM | XS2441632895 | 16/Mar/2022 | Listed | 24/Jan/2061 |
| SHAMROCK RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D Residential Mortgage Backed Floating Rate Notes due January 2061 - GEM | XS2441645285 | 16/Mar/2022 | Listed | 24/Jan/2061 |
| SHAMROCK RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class E Residential Mortgage Backed Floating Rate Notes due January 2061 - GEM | XS2441645442 | 16/Mar/2022 | Listed | 24/Jan/2061 |
| SHAMROCK RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C Residential Mortgage Backed Floating Rate Notes due January 2061 - GEM | XS2441645012 | 16/Mar/2022 | Listed | 24/Jan/2061 |
| SHAMROCK RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €30,800,000 Class B Residential Mortgage Backed Floating Rate Notes due January 2061 - GEM | XS2441644551 | 16/Mar/2022 | Listed | 24/Jan/2061 |
| SHAMROCK RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €425,900,000 Class A Residential Mortgage Backed Floating Rate Notes due January 2061 - GEM | XS2441643827 | 16/Mar/2022 | Listed | 24/Jan/2061 |
| SHAMROCK RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €8,400,000 Class F Residential Mortgage Backed Floating Rate Notes due January 2061 - GEM | XS2441645525 | 16/Mar/2022 | Listed | 24/Jan/2061 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class RFN Residential Mortgage Backed Fixed Rate Notes due February 2071 - GEM | XS2539610233 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €18,800,000 Class D Residential Mortgage Backed Floating Rate Notes due February 2071 - GEM | XS2539609813 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Residential Mortgage Backed Notes due February 2071 - GEM | XS2539611397 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class Y Residential Mortgage Backed Fixed Rate Notes due February 2071 - GEM | XS2539610589 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €20,000,000 Class G Residential Mortgage Backed Floating Rate Notes due February 2071 - GEM | XS2539610159 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class E Residential Mortgage Backed Floating Rate Notes due February 2071 - GEM | XS2539609904 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €23,800,000 Class C Residential Mortgage Backed Floating Rate Notes due February 2071 - GEM | XS2539609730 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €26,400,000 Class Z2 Residential Mortgage Backed Fixed Rate Notes due February 2071 - GEM | XS2539610407 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €340,500,000 Class A Residential Mortgage Backed Floating Rate Notes due February 2071 - GEM | XS2539609573 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €36,300,000 Class B Residential Mortgage Backed Floating Rate Notes due February 2071 - GEM | XS2539609656 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €6,300,000 Class F Residential Mortgage Backed Floating Rate Notes due February 2071 - GEM | XS2539610076 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2022-2 DESIGNATED ACTIVITY COMPANY | €6,300,000 Class Z1 Residential Mortgage Backed Fixed Rate Notes due February 2071 - GEM | XS2539610316 | 27/Oct/2022 | Listed | 24/Feb/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class Y Residential Mortgage Backed Fixed Rate Notes due June 2071 (Reg S) - GEM | XS2585825941 | 02/Mar/2023 | Listed | 24/Jun/2071 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €11,700,000 Class E Residential Mortgage Backed Floating Rate Notes due June 2071 (Reg S) - GEM | XS2585546711 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €11,700,000 Class E Residential Mortgage Backed Floating Rate Notes due June 2071 (Rule 144A) - GEM | XS2584644277 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class G Residential Mortgage Backed Floating Rate Notes due June 2071 (Reg S) - GEM | XS2585547446 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €12,500,000 Class G Residential Mortgage Backed Floating Rate Notes due June 2071 (Rule 144A) - GEM | XS2584644608 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €17,500,000 Class C Residential Mortgage Backed Floating Rate Notes due June 2071 (Reg S) - GEM | XS2585546554 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €17,500,000 Class C Residential Mortgage Backed Floating Rate Notes due June 2071 (Rule 144A) - GEM | XS2584643899 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €17,500,000 Class D Residential Mortgage Backed Floating Rate Notes due June 2071 (Reg S) - GEM | XS2585546638 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €17,500,000 Class D Residential Mortgage Backed Floating Rate Notes due June 2071 (Rule 144A) - GEM | XS2584644194 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Residential Mortgage Backed Notes due June 2071 (Reg S) - GEM | XS2585551471 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Residential Mortgage Backed Notes due June 2071 (Rule 144A) - GEM | XS2584645167 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class Y Residential Mortgage Backed Fixed Rate Notes due June 2071 (Rule 144A) - GEM | XS2585826675 | 02/Mar/2023 | Listed | 24/Jun/2071 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €232,300,000 Class A Residential Mortgage Backed Floating Rate Notes due June 2071 (Reg S) - GEM | XS2585545820 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €232,300,000 Class A Residential Mortgage Backed Floating Rate Notes due June 2071 (Rule 144A) - GEM | XS2584643543 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €25,900,000 Class B Residential Mortgage Backed Floating Rate Notes due June 2071 (Reg S) - GEM | XS2585546042 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €25,900,000 Class B Residential Mortgage Backed Floating Rate Notes due June 2071 (Rule 144A) - GEM | XS2584643626 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class Z1 Residential Mortgage Backed Fixed Rate Notes due June 2071 (Reg S) - GEM | XS2585550747 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €5,000,000 Class Z1 Residential Mortgage Backed Fixed Rate Notes due June 2071 (Rule 144A) - GEM | XS2584644947 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €5,900,000 Class F Residential Mortgage Backed Floating Rate Notes due June 2071 (Reg S) - GEM | XS2585546802 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €5,900,000 Class F Residential Mortgage Backed Floating Rate Notes due June 2071 (Rule 144A) - GEM | XS2584644517 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €6,200,000 Class Z2 Residential Mortgage Backed Fixed Rate Notes due June 2071 (Reg S) - GEM | XS2585551125 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €6,200,000 Class Z2 Residential Mortgage Backed Fixed Rate Notes due June 2071 (Rule 144A) - GEM | XS2584645084 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €6,700,000 Class RFN Residential Mortgage Backed Fixed Rate Notes due June 2071 (Reg S) - GEM | XS2585550580 | 02/Mar/2023 | Listed | 24/Jun/2071 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SHAMROCK RESIDENTIAL 2023-1 DESIGNATED ACTIVITY COMPANY | €6,700,000 Class RFN Residential Mortgage Backed Fixed Rate Notes due June 2071 (Rule 144A) - GEM | XS2584644780 | 02/Mar/2023 | Listed | 24/Jun/2071 |
| SHAWBROOK GROUP PLC | £75,000,000 9 per cent. Fixed Rate Reset Callable Subordinated Notes due 2030 - GEM | XS2199260576 | 10/Jul/2020 | Listed | 10/Oct/2030 |
| SHAWBROOK GROUP PLC | GBP 125,000,000 Fixed Rate Reset Perpetual Additional Tier 1 Write Down Capital Securities - GEM | XS1731676794 | 08/Dec/2017 | Listed | |
| SHELBY REAL ESTATE FUNDING LIMITED | £2,450,000,000 Class A Floating Rate Notes due 2039 - GEM | XS2537092350 | 12/Dec/2022 | Listed | 14/Nov/2039 |
| SHELBY REAL ESTATE FUNDING LIMITED | £525,000,000 Class B Floating Rate Notes due 2039 - GEM | XS2537093838 | 12/Dec/2022 | Listed | 14/Nov/2039 |
| SHELBY REAL ESTATE FUNDING LIMITED | £525,000,000Class C Notes due 2039 - GEM | XS2537463601 | 12/Dec/2022 | Listed | 14/Nov/2039 |
| SHENTON AIRCRAFT INVESTMENT I LTD | USD 60,532,000 Series 2015 -1B Fixed Rate Notes, due 2042 - GEM | USG8116KAB82 | 27/Oct/2015 | Listed | 15/Oct/2042 |
| SHENTON AIRCRAFT INVESTMENT I LTD | USD 747,444,000 Series 2015-1A Fixed Rate Notes due 2042 - GEM | USG8116KAA00 | 27/Oct/2015 | Listed | 15/Oct/2042 |
| SIERRA MADRE FUNDING LIMITED | 18000 Class E Shares - GEM - GEM | KYG8123K1031 | 29/Jun/2005 | Listed | 07/Sep/2039 |
| SIG COMBIBLOC PURCHASECO S.À R.L. | EUR 550,000,000 2.125% Senior Notes due 2025 - GEM | XS2189594315 | 17/Jul/2020 | Listed | 18/Jun/2025 |
| SIGMA FINANCE NETHERLANDS B.V. | USD 500,000,000 4.875% Senior Notes due 2028 - GEM | USN8133NAA56 | 17/May/2018 | Listed | 27/Mar/2028 |
| SIGNAL HARMONIC CLO I DAC | €15,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2623606105 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €15,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036(Rule 144A) - GEM | XS2623604662 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2623604746 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2623606014 | 22/Jun/2023 | Listed | 15/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SIGNAL HARMONIC CLO I DAC | €19,850,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2623604829 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €19,850,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2623605040 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €195,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2623604316 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €195,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2623606287 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €35,750,000 Class B Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2623604407 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €35,750,000 Class B Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2623604589 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €36,430,000 Subordinated Notes due 2036 (Reg S) - GEM | XS2623672404 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €36,430,000 Subordinated Notes due 2036 (Rule 144A) - GEM | XS2623672669 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €4,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2623605800 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO I DAC | €4,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2623605123 | 22/Jun/2023 | Listed | 15/Jul/2036 |
| SIGNAL HARMONIC CLO II DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2768773132 | 05/Apr/2024 | Listed | 15/Oct/2038 |
| SIGNAL HARMONIC CLO II DESIGNATED ACTIVITY COMPANY | €19,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2768773058 | 05/Apr/2024 | Listed | 15/Oct/2038 |
| SIGNAL HARMONIC CLO II DESIGNATED ACTIVITY COMPANY | €26,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2768772837 | 05/Apr/2024 | Listed | 15/Oct/2038 |
| SIGNAL HARMONIC CLO II DESIGNATED ACTIVITY COMPANY | €272,800,000 Class A Senior Secured Floating Rate Notes due 2038 - GEM | XS2768772597 | 05/Apr/2024 | Listed | 15/Oct/2038 |
| SIGNAL HARMONIC CLO II DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2768772910 | 05/Apr/2024 | Listed | 15/Oct/2038 |
| SIGNAL HARMONIC CLO II DESIGNATED ACTIVITY COMPANY | €4,840,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - GEM | XS2771655979 | 05/Apr/2024 | Listed | 15/Oct/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SIGNAL HARMONIC CLO II DESIGNATED ACTIVITY COMPANY | €40,800,000 Subordinated Notes due 2038 - GEM | XS2768774296 | 05/Apr/2024 | Listed | 15/Oct/2038 |
| SIGNAL HARMONIC CLO II DESIGNATED ACTIVITY COMPANY | €43,560,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - GEM | XS2768772753 | 05/Apr/2024 | Listed | 15/Oct/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2870216152 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2870215931 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2870215691 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2870215774 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2870216079 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2870215857 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €32,800,000 Subordinated Notes due 2038 - 144A - GEM | XS2870216582 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €32,800,000 Subordinated Notes due 2038 - GEM | XS2870216400 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €46,000,000 Class B Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2870215428 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €46,000,000 Class B Senior Secured Floating Rate Notes due 2038 - GEM | XS2870215345 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €5,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2873297415 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €5,000,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2873297175 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €6,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2873300813 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | €6,000,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2873297845 | 17/Sep/2024 | Listed | 15/Nov/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2870215261 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL HARMONIC CLO III DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - GEM | XS2870215188 | 17/Sep/2024 | Listed | 15/Nov/2038 |
| SIGNAL PEAK CLO 4, LTD | USD 46,200,000 Subordinated Notes due 2029 - GEM | USG6101JAC02 | 09/Nov/2017 | Listed | 26/Oct/2029 |
| SIGNAL PEAK CLO 5, LTD. | USD 307,000,000 Class A Floating Rate Notes due 2031 (Reg S) - GEM | USG61006AA30 | 04/Apr/2018 | Listed | 25/Apr/2031 |
| SIGNAL PEAK CLO 5, LTD. | USD 51,650,000 Subordinated Notes due 2031 (144A) - GEM | US56845DAC65 | 04/Apr/2018 | Listed | 25/Apr/2031 |
| SIGNAL PEAK CLO 5, LTD. | USD 51,650,000 Subordinated Notes due 2031 (Reg S) - GEM | USG61003AB81 | 04/Apr/2018 | Listed | 25/Apr/2031 |
| SIGNAL PEAK CLO 6, LTD. | US$51,850,000 Subordinated Notes due 2031 (144A) - GEM | US56846KAC99 | 30/Jul/2018 | Listed | 28/Jul/2031 |
| SIGNAL PEAK CLO 6, LTD. | US$51,850,000 Subordinated Notes due 2031 (Reg S) - GEM | USG61008AB78 | 30/Jul/2018 | Listed | 28/Jul/2031 |
| SIGNUM MILLENIA I LIMITED | Series: 2019-12 USD 10,000,000 Secured Variable Rate Single Name Credit-Linked Notes due 2028 - GEM | XS2004780883 | 19/Jun/2019 | Listed | 30/Aug/2028 |
| SIGNUM MILLENIA PLC | EUR 14,000,000 Secured Fixed Rate Single Name Credit-Linked Notes due 2028 - GEM | XS1935252616 | 25/Jan/2019 | Listed | 20/Dec/2028 |
| SILGAN HOLDINGS INC. | €500,000,000 aggregate principal amount of our new 2¼% Senior Notes due 2028 - GEM | XS2181577268 | 28/Jul/2020 | Listed | 01/Jun/2028 |
| SILGAN HOLDINGS INC. | EUR 649,900,000 3¼% Senior Notes due 2025 - GEM | XS1725581190 | 17/Jan/2018 | Listed | 15/Mar/2025 |
| SILVER CREEK CLO, LTD. | Subordinated Notes due 2026 - GEM | USG81704AB73 | 21/Jul/2014 | Listed | 20/Jul/2026 |
| SILVERMORE CLO LTD | USD 1000000 Class Z Junior Notes due 2026 - GEM | USG8200FAC44 | 03/Jun/2014 | Listed | 15/May/2026 |
| SILVERMORE CLO LTD | USD 24900000 Class B Subordinated Notes due 2026 - GEM | USG8200FAE00 | 03/Jun/2014 | Listed | 15/May/2026 |
| SILVERMORE CLO LTD | USD 26000000 Class A Subordinated Notes due 2026 - GEM | USG8200FAD27 | 03/Jun/2014 | Listed | 15/May/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SILVERMORE CLO LTD | USD 26000000 Class C Senior Secured Deferrable Floating Rate Notes due 2026 - GEM | USG8187FAD99 | 03/Jun/2014 | Listed | 15/May/2026 |
| SILVERMORE CLO LTD | USD 26200000 Class D Senior Secured Deferrable Floating Rate Notes due 2026 - GEM | USG8200FAA87 | 03/Jun/2014 | Listed | 15/May/2026 |
| SILVERMORE CLO LTD | USD 29700000 Class B Senior Secured Deferrable Floating Rate Notes due 2026 - GEM | USG8187FAC17 | 03/Jun/2014 | Listed | 15/May/2026 |
| SILVERMORE CLO LTD | USD 319,664,787 Class A-1-R Senior Secured Floating Rate Notes due 2026 - GEM | USG8187FAE72 | 12/Sep/2017 | Listed | 15/May/2026 |
| SILVERMORE CLO LTD | USD 5000000 Class E Senior Secured Deferrable Floating Rate Notes due 2026 - GEM | USG8200FAB60 | 03/Jun/2014 | Listed | 15/May/2026 |
| SILVERMORE CLO LTD | USD 57,800,000 Class A-2-R Senior Secured Floating Rate Notes due 2026 - GEM | USG8187FAF48 | 12/Sep/2017 | Listed | 15/May/2026 |
| SIMON INTERNATIONAL FINANCE, S.C.A. | EUR 500,000,000 1.250% Guaranteed Notes due 2025 - GEM | XS1412281534 | 13/May/2016 | Listed | 13/May/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-205 - Issue of EUR 15,000,000 Fixed to Floating Rate Credit-linked Notes due 2035 - GEM | XS2460339513 | 19/Apr/2022 | Listed | 15/Oct/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-207 - Issue of Series EUR 30,000,000 Kingdom of Spain Bond Repack Notes due 2071 under the Secured Note Programme - GEM | XS2461789419 | 01/Sep/2022 | Listed | 31/Oct/2071 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2019-45 - Issue of Series 2019-45 EUR 15,000,000 Credit-linked Notes due 2033 - GEM | XS2036654155 | 12/Aug/2019 | Listed | 25/Feb/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2019-64 - EUR 17,875,000 Fixed Rate Secured Notes due 2029 - GEM | XS2035395925 | 13/Aug/2019 | Listed | 14/Jun/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2022-286 - Issue of EUR 30,000,000 Fixed to Floating Rate Credit-linked Notes due 2035 under the Secured Note Programme - GEM | XS2491662271 | 06/Jul/2022 | Listed | 15/Nov/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2022-294 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2046 Notes under the Secured Note Programme - GEM | XS2495064193 | 06/Jul/2022 | Listed | 15/Feb/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2022-298 - Issue of EUR 15,000,000 Floating Rate Secured Notes due 2035 under the Secured Note Programme - GEM | XS2496023701 | 01/Jul/2022 | Listed | 15/Sep/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2022-351 - Issue of EUR 15,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2531784267 | 23/Sep/2022 | Listed | 30/May/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2022-376 - Issue of EUR 25,000,000 Floating Rate Secured Notes due 2032 - GEM | XS2536805398 | 05/Oct/2022 | Listed | 27/Sep/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | 2022-434 - Issue of EUR 15,000,000 Variable Rate Secured Notes due 2032 - GEM | XS2560750916 | 09/Dec/2022 | Listed | 29/Nov/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2018-20 EUR 50,000,000 Secured Fixed Rate Notes due 2032 - GEM | XS1905529340 | 21/Nov/2018 | Listed | 06/Apr/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-108 - Issue of Series 2019-108 EUR 100,000,000 Floating Rate Notes due 2030 - GEM | XS2058683991 | 11/Oct/2019 | Listed | 25/Mar/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-127 - Issue of Series 2019-127 EUR 45,000,000 Fixed Rate Notes due 2041 - GEM | XS2066793956 | 31/Oct/2019 | Listed | 12/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-133 EUR 50,000,000 Fixed Rate Secured Notes due 2050 - Issue of Series 2019-133 EUR 50,000,000 Fixed Rate Secured Notes due 2050 - GEM | XS2076068555 | 18/Nov/2019 | Listed | 20/Mar/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-148 EUR 5,000,000 Credit-linked Notes due 2025 - GEM | XS2087610304 | 11/Dec/2019 | Listed | 25/Apr/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-15 NOK 180,000,000 Secured Fixed Rate Notes due 2027 - GEM | XS1955040321 | 01/Mar/2019 | Listed | 23/Apr/2027 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-30 - Issue of Series 2019-30 EUR 10,000,000 Credit-Linked Notes due 2026 - GEM | XS2008325230 | 24/Oct/2019 | Listed | 20/Dec/2026 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2019-85 - Issue of Series 2019-85 EUR 25,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2054557520 | 10/Oct/2019 | Listed | 09/May/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2020-127 - EUR 33,800,000 Fixed Rate Secured Notes due 2030 - GEM | XS2157109633 | 28/Apr/2020 | Listed | 22/Mar/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2021-186 - Issue of JPY 2,000,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2337989672 | 20/May/2021 | Listed | 25/Jul/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2022-352 - Issue of EUR 100,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2531940570 | 26/Sep/2022 | Listed | 15/Sep/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2024-116 - Issue of Series 2024-116 EUR 15,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2765615294 | 27/Feb/2024 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2024-118 EUR 50,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2800544293 | 23/Apr/2024 | Listed | 30/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Issue of Series 2024-364 EUR 30,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2896919441 | 19/Sep/2024 | Listed | 30/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2018-14 - EUR 25,000,000 Fixed to Floating Rate Notes due 2033 - GEM | XS1884806081 | 16/Oct/2018 | Listed | 30/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-01 - Issue of EUR 300,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2035151112 | 11/Sep/2019 | Listed | 20/Jun/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-110 - Issue of Series 2019-110 EUR 300,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2058904322 | 15/Oct/2019 | Listed | 20/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-114 - EUR 22,000,000 Fixed Rate Notes due 2027 under the Secured Note Programme - GEM | XS2063541788 | 21/Oct/2019 | Listed | 25/May/2027 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-119 - Issue of Series 2019-119 USD 20,000,000 Credit-linked Notes due 2029 - GEM | XS2065175064 | 24/Oct/2019 | Listed | 04/Oct/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-120 - Issue of Series 2019-120 USD 9,000,000 Extendable Maturity Floating Rate Notes - GEM | XS2066068946 | 28/Oct/2019 | Listed | 24/May/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-126 - Issue of Series 2019-126 EUR 100,000,000 Floating Rate Notes due 2034 - GEM | XS2066580619 | 30/Oct/2019 | Listed | 11/Oct/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-134 - Issue of Series 2019-134 EUR 20,000,000 Fixed Rate Notes due 2037 under the Secured Note Programme - GEM | XS2076840078 | 20/Nov/2019 | Listed | 15/Nov/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-137 - Issue of EUR 3,625,000 Fixed Rate Secured Notes due 2044 - GEM | XS2079302969 | 25/Nov/2019 | Listed | 21/Nov/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-141 - Issue of EUR 11,000,000 Credit-Linked Notes due 2035 - GEM | XS2079699232 | 22/Nov/2019 | Listed | 31/Oct/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-144 - Issue of Series 2019-144 EUR 10,000,000 Fixed Rate Notes due 2036 - GEM | XS2083146022 | 05/Dec/2019 | Listed | 25/Jun/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-145 - Issue of Series 2019-145 EUR 25,000,000 Fixed Rate Notes due 2029 - GEM | XS2083301791 | 09/Dec/2019 | Listed | 14/Jun/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-147 - Issue of Series 2019-147 EUR 15,000,000 Fixed Rate Notes due 2041 - GEM | XS2086774036 | 16/Dec/2019 | Listed | 06/Mar/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-149 - Issue of NOK 1,002,000,000 Fixed Rate Notes due 2029 under the Secured Note Programme - GEM | XS2088765032 | 10/Dec/2019 | Listed | 10/Dec/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-150 - Issue of Series 2019-150 EUR 25,000,000 Fixed Rate Notes due 2041 - GEM | XS2089174556 | 17/Dec/2019 | Listed | 18/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-153 - Issue of Series 2019-153 EUR 20,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2089992734 | 18/Dec/2019 | Listed | 28/Mar/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-154 - Issue of Series 2019-154 EUR 7,250,000 Floating Rate Secured Notes due 2039 - GEM | XS2089993542 | 18/Dec/2019 | Listed | 30/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-16 - Issue of Series 2019-16 NOK 160,000,000 Secured Fixed Rate Notes due 2025 under the Secured Note Programme - GEM | XS2008321833 | 12/Jun/2019 | Listed | 07/Apr/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-161 - Issue of Series 2019-161 EUR 40,000,000 Fixed Rate Notes due 2049 - GEM | XS2091507272 | 20/Dec/2019 | Listed | 18/Feb/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-167 - Issue of Series 2019-167 EUR 20,500,000 Fixed Rate Notes due 2030 - GEM | XS2092625412 | 20/Dec/2019 | Listed | 04/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-24 - Issue of Series 2019-24 JPY 1,000,000,000 Credit-linked Note due 2025 - GEM | XS1982833631 | 25/Apr/2019 | Listed | 07/Aug/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-25 - Issue of Series 2019-25 EUR 5,000,000 Credit-linked Notes due 2029 under the Secured Note Programme - GEM | XS1989409096 | 08/May/2019 | Listed | 13/Mar/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-29 - Issue of Series 2019-29 JPY 2,100,000,000 Fixed Rate Notes due 2027 under the Secured Note Programme - GEM | XS1989812570 | 22/May/2019 | Listed | 24/Nov/2027 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-43 - Issue of Series 2019-43 EUR 5,000,000 Secured Steepener Notes due 2029 - GEM | XS2022087386 | 16/Jul/2019 | Listed | 16/Jun/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-63 - Issue of Series 2019-63 EUR 133,200,000 Floating Rate Secured Notes due 2029 - GEM | XS2031181394 | 11/Sep/2019 | Listed | 18/Jul/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-72 - EUR 40,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2053 - GEM | XS2037325623 | 23/Aug/2019 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-74 - Issue of EUR 20,000,000 Floating Rate Secured Notes due 2030 - GEM | XS2039706507 | 23/Aug/2019 | Listed | 21/May/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-79 - Issue of Series 2019-79 EUR 29,319,000 Fixed Rate Secured Notes due 2040 - GEM | XS2044159601 | 04/Sep/2019 | Listed | 22/Jan/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-81 - Issue of EUR 22,164,000 Secured Fixed Rate Notes due 2049 - GEM | XS2044473143 | 04/Sep/2019 | Listed | 22/Jan/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-89 - Issue of Series 2019-89 EUR 41,200,000 Fixed Rate Secured Notes due 2039. - GEM | XS2086835605 | 13/Dec/2019 | Listed | 20/Sep/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-91 - Issue of Series 2019-91 EUR 50,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2101336746 | 27/Jan/2020 | Listed | 15/Feb/2046 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-92 - Issue of Series 2019-92 EUR 50,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2104297358 | 27/Jan/2020 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-93 - Issue of Series 2019-93 EUR 150,000,000 Fixed Rate Secured Notes due 2049 - GEM | XS2104931741 | 31/Jan/2020 | Listed | 15/Feb/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2019-95 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 15 February 2041 - GEM | XS2109346853 | 07/Feb/2020 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-01 - Issue of EUR 17,500,000 Fixed Rate Secured Notes due 2025 - GEM | XS2092617401 | 03/Jan/2020 | Listed | 25/Apr/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-06 - Issue of Series 2020-06 USD 30,000,000 Credit-linked Notes due 2025 - GEM | XS2101524408 | 28/Jan/2020 | Listed | 29/Oct/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-07 - Issue of Series 2020-07 USD 30,000,000 Credit-linked Notes due 2025 - GEM | XS2101525124 | 28/Jan/2020 | Listed | 25/Oct/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-09 - Issue of Series 2020-09 EUR 30,000,000 Secured Fixed Rate Notes due 2032 - GEM | XS2107365491 | 30/Jan/2020 | Listed | 06/Apr/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-10 - Issue of Series 2020-10 EUR 27,000,000 Secured Fixed Rate Notes due 2032 - GEM | XS2108408696 | 30/Jan/2020 | Listed | 06/Apr/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-102 - EUR 25,000,000 Fixed to Floating Rate Secured Notes due 2041 - GEM | XS2150178932 | 16/Apr/2020 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-105 - Issue of Series 2020-105 EUR 70,000,000 Fixed Rate Secured Notes due 2030 - GEM | XS2152979188 | 21/Apr/2020 | Listed | 04/Apr/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-106 - Issue of JPY 1,300,000,000 Fixed Rate Secured Notes due 2025 - GEM | XS2154584580 | 23/Apr/2020 | Listed | 04/Apr/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-109 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2029 under the Secured Note Programme - GEM | XS2173249553 | 27/May/2020 | Listed | 16/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-11 - Issue of Series 2020-11 EUR 30,000,000 Secured Fixed Rate Notes due 2032 - GEM | XS2112573261 | 07/Feb/2020 | Listed | 06/Apr/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-113 - Issue of EUR 17,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2243354664 | 27/Oct/2020 | Listed | 04/Jun/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-118 - Issue of JPY 1,000,000,000 Fixed Rate Secured Notes due 2025 - GEM | XS2155824423 | 23/Apr/2020 | Listed | 04/Apr/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-119 - NOK 500,000,000 Fixed Rate Secured Notes due 2030 - GEM | XS2154583855 | 24/Apr/2020 | Listed | 01/Apr/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-12 - Issue of Series 2020-12 EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2066 - GEM | XS2114807857 | 21/Feb/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-122 - EUR 41,200,000 Fixed Rate Secured Notes due 2030 - GEM | XS2155673465 | 27/Apr/2020 | Listed | 06/Apr/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-125 - Series 2020-125 EUR 37,720,000 Fixed Rate Secured Notes due 2030 - GEM | XS2156506185 | 27/Apr/2020 | Listed | 10/Apr/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-128 - Issue of JPY 1,500,000,000 Fixed Rate Secured Notes due 2025 - GEM | XS2157257150 | 27/Apr/2020 | Listed | 17/Apr/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-13 - Issue of Series EUR 20,000,000 Secured Fixed Rate Notes due 2038 - GEM | XS2148619252 | 06/Apr/2020 | Listed | 28/Sep/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-130 - Issue of JPY 1,000,000,000 Fixed Rate Secured Notes due 2030 - GEM | XS2157801122 | 27/Apr/2020 | Listed | 17/Apr/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-131 - Issue of NOK 350,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2157503371 | 05/May/2020 | Listed | 07/Apr/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-138 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2030 under the Secured Note Programme - GEM | XS2163022143 | 11/May/2020 | Listed | 15/Jan/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-139 - Issue of Series 2020-139 EUR 35,000,000 Fixed Rate Secured Notes due 2027 - GEM | XS2167591333 | 15/May/2020 | Listed | 18/Jun/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-14 - Issue of Series 2020-14 EUR 50,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2114520211 | 25/Feb/2020 | Listed | 20/Mar/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-140 - Issue of NOK 112,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2171869279 | 26/May/2020 | Listed | 15/Jun/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-143 - Series 2020-143 EUR 20,000,000 Fixed Rate Secured Notes due 2028 - GEM | XS2178672072 | 05/Jun/2020 | Listed | 25/Sep/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-15 - Issue of Series 2020-15 EUR 50,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2116741138 | 26/Feb/2020 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-153 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2041 under the Secured Note Programme - GEM | XS2167187801 | 15/May/2020 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-155 - EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2062 - GEM | XS2169084733 | 19/May/2020 | Listed | 26/Jan/2062 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-157 - Issue of EUR 25,200,000 Fixed Rate Secured Notes due 2036 under the Secured Note Programme - GEM | XS2170043496 | 21/May/2020 | Listed | 16/Dec/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-158 - EUR 50,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2170155290 | 21/May/2020 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-16 - Issue of Series 2020-16 EUR 15,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2117470216 | 26/Feb/2020 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-162 - Issue of EUR 10,000,000 Fixed Rate Secured Notes due 2038 - GEM | XS2191343552 | 25/Jun/2020 | Listed | 04/May/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-164 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2241824908 | 20/Oct/2020 | Listed | 18/Jan/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-166 - Issue of EUR 15,000,000 Secured Fixed Rate Notes due 2039 - GEM | XS2263664315 | 08/Dec/2020 | Listed | 17/Mar/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-167 - Issue of EUR 15,000,000 Secured Fixed Rate Notes due 2039 - GEM | XS2264064846 | 09/Dec/2020 | Listed | 17/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-17 - Issue of Series 2020-17 EUR 50,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2125149000 | 10/Mar/2020 | Listed | 15/Feb/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-174 - Issue of Series 2020-174 JPY 1,000,000,000 Floating Rate Secured Notes due 2030 - GEM | XS2183898563 | 25/Jun/2020 | Listed | 18/Jan/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-175 - Issue of Series 2020-175 NOK 274,500,000 Fixed Rate Secured Notes due 2031 - GEM | XS2189245652 | 25/Jun/2020 | Listed | 17/Jan/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-176 - Issue of Series 2020-176 JPY 500,000,000 Credit-linked Notes due 2025 - GEM | XS2193655516 | 06/Jul/2020 | Listed | 05/Apr/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-177 - Issue of JPY 500,000,000 Fixed Rate Secured Notes due 2030 - GEM | XS2198190725 | 20/Jul/2020 | Listed | 18/Jan/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-178 - JPY 1,000,000,000 Fixed Rate Secured Notes due 2025 - GEM | XS2198570637 | 20/Jul/2020 | Listed | 29/Oct/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-180 - Issue of EUR 25,000,000 Fixed to Floating Rate Secured Notes due 2062 - GEM | XS2182120936 | 16/Jun/2020 | Listed | 26/Jan/2062 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-188 - Issue of EUR 25,000,000 Fixed to Floating Rate Secured Notes due 2062 - GEM | XS2188794973 | 25/Jun/2020 | Listed | 26/Jan/2062 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-189 - Issue of Series 2020-189 EUR 21,400,000 Fixed to Floating Rate Secured Notes due 2041 - GEM | XS2190133962 | 02/Jul/2020 | Listed | 31/May/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-19 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2141685029 | 02/Apr/2020 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-192 - Issue oF EUR 200,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2191825111 | 03/Jul/2020 | Listed | 15/Sep/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-193 - Series 2020-193 JPY 500,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2196424076 | 10/Jul/2020 | Listed | 06/Oct/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-194 - Issue of JPY 3,000,000,000 Credit-linked Notes due 2026 - GEM | XS2198570801 | 21/Jul/2020 | Listed | 13/Apr/2026 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-195 - Issue of Series 2020-195 USD 10,000,000 Credit-Linked Notes due 2028 - GEM | XS2198570041 | 16/Jul/2020 | Listed | 17/Aug/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-196 - JPY 3,000,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2198986650 | 22/Jul/2020 | Listed | 13/Oct/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-197 - Issue of JPY 2,000,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2198988193 | 22/Jul/2020 | Listed | 18/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-198 - Issue of JPY 1,000,000,000 Credit-Linked Notes due 2026 - GEM | XS2200556475 | 29/Jul/2020 | Listed | 13/Apr/2026 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-199 - Issue of Series 2020-199 EUR 10,000,000 Fixed Rate Secured Notes due 2028 - GEM | XS2198986734 | 17/Jul/2020 | Listed | 20/Sep/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-20 - Issue of Series 2020-20 EUR 50,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2141690888 | 02/Apr/2020 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-205 - Issue of Series 2020-205 JPY 500,000,000 Credit-linked Notes due 2026 - GEM | XS2216737945 | 01/Sep/2020 | Listed | 27/Nov/2026 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-206 - Issue of NOK 276,399,000 Variable-linked Interest Rate Notes due 2030 - GEM | XS2224625413 | 11/Sep/2020 | Listed | 07/Jun/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-207 - Issue of JPY 2,128,000,000 Fixed Rate Secured Notes due 2050 - GEM | XS2226996739 | 17/Sep/2020 | Listed | 30/Mar/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-208 - Issue of JPY 500,000,000 Credit-Linked Notes due 2030 - GEM | XS2230295318 | 24/Sep/2020 | Listed | 04/Apr/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-209 - JPY 1,300,000,000 Floating Rate Secured Notes due 2036 - GEM | XS2233107965 | 29/Sep/2020 | Listed | 18/Dec/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-211 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2041. - GEM | XS2208310941 | 05/Aug/2020 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-218 - Issue of Series CHF 100,000,000 Fixed Rate Instalment Secured Notes due 2040 - GEM | XS2227297004 | 28/Sep/2020 | Listed | 25/May/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-222 - JPY 3,000,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2242767882 | 30/Oct/2020 | Listed | 04/Apr/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-223 - JPY 3,000,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2245805762 | 10/Nov/2020 | Listed | 20/Jun/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-224 - Issue of Series 2020-224 NOK 641,900,000 Fixed Rate Instalment Secured Notes due 2040 - GEM | XS2247538536 | 03/Nov/2020 | Listed | 19/Jul/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-227 - Issue of JPY 2,000,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2251374638 | 24/Nov/2020 | Listed | 06/Apr/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-23 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2052 under the Secured Note Programme - GEM | XS2174387485 | 27/May/2020 | Listed | 15/Feb/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-230 - Issue of EUR 16,800,000 Fixed to Floating Rate Secured Notes due 2036 - GEM | XS2237914507 | 08/Oct/2020 | Listed | 20/Jun/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-237 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2240493077 | 21/Oct/2020 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-239 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2051 - GEM | XS2240858261 | 16/Oct/2020 | Listed | 23/Jan/2051 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-243 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2040. - GEM | XS2241841076 | 27/Oct/2020 | Listed | 26/Mar/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-255 - Issue of EUR 29,000,000 Fixed Rate Secured Notes due 2030 - GEM | XS2259793243 | 27/Nov/2020 | Listed | 15/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-26 - Issue of Series 2020-26 CHF 50,000,000 Fixed Rate Secured Notes due 2031 - GEM | XS2116740759 | 26/Feb/2020 | Listed | 08/Aug/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-268 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2043 - GEM | XS2252530139 | 25/Nov/2020 | Listed | 04/Feb/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-269 - Issue of JPY 1,000,000,000 Credit-Linked Notes due 2033 - GEM | XS2253058205 | 24/Nov/2020 | Listed | 05/Apr/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-270 - Issue of JPY 1,000,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2254322527 | 30/Nov/2020 | Listed | 20/Jan/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-271 - Issue of EUR 35,000,000 Fixed rate Secured Notes due 2028 - GEM | XS2256786000 | 25/Nov/2020 | Listed | 25/Sep/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-272 - Issue of NOK 228,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2261475433 | 04/Dec/2020 | Listed | 16/Apr/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-283 - EUR 216,000,000 Fixed Rate Secured Notes due 2028 - GEM | XS2259108129 | 30/Nov/2020 | Listed | 15/May/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-283 - issue of EUR 65,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2053 - GEM | XS2931208974 | 14/Nov/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-296 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2263525037 | 10/Dec/2020 | Listed | 07/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-297 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2264054615 | 09/Dec/2020 | Listed | 01/Apr/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-298 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2270784056 | 22/Dec/2020 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-304 - Issue of EUR 33,000,000 Fixed Rate Secured Notes due 2028 - GEM | XS2264194544 | 11/Dec/2020 | Listed | 04/Aug/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-310 - EUR 10,000.000 Fixed Rate Secured Notes due 2036 - GEM | XS2265008479 | 17/Dec/2020 | Listed | 20/Jun/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-32 - Issue of Series 2020-32 EUR 50,000,000 Fixed Rate Secured Notes due 2050 - GEM | XS2112997387 | 14/Feb/2020 | Listed | 20/Mar/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-34 - Issue of EUR 25,000,000 Secured Fixed Rate Notes due 2039 - GEM | XS2153417808 | 21/Apr/2020 | Listed | 05/Apr/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-35 - Issue of NOK 260,000,000 Secured Fixed Rate Notes due 2028 - GEM | XS2167081640 | 07/May/2020 | Listed | 11/Apr/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-36 - Issue of NOK 500,000,000 Fixed Rate Secured Notes due 2031 - GEM | XS2174425327 | 20/May/2020 | Listed | 22/Jan/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-37 - Issue of EUR 21,600,000 Variable Coupon Secured Notes due 2032 - GEM | XS2187413807 | 17/Jun/2020 | Listed | 03/Jun/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-38 - Issue of Series 2020-38 EUR 50,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2113986983 | 19/Feb/2020 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-42 - Issue of Series 2020-42 EUR 75,000,000 Fixed to Floating Rate Secured Notes due 2066 - GEM | XS2116402350 | 19/Feb/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-43 - Issue of Series 2020-43 EUR 94,400,000 Fixed Rate Secured Notes due 2049 - GEM | XS2116741641 | 26/Feb/2020 | Listed | 20/Mar/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-44 - Issue of Series 2020-44 USD 10,000,000 Credit-Linked Notes due 2030 - GEM | XS2118347140 | 27/Feb/2020 | Listed | 15/Feb/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-45 - Issue of Series 2020-45 USD 30,000,000 Credit-linked Notes due 2033 - GEM | XS2119473655 | 28/Feb/2020 | Listed | 20/Jan/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-46 - Issue of Series 2020-46 EUR 100,000,000 Fixed to Floating Rate Secured Notes due 2066 - GEM | XS2120126706 | 28/Feb/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-49 - Issue of Series 2020-49 EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2066 - GEM | XS2125811278 | 11/Mar/2020 | Listed | 25/May/2066 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-51 - Issue of Series 2020-51 USD 7,000,000 Credit-Linked Notes due 2030 - GEM | XS2130356657 | 18/Mar/2020 | Listed | 15/Feb/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-54 - Issue of USD 26,000,000 Credit-Linked Notes due 2025 - GEM | XS2132277000 | 23/Mar/2020 | Listed | 29/Oct/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-55 - Issue of EUR 150,000,000 Fixed Rate Secured Notes due 2050 - GEM | XS2132277778 | 19/Mar/2020 | Listed | 15/Feb/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-57 - Series 2020 -57 JPY 1,000,000,000 Floating Rate Secured Notes due 2040 - GEM | XS2132342267 | 25/Mar/2020 | Listed | 19/Jul/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-59 - Issue of Series 2020-59 USD 5,000,000 Credit-linked Notes due 2027 - GEM | XS2133538533 | 02/Apr/2020 | Listed | 30/Jun/2027 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-61 - Issue of EUR 33,500,000 Secured Variable-linked Interest Rate Notes due 2030 - GEM | XS2135675432 | 02/Apr/2020 | Listed | 09/Jan/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-62 - Issue of Series 2020-62 JPY 1,000,000,000 Fixed Rate Secured Notes due 2030 - GEM | XS2135817166 | 26/Mar/2020 | Listed | 18/Jan/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-66 - Issue of USD 5,000,000 Floating Rate Secured Notes due 2030 - GEM | XS2137298530 | 30/Mar/2020 | Listed | 18/Jan/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-67 - Series 2020 -67 JPY 950,000,000 Floating Rate Secured Notes due 2038 - GEM | XS2137313198 | 26/Mar/2020 | Listed | 21/Dec/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-68 - Issue of Series 2020-68 USD 5,000,000 Floating Rate Secured Notes due 2025 - GEM | XS2141135116 | 30/Mar/2020 | Listed | 21/Jan/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-69 - Issue of EUR 50,000,000 Fixed Rate Notes due 2040 - GEM | XS2140897930 | 02/Apr/2020 | Listed | 15/Feb/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-72 - Issue of Series 2020-72 EUR 75,000,000 Fixed to Floating Rate Secured Notes due 2066 - GEM | XS2141867999 | 03/Apr/2020 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-74 - Issue of USD 10,000,000 Floating Rate Secured Notes due 2029 - GEM | XS2142056378 | 08/Apr/2020 | Listed | 05/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-75 - Issue of Series 2020-75 EUR 30,000,000 Fixed Rate Secured Notes due 2052 - GEM | XS2181445789 | 12/Jun/2020 | Listed | 15/Feb/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-80 - Issue of EUR 50,000,000 Fixed Rate Notes due 2050 - GEM | XS2296509800 | 19/Feb/2021 | Listed | 20/Dec/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-90 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2050 - GEM | XS2237433318 | 01/Oct/2020 | Listed | 15/Apr/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2020-93 - Issue of Series 2020-93 EUR 25,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2150179070 | 16/Apr/2020 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-06 - Issue of EUR 18,300,000 Fixed Rate Notes due 2039 - GEM | XS2279549062 | 12/Jan/2021 | Listed | 01/Feb/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-07 - Issue of EUR 10,000,000 Fixed Rate Notes due 2039 - GEM | XS2279693266 | 12/Jan/2021 | Listed | 01/Feb/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-09 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2301125923 | 01/Mar/2021 | Listed | 04/Oct/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-10 - Issue of EUR 10,000,000 Credit-Linked Notes due 2035 - GEM | XS2304900157 | 04/Mar/2021 | Listed | 18/Oct/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-100 - Issue of EUR 25,000,000 Credit-linked Notes due 2029 - GEM | XS2314804985 | 25/Mar/2021 | Listed | 25/Sep/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-101 - Issue of JPY 2,741,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2328291096 | 16/Apr/2021 | Listed | 13/Jun/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-110 - Issue of EUR 10,000,000 Floating Rate Secured Notes due 2032 - GEM | XS2305851995 | 11/Mar/2021 | Listed | 03/Dec/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-114 - Issue of JPY 1,650,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2377848127 | 03/Sep/2021 | Listed | 19/Apr/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-122 - EUR 15,000,000 Fixed Rate Secured Notes due 2038 - GEM | XS2307593835 | 12/Mar/2021 | Listed | 17/May/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-125 - Issue of EUR 31,000,000 Fixed Rate Secured Notes due 2052 - GEM | XS2309457567 | 17/Mar/2021 | Listed | 15/Feb/2052 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-127 - Issue of EUR 70,046,580 Fixed to Floating Rate Zero Coupon Secured Notes due 2048 - GEM | XS2312150936 | 23/Mar/2021 | Listed | 18/May/2048 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-128 - Issue of EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2066 - GEM | XS2313654274 | 24/Mar/2021 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-129 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2039. - GEM | XS2314861274 | 26/Mar/2021 | Listed | 15/Jun/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-132 - Issue of EUR 20,000,000 Floating Rate Secured Notes due 2039 - GEM | XS2332233365 | 06/May/2021 | Listed | 15/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-136 - Issue of EUR 75,000,000 Floating Rate Secured Notes due 2046 - GEM | XS2319670795 | 24/Mar/2021 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-138 - Issue of EUR 20,000,000 Fixed Rate Credit-Linked Notes due 2029 - GEM | XS2321664018 | 07/Apr/2021 | Listed | 17/Sep/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-149 - Issue of EUR 20,000,000 Variable Rate Secured Notes due 2038 - GEM | XS2346735991 | 09/Jun/2021 | Listed | 05/May/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-151 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2049 - GEM | XS2357625362 | 01/Jul/2021 | Listed | 15/Feb/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-153 - Issue of EUR 46,200,000 Fixed to Steepener Notes due 2034 - GEM | XS2326633323 | 16/Apr/2021 | Listed | 02/Jun/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-154 - Issue of JPY 4,292,380,000 Fixed Rate Secured Notes due 2043 - GEM | XS2330045530 | 21/Apr/2021 | Listed | 04/Feb/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-155 - Issue of JPY 2,719,000,000 Fixed Rate Secured Notes due 2035 - GEM | XS2335989849 | 07/May/2021 | Listed | 31/Oct/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-157 - Issue of JPY 1,200,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2337695923 | 20/May/2021 | Listed | 20/Dec/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-158 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2035 - GEM | XS2337807239 | 13/May/2021 | Listed | 15/May/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-16 - Issue of CHF 46,000,000 Fixed Rate Secured Notes due 2033 - GEM | XS2294362871 | 16/Feb/2021 | Listed | 15/Jan/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-166 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2052 - GEM | XS2395159671 | 21/Oct/2021 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-171 - Issue of EUR 20,000,000 Steepener Notes due 2034 - GEM | XS2334080004 | 05/May/2021 | Listed | 15/Jun/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-172 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2034 - GEM | XS2334267411 | 13/May/2021 | Listed | 08/Jul/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-175 - Issue of EUR 16,400,000 Fixed Rate Secured Notes due 2052 - GEM | XS2352237247 | 30/Jun/2021 | Listed | 15/Feb/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-179 - EUR 15,000,000 Variable Coupon Secured Notes due 2032 - GEM | XS2357167555 | 13/Jul/2021 | Listed | 03/Jun/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-181 - Issue of JPY 700,000,000 Floating Rate Secured Notes due 2033 - GEM | XS2338187714 | 20/May/2021 | Listed | 03/Oct/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-182 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2035 - GEM | XS2341730062 | 25/May/2021 | Listed | 30/Jul/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-184 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2034 - GEM | XS2346249621 | 08/Jun/2021 | Listed | 31/Jan/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-185 - Issue of JPY 1,000,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2347494127 | 14/Jun/2021 | Listed | 27/May/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-188 - Issue of EUR 20,000,000 Fixed to Variable-linked - GEM | XS2397774907 | 02/Nov/2021 | Listed | 08/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-190 - Issue of EUR 85,000,000 Fixed Rate Index-linked Secured Notes due 2028 - GEM | XS2339105111 | 09/Jul/2021 | Listed | 22/May/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-216 - Issue of EUR 100,000,000 Dual-Condition Chile Repack Notes due 2051 - GEM | XS2345199561 | 29/Jun/2021 | Listed | 25/Jan/2051 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-217 - Issue of EUR 150,000,000 Range Accrual to Fixed Rate Secured Notes due 2054 - GEM | XS2346147031 | 25/Jun/2021 | Listed | 15/Feb/2054 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-218 - EUR 20,000,000 Fixed Rate Secured Notes due 2053 - GEM | XS2357227474 | 07/Jul/2021 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-219 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2051 - GEM | XS2360593755 | 16/Jul/2021 | Listed | 20/Mar/2051 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-22 - Issue of EUR 21,000,000 Variable Rate Secured Notes due 2036 - GEM | XS2323314612 | 07/Apr/2021 | Listed | 20/Mar/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-220 - Issue of EUR 150,000,000 Fixed Rate Secured Instalment Notes due 2051 - GEM | XS2366672512 | 02/Aug/2021 | Listed | 15/Aug/2051 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-222 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2051 - GEM | XS2366823313 | 03/Aug/2021 | Listed | 20/Mar/2051 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-224 - Issue of NOK 886,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2381136287 | 13/Sep/2021 | Listed | 15/May/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-225 - Issue of Series 2021-225 EUR 50,000,000 Fixed Rate Secured Notes due 2043 - GEM | XS2387434942 | 30/Sep/2021 | Listed | 20/Jun/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-226 - Issue of Series 2021-226 EUR 50,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2390318116 | 08/Oct/2021 | Listed | 01/Apr/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-227 - Issue of EUR 75,000,000 Fixed Rate Secured Notes due 2052 - GEM | XS2392591033 | 14/Oct/2021 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-229 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2348415139 | 22/Jun/2021 | Listed | 16/Jan/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-230 - Issue of JPY 500,000,000 Floating Rate Secured Notes due 2041 - GEM | XS2348707857 | 16/Jun/2021 | Listed | 27/May/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-231 - Issue of JPY 2,190,000,000 Fixed Rate Secured Notes due 2043 - GEM | XS2349696687 | 17/Jun/2021 | Listed | 05/Oct/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-232 - JPY 2,000,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2352402627 | 01/Jul/2021 | Listed | 20/Nov/2041 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-233 - Issue of EUR 12,500,000 Fixed Rate Secured Notes due 2029 - GEM | XS2354245685 | 29/Jun/2021 | Listed | 19/Jun/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-234 - Issue of CHF 90,000,000 Fixed Rate Secured Notes due 2034 - GEM | XS2357133813 | 06/Jul/2021 | Listed | 20/Nov/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-235 - Issue of EUR 75,000,000 Fixed to Floating Rate Secured Notes due 2047 - GEM | XS2357777387 | 02/Aug/2021 | Listed | 25/Jul/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-236 - Issue of Series 2021-236 EUR 75,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2358926850 | 06/Jul/2021 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-237 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2360594308 | 16/Jul/2021 | Listed | 10/May/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-239 - EUR 75,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2346563765 | 01/Jun/2021 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-240 - Issue of EUR 50,000,000 Range Accrual to Fixed Rate Secured Notes due 2051 - GEM | XS2346735728 | 25/Jun/2021 | Listed | 22/Jan/2051 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-243 - Issue of CHF 15,000,000 Fixed Rate and Index-Linked Secured Notes due 2031 - GEM | XS2346971703 | 04/Jun/2021 | Listed | 10/Nov/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-245 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2052 - GEM | XS2376536533 | 06/Sep/2021 | Listed | 15/Feb/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-247 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2052 - GEM | XS2389057535 | 06/Oct/2021 | Listed | 15/Feb/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-249 - EUR 40,000,000 Fixed Rate Secured Notes due 2037 - GEM | XS2348711370 | 23/Jun/2021 | Listed | 18/Sep/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-251 - Issue of JPY 2,000,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2350754318 | 25/Jun/2021 | Listed | 14/Dec/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-262 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2381871255 | 21/Sep/2021 | Listed | 02/May/2045 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-263 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2384732843 | 22/Sep/2021 | Listed | 24/Aug/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-264 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2385222182 | 30/Sep/2021 | Listed | 20/Nov/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-266 - Issue of EUR 55,000,000 Fixed Rate Secured Notes due 2042 under the Secured Note Programme - GEM | XS2387073070 | 22/Sep/2021 | Listed | 03/Apr/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-267 - Issue of NOK 215,000,000 Fixed Rate Secured Notes due 2036 - GEM | XS2388128873 | 01/Oct/2021 | Listed | 06/Jun/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-269 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2390482268 | 08/Oct/2021 | Listed | 18/Jul/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-270 - Issue of JPY 2,000,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2391581969 | 19/Oct/2021 | Listed | 20/Mar/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-271 - Issue of EUR 52,000,000 Fixed Rate Secured Notes due 2050 - GEM | XS2392920034 | 14/Oct/2021 | Listed | 31/Oct/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-272 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2420268299 | 22/Dec/2021 | Listed | 17/Dec/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-276 - JPY 2,000,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2362694932 | 29/Jul/2021 | Listed | 06/Feb/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-277 - Issue of Secured Notes - GEM | XS2389699302 | 05/Nov/2021 | Listed | 10/Mar/2051 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-279 - Issue of EUR 200,000,000 Fixed Rate to Range Accrual to Floating Rate Secured Notes due 2071 - GEM | XS2367106296 | 25/Aug/2021 | Listed | 31/Oct/2071 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-28 - Issue of EUR 10,000,000 Secured Fixed Rate Notres due 2029 - GEM | XS2289554185 | 02/Feb/2021 | Listed | 18/Jul/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-29 - Issue of Series 2021-29 NOK 300,000,000 Secured Fixed Rate Notes due 2030 - GEM | XS2291067325 | 05/Feb/2021 | Listed | 19/Dec/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-30 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2035 - GEM | XS2293555111 | 11/Feb/2021 | Listed | 17/Oct/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-310 - Issue of JPY 1,100,000,000 Fixed Rate Secured Notes due 2043 - GEM | XS2398924428 | 05/Nov/2021 | Listed | 27/Nov/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-311 - Issue of USD 10,000,000 Credit-linked Notes due 2031 - GEM | XS2400490236 | 28/Oct/2021 | Listed | 08/Apr/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-312 - Issue of EUR 50,000,000 Leveraged Steepener Secured Notes due 2038 - GEM | XS2400994898 | 04/Nov/2021 | Listed | 18/May/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-313 - Issuer of EUR 10,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2404028073 | 15/Nov/2021 | Listed | 20/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-318 - Issue of EUR 55,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2392373127 | 19/Oct/2021 | Listed | 01/Apr/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-320 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2393192971 | 22/Oct/2021 | Listed | 09/Jun/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-321 - Issue of EUR 75,000,000 Callable Fixed to Steepener to Fixed Rate Secured Notes due 2047 - GEM | XS2393236422 | 13/Oct/2021 | Listed | 25/Jul/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-322 - Issue of JPY 3,000,000,000.00 Fixed Rate Secured Notes due 2043 - GEM | XS2393682047 | 26/Oct/2021 | Listed | 06/Aug/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-325 - Issue of Series 2021-325 EUR 15,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2427869479 | 26/Jan/2022 | Listed | 21/May/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-33 - NOK 500,000,000 Fixed Rate Secured Notes due 2037 - GEM | XS2309335706 | 17/Mar/2021 | Listed | 03/Mar/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-337 - Issue of EUR 41,200,000 Fixed Rate Secured Notes due 2043 - GEM | XS2397776787 | 26/Oct/2021 | Listed | 15/Feb/2043 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-338 - Issue of Series 2021-338 EUR 50,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2066 - GEM | XS2403396331 | 17/Nov/2021 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-34 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2050. - GEM | XS2309809007 | 18/Mar/2021 | Listed | 15/Aug/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-341 - Issue of USD 25,000,000 Secured Notes under the Secured Note Programme - GEM | XS2399542864 | 18/Nov/2021 | Listed | 21/Jun/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-35 - Issue of EUR 40,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2330172482 | 22/Apr/2021 | Listed | 20/Dec/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-350 - Issue of EUR 20,000,000 Fixed to Floating Rate Credit-linked Notes due 2037 - GEM | XS2401890624 | 12/Nov/2021 | Listed | 23/Jun/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-355 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2404028586 | 22/Nov/2021 | Listed | 21/May/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-356 - Issuer of EUR 55,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2404264710 | 15/Nov/2021 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-36 - Issue of EUR 70,000,000 Fixed Rate Secured Notes due 25 May 2052 - GEM | XS2332692396 | 30/Apr/2021 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-369 - Issue of EUR 41,600,000 Fixed Rate Secured Notes due 2047 - GEM | XS2407226070 | 24/Nov/2021 | Listed | 25/Jul/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-37 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2050 - GEM | XS2332694251 | 30/Apr/2021 | Listed | 31/Oct/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-376 - EUR 50,000,000 Secured Notes due 2040 - GEM | XS2408620859 | 29/Nov/2021 | Listed | 20/Nov/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-385 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2052 - GEM | XS2417917932 | 10/Dec/2021 | Listed | 26/Jun/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-39 - Issue of EUR 55,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2342624249 | 27/May/2021 | Listed | 25/Jun/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-40 - EUR 70,000,000 Fixed Rate Secured Notes due 2052 - GEM | XS2346142669 | 07/Jun/2021 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-41 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2347295607 | 10/Jun/2021 | Listed | 30/Apr/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-42 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2066 - GEM | XS2348703948 | 15/Jun/2021 | Listed | 25/May/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-45 - Issue of Series 2021-45 EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2066 - GEM | XS2293049768 | 10/Feb/2021 | Listed | 30/Jul/2066 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-47 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2293592072 | 15/Feb/2021 | Listed | 15/Apr/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-50 - Issue of Series 2021-50 EUR 20,000,000 Fixed Rate Secured Notes due 2061 - GEM | XS2294161117 | 15/Feb/2021 | Listed | 14/Oct/2061 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-57 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2310118547 | 21/Apr/2021 | Listed | 17/Sep/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-58 - Issue of EUR 100,000,000 Fixed Rate Portfolio Backed Notes due 2044 - GEM | XS2400047044 | 02/Nov/2021 | Listed | 15/Mar/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-69 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2034 - GEM | XS2329601913 | 05/May/2021 | Listed | 08/Jul/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-75 - Issue of EUR 41,200,000 Fixed Rate Secured Notes due 2052 - GEM | XS2296011302 | 17/Feb/2021 | Listed | 15/Jan/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-76 - EUR 15,000.000 Fixed Rate Secured Notes due 2035 - GEM | XS2296483493 | 25/Feb/2021 | Listed | 15/Oct/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-79 - Issue of EUR 50,000,000 Fixed Rate to Steepener Secured Notes due 2038 - GEM | XS2391569758 | 18/Oct/2021 | Listed | 17/Dec/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-82 - Issue of EUR 14,000,000 Floating Rate Secured Notes due 2038 - GEM | XS2297669538 | 22/Feb/2021 | Listed | 04/Oct/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-83 - EUR 15,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2298095121 | 24/Feb/2021 | Listed | 17/Sep/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-85 - Issue of EUR 22,600,000 Fixed Rate Secured Notes due 2029 - GEM | XS2298324414 | 24/Feb/2021 | Listed | 17/Sep/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-93 - Issue of EUR 15,000,000 Secured Fixed Rate Notes due 2039. - GEM | XS2315951983 | 31/Mar/2021 | Listed | 11/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-96 - Issue of EUR 6,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2304571826 | 04/Mar/2021 | Listed | 17/Sep/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-97 - Issue of EUR 10,000,000 Credit-linked Notes due 2039 - GEM | XS2308763718 | 17/Mar/2021 | Listed | 01/Feb/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-98 - JPY 2,000,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2310953653 | 29/Mar/2021 | Listed | 20/Jan/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2021-99 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2311303650 | 30/Mar/2021 | Listed | 20/Jul/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-100 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2034 - GEM | XS2447932828 | 08/Mar/2022 | Listed | 29/Nov/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-101 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2043. - GEM | XS2448048376 | 15/Mar/2022 | Listed | 18/Jun/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-104 - Issue of EUR 10,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2455942594 | 25/Mar/2022 | Listed | 18/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-105 - Issue of JPY 3,000,000,000. Fixed Rate Secured Notes due 2043. - GEM | XS2457268485 | 30/Mar/2022 | Listed | 18/Jun/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-107 - Issue of Series 2022-107 EUR 66,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2459747528 | 31/Mar/2022 | Listed | 04/Apr/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-114 - Issuer of Series 2022-114 Secured Fixed Rate Notes - GEM | XS2439880712 | 15/Feb/2022 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-115 - Issue of Secured Fixed Rate Notes - GEM | XS2439882411 | 15/Feb/2022 | Listed | 25/Jul/2053 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-116 - Issue of Secured Fixed Rate Notes - GEM | XS2439761110 | 15/Feb/2022 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-117 - Issue of Secured Fixed Rate Notes - GEM | XS2439882924 | 15/Feb/2022 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-119 - Issue of EUR 30,000,000 State of Israel Bond Repack Notes due 2069 - GEM | XS2440675812 | 09/Mar/2022 | Listed | 03/Jul/2069 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-12 - Issue of AUD 30,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2473767635 | 12/May/2022 | Listed | 21/Jul/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-120 - Issue of Series 2022-120 EUR 30,000,000 State of Israel Bond Repack Notes due 2069 - GEM | XS2440667801 | 09/Mar/2022 | Listed | 03/Jul/2069 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-121 - Issue of Series EUR 30,000,000 State of Israel Bond Repack Notes due 2069 - GEM | XS2440669419 | 09/Mar/2022 | Listed | 03/Jul/2069 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-122 - Issue of EUR 30,000,000 State of Israel Bond Repack Notes due 2069. - GEM | XS2440694524 | 09/Mar/2022 | Listed | 03/Jul/2069 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-123 - Issue of EUR 30,000,000 State of Israel Bond Repack Notes due 2060 - GEM | XS2440695927 | 15/Jul/2022 | Listed | 13/May/2060 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-124 - Issue of EUR 30,000,000 State of Israel Bond Repack Notes due 2069 - GEM | XS2440671746 | 28/Apr/2022 | Listed | 03/Jul/2069 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-125 - Issuer of JPY 2,000,000,000 Fixed Rate Secured Notes 2046 - GEM | XS2440773070 | 25/Feb/2022 | Listed | 05/Apr/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-126 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2034. - GEM | XS2440796105 | 25/Feb/2022 | Listed | 26/Jan/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-130 - Issue of EUR 20,000,000 Secured Fixed Rate Notes due 2041 - GEM | XS2444421023 | 25/Feb/2022 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-131 - Issue of EUR 15,000,000 Fixed to Floating Rate Credit-linked Notes due 2037 - GEM | XS2444742170 | 07/Mar/2022 | Listed | 23/Jun/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-132 - Issue of EUR 50,000,000 Fixed Rate Secured Notes 2053 - GEM | XS2444911031 | 25/Feb/2022 | Listed | 25/Jul/2053 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-133 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2053 - GEM | XS2459032517 | 31/Mar/2022 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-134 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2053 - GEM | XS2459467754 | 01/Apr/2022 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-135 - EUR 50,000,000 Fixed Rate Secured Notes due 2041. - GEM | XS2457732001 | 29/Mar/2022 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-136 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2467636150 | 21/Apr/2022 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-138 - EUR 20,000,000 Fixed Rate Secured Notes due 2034. - GEM | XS2445096576 | 08/Mar/2022 | Listed | 26/Jan/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-14 - Issue of JPY 3,600,000,000 Fixed Rate Secured Notes due 2036 - GEM | XS2476747139 | 19/May/2022 | Listed | 17/Sep/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-141 - Issue of EUR 25,000,000 Secured Notes due 2053 - GEM | XS2446832409 | 10/Mar/2022 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-142 - Issue of Secured Fixed Rate Notes - GEM | XS2446806239 | 04/Mar/2022 | Listed | 15/May/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-143 - Issue of €15,000,000 Secured Fixed Rate Notes - GEM | XS2448379649 | 09/Mar/2022 | Listed | 15/May/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-155 - Issue of AUD 30,000,000 Fixed Rate Secured Notes due 2037 - GEM | XS2494020444 | 06/Jul/2022 | Listed | 18/Nov/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-158 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2033 - GEM | XS2450216580 | 21/Mar/2022 | Listed | 19/Dec/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-159 - Issue of EUR 40,000,000 Fixed Rate Secured Notes due 2033 - GEM | XS2451441484 | 15/Mar/2022 | Listed | 30/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-160 - Issue of Series 2022-160 EUR 50,000,000 Floating Rate Secured Notes due 2053 - GEM | XS2451780428 | 16/Mar/2022 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-161 - Issue of EUR 20,000,000 Fixed to Floating Rate Credit-linked Notes due 2038 - GEM | XS2452614543 | 25/Mar/2022 | Listed | 15/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-162 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2454006243 | 29/Mar/2022 | Listed | 20/Sep/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-164 - Issue of Series 2022-164 JPY 3,000,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2454763611 | 30/Mar/2022 | Listed | 19/Jan/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-165 - Issue of EUR 10,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2457462021 | 29/Mar/2022 | Listed | 06/Jun/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-168 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2457649874 | 30/Mar/2022 | Listed | 20/Jun/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-170 - Issue of EUR 15,000,000 Floating Rate Secured Notes due 2034 under the Secured Note Programme - GEM | XS2487052644 | 13/Jun/2022 | Listed | 30/Mar/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-171 - Issue of EUR 35,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2491162389 | 24/Jun/2022 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-172 - Issue of EUR 15,000,000 Floating Rate Secured Notes due 2031 - GEM | XS2495983723 | 30/Jun/2022 | Listed | 24/Nov/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-175 - Issue of EUR 36,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2502356749 | 28/Jul/2022 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-176 - Issue of EUR 60,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2543155670 | 27/Oct/2022 | Listed | 15/Feb/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-178 - Issue of EUR 56,300,000 Fixed Rate Secured Notes due 2046 - GEM | XS2549712946 | 08/Nov/2022 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-179 - Issue of EUR25,000,000 Fixed Rate Secured Notes due 2030 - GEM | XS2555682132 | 28/Nov/2022 | Listed | 15/Jul/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-180 - Issue of EUR 41,400,000 Fixed Rate Secured Notes due 2043 - GEM | XS2458292724 | 30/Mar/2022 | Listed | 15/Feb/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-188 - Issue of EUR 15,000,000 Callable Fixed Rate Secured Notes due 2044 - GEM | XS2489775820 | 15/Jun/2022 | Listed | 04/Apr/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-189 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2502221570 | 28/Jul/2022 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-190 - Issue of EUR 25,000,000 Callable Fixed Rate Secured Notes due 2043 - GEM | XS2546465399 | 21/Oct/2022 | Listed | 22/Oct/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-191 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2472166268 | 05/May/2022 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-194 - Issue of EUR 10,750,000 Fixed Rate Secured Notes due 2038 - GEM | XS2462444055 | 08/Apr/2022 | Listed | 04/Mar/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-197 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2464323760 | 07/Apr/2022 | Listed | 18/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-204 - Issue of EUR 15,000,000 Fixed to Floating Rate Credit-linked Notes due 2038 - GEM | XS2460340529 | 19/Apr/2022 | Listed | 30/Apr/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-206 - Issue of EUR 30,000,000 Kingdom of Spain Bond Repack Notes due 2071. - GEM | XS2461787801 | 01/Sep/2022 | Listed | 31/Oct/2071 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-208 - Issue of EUR 30,000,000 Kingdom of Spain Bond Repack Notes due 2071 - GEM | XS2461790003 | 01/Sep/2022 | Listed | 31/Oct/2071 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-21 - Issue of USD 20,000,000 Fixed Rate Secured Notes 2042 - GEM | XS2423677231 | 04/Jan/2022 | Listed | 01/Apr/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-210 - Issue of EUR 50,000,000 Variable-linked Interest Rate Securities Lending Backed Notes due 2053 - GEM | XS2462618492 | 19/Apr/2022 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-212 - Issue of Series 2022-212 EUR 20,000,000 Floating Rate Notes due 2037 - GEM | XS2463893227 | 13/Apr/2022 | Listed | 22/Aug/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-213 - Issue of EUR30,000,000 Kingdom of Spain Bond Repack Notes due 2071 - GEM | XS2464093587 | 01/Sep/2022 | Listed | 31/Oct/2071 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-215 - Issue of EUR 41,000,000 Fixed Rate Secured Notes due 2031 - GEM | XS2471915343 | 05/May/2022 | Listed | 13/Dec/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-219 - Issue of JPY 3,371,000,000 Fixed Rate Secured Notes due 2043 - GEM | XS2475865122 | 17/May/2022 | Listed | 05/Oct/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-22 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2042. - GEM | XS2430297916 | 27/Jan/2022 | Listed | 01/Apr/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-220 - Issue of Series 2022-220 JPY 3,371,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2475868068 | 17/May/2022 | Listed | 18/Aug/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-225 - Issue of USD 20,000,000 Secured Fixed to Steepener Notes due 2038 - GEM | XS2466630253 | 20/Apr/2022 | Listed | 15/Jan/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-234 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2470698015 | 09/May/2022 | Listed | 19/May/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-236 - Issue of JPY 2,000,000,000 Fixed Rate Secured Notes due 2037 - GEM | XS2472643613 | 16/May/2022 | Listed | 19/Oct/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-24 - Issue of JPY 2,000,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2431960942 | 03/Feb/2022 | Listed | 18/Aug/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-240 - Issue of EUR 20,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2495583465 | 08/Jul/2022 | Listed | 20/Jun/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-241 - Zero Coupon Secured Instalment Notes due 2047 - GEM | XS2498471940 | 18/Jul/2022 | Listed | 30/Jun/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-242 - Issue of EUR 25,000,000 Range Accrual Secured Instalment Notes due 2041 - GEM | XS2507905979 | 08/Aug/2022 | Listed | 12/May/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-243 - Issue of EUR 15,000,000 Inflation-linked Secured Notes due 2032 - GEM | XS2516942732 | 19/Aug/2022 | Listed | 20/Jan/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-244 - Issue of EUR 20,000,000 Inflation-linked Secured Notes due 2034 - GEM | XS2523320146 | 01/Sep/2022 | Listed | 03/Feb/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-245 - Issue of EUR 150,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2531568132 | 23/Sep/2022 | Listed | 12/Sep/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-247 - Issue of JPY 2,000,000,000 Fixed Rate Secured Notes due 2047. - GEM | XS2535821115 | 11/Oct/2022 | Listed | 31/Jul/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-249 - Issue of EUR 30,000,000 Fixed Rate Callable Secured Notes due 2036. - GEM | XS2542168369 | 12/Oct/2022 | Listed | 25/May/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-251 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2035. - GEM | XS2477814128 | 19/May/2022 | Listed | 12/May/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-252 - Issue of EUR 15,000,000 Floating Rate Secured Notes due 2036 - GEM | XS2477605807 | 19/May/2022 | Listed | 19/Dec/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-253 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2478523280 | 25/May/2022 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-254 - Issue of EUR 29,300,000 Fixed Rate Secured Notes due 2031 - GEM | XS2479325933 | 24/May/2022 | Listed | 15/Dec/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-255 - Issue of EUR 30,000,000 Fixed to Floating Rate Credit-linked Notes due 2037 - GEM | XS2479371457 | 07/Jun/2022 | Listed | 27/Feb/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-26 - Issue of CHF 60,000,000 Fixed Rate Secured Notes due 2034 - GEM | XS2437327518 | 09/Feb/2022 | Listed | 08/Dec/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-266 - Issue of EUR 30,000,000 Variable Index-linked Rate Secured Notes due 2028 - GEM | XS2480748925 | 22/Jul/2022 | Listed | 30/May/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-267 - Issue of EUR 15,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2481566193 | 31/May/2022 | Listed | 27/Apr/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-27 - JPY 3,000,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2438393196 | 18/Feb/2022 | Listed | 19/Mar/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-274 - Issue of AUD 30,000,000 Fixed Rate Secured Notes due 2037. - GEM | XS2528653061 | 16/Sep/2022 | Listed | 18/Sep/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-279 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2044 under the Secured Note Programme - GEM | XS2484500298 | 06/Jun/2022 | Listed | 15/Feb/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-28 - Issue of JPY 900,000,000 Fixed Rate Secured Notes due 2043 - GEM | XS2438394087 | 18/Feb/2022 | Listed | 27/Nov/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-280 - EUR 50,000,000 Fixed Rate Secured Notes due 2044. - GEM | XS2484468892 | 31/May/2022 | Listed | 18/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-281 - Issue of EUR 65,300,000 Floating Rate Secured Notes due 2034 - GEM | XS2487090065 | 14/Jun/2022 | Listed | 04/Apr/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-282 - Issue of EUR 50,000,000 Floating Rate Secured Notes 2034 - GEM | XS2487771920 | 15/Jun/2022 | Listed | 05/Jun/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-283 - Issue of Series 2022-283 EUR 50,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2490473332 | 22/Jun/2022 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-284 - Issue of EUR 25,000,000 Floating Rate Secured Notes due 2032 - GEM | XS2491163866 | 05/Jul/2022 | Listed | 13/Jun/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-285 - Issue of EUR 76,800,000 Floating Rate Secured Notes due 2032 - GEM | XS2491653445 | 29/Jun/2022 | Listed | 18/Jun/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-287` - Issue of EUR 40,000,000 Floating Rate Notes due March 2042 - GEM | XS2491722430 | 30/Jun/2022 | Listed | 20/Mar/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-288 - Issue of Series 2022-288 EUR 100,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2492986620 | 04/Jul/2022 | Listed | 23/Jun/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-289 - Issue of EUR 30,000,000 Floating Rate Secured Notes due 2037 - GEM | XS2564001118 | 20/Dec/2022 | Listed | 02/Mar/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-295 - Issue of EUR 55,000,000 Fixed to Floating Rate Secured Notes due 2042 - GEM | XS2495090602 | 29/Jun/2022 | Listed | 15/Feb/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-297 - Issue of EUR 30,000,000 Callable Floating Rate Notes due June 2044 - GEM | XS2495595550 | 01/Jul/2022 | Listed | 25/Jun/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-30 - Issue of EUR 14,000,000 Fixed Rate Secured Notes due 2053 - GEM | XS2440796790 | 17/Feb/2022 | Listed | 25/Jul/2053 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-300 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2497079298 | 12/Jul/2022 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-301 - Issue of EUR 200,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2497080387 | 13/Jul/2022 | Listed | 04/Jul/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-302 - Issue of NOK 250,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2498642268 | 26/Jul/2022 | Listed | 15/Aug/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-305 - Issue of EUR 30,000,000 Variable Rate Secured Notes due 2032 - GEM | XS2540115768 | 24/Oct/2022 | Listed | 14/Sep/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-313 - Issue of EUR 41,600,000 Floating Rate Secured Notes due 2032 - GEM | XS2499104144 | 20/Jul/2022 | Listed | 07/Sep/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-316 - Issue of AUD 30,000,000 Fixed Rate Notes due September 2040 - GEM | XS2505685094 | 04/Aug/2022 | Listed | 04/Sep/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-317 - Issue of Secured Notes due 2033 - GEM | XS2506080550 | 04/Aug/2022 | Listed | 18/Dec/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-318 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2051. - GEM | XS2509920844 | 12/Aug/2022 | Listed | 20/Mar/2051 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-320 - Issue of EUR 25,000,000 Callable Fixed Rate Secured Notes due 2044 - GEM | XS2538417887 | 18/Nov/2022 | Listed | 20/Mar/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-322 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2543297894 | 21/Oct/2022 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-324 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2044. - GEM | XS2521788567 | 30/Aug/2022 | Listed | 20/Dec/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-326 - Issue of EUR 75,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2526478560 | 08/Sep/2022 | Listed | 15/Feb/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-334 - Issue of EUR 52,620,000 Fixed Rate Secured Instalment Notes due 2052 - GEM | XS2559470872 | 22/Dec/2022 | Listed | 01/Jul/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-338 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2577404390 | 24/Jan/2023 | Listed | 15/Feb/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-339 - Issue of EUR 10,000,000 Fixed Rate Secured Notes due 2028 - GEM | XS2589267900 | 23/Feb/2023 | Listed | 26/Jun/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-344 - Issue of EUR 100,000,000 Floating Rate Secured Notes due 2034. - GEM | XS2540993339 | 27/Oct/2022 | Listed | 11/Oct/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-347 - Issue of EUR 50,000,000 Floating Rate Secured Notes due 2032 - GEM | XS2556675481 | 25/Nov/2022 | Listed | 23/Nov/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-349 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2046. - GEM | XS2531473341 | 22/Sep/2022 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-350 - Issue of EUR 8,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2531784002 | 23/Sep/2022 | Listed | 04/Apr/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-353 - Issue of EUR 20,000,000 Floating Rate Secured Notes due 2034. - GEM | XS2532352841 | 03/Oct/2022 | Listed | 06/Feb/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-360 - Issue of EUR 100,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2532687436 | 05/Oct/2022 | Listed | 19/Jan/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-366 - Issue of EUR 25,000,000 Fixed Rate Callable Secured Notes due 2052 - GEM | XS2547986906 | 27/Oct/2022 | Listed | 25/May/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-368 - Issue of EUR 10,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2558954199 | 12/Dec/2022 | Listed | 19/Oct/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-369 - Issue of EUR 13,000,000 Fixed Rate Secured Notes due 2051 - GEM | XS2563990089 | 20/Dec/2022 | Listed | 15/Feb/2051 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-37 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2042. - GEM | XS2445172856 | 02/Mar/2022 | Listed | 30/Jul/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-38 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2041. - GEM | XS2447966727 | 16/Mar/2022 | Listed | 20/Jun/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-387 - Issue of EUR 26,500,000 Secured Fixed to Floating Rate Notes due 2032 - GEM | XS2541916982 | 26/Oct/2022 | Listed | 26/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-388 - Issue of EUR 15,000,000 Floating Rate Secured Notes due 2034. - GEM | XS2551289148 | 14/Nov/2022 | Listed | 03/Nov/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-39 - EUR 50,000,000 Floating Rate Secured Notes due 2041 - GEM | XS2456882617 | 28/Mar/2022 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-390 - Issue of EUR 15,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2558933276 | 05/Dec/2022 | Listed | 24/Nov/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-393 - Issue of EUR 20,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2547585237 | 08/Nov/2022 | Listed | 06/Feb/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-394 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2046. - GEM | XS2548007918 | 03/Nov/2022 | Listed | 15/Feb/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-40 - Issue of EUR 175,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2458272619 | 29/Mar/2022 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-41 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2461816758 | 01/Apr/2022 | Listed | 04/Apr/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-410 - Issue of EUR 33,000,000 Secured Fixed to Floating Rate Notes due 2033 - GEM | XS2548915680 | 04/Nov/2022 | Listed | 19/Dec/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-414 - Issue of EUR 20,000,000 Floating Rate Secured Notes due 2033 - GEM | XS2551094217 | 15/Nov/2022 | Listed | 10/Aug/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-42 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2475915083 | 17/May/2022 | Listed | 01/May/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-422 - Issue of EUR 50,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2551894095 | 16/Nov/2022 | Listed | 10/Nov/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-424 - Issue of GBP 25,000,000 Fixed Rate Secured Notes due 2025 - GEM | XS2553240123 | 14/Nov/2022 | Listed | 24/Sep/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-426 - Issue of EUR 50,000,000 Floating Rate Secured Notes due 2032 - GEM | XS2554835012 | 24/Nov/2022 | Listed | 11/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-43 - Issue of EUR 25,000,000 Floating Rate Secured Notes due 2041 - GEM | XS2476960161 | 19/May/2022 | Listed | 15/Feb/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-437 - Issue of EUR 16,000,000 Inflation-Linked Secured Notes due 2033 - GEM | XS2562014535 | 14/Dec/2022 | Listed | 04/Feb/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-44 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2477925544 | 20/May/2022 | Listed | 13/Sep/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-45 - Issue of EUR 15,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2484347591 | 06/Jun/2022 | Listed | 24/May/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-63 - Issue of EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2033 - GEM | XS2479958899 | 26/May/2022 | Listed | 30/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-74 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2430582879 | 25/Jan/2022 | Listed | 01/Apr/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-76 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2034. - GEM | XS2431319875 | 02/Feb/2022 | Listed | 03/Feb/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-77 - Issue of AUD 30,000,000 Fixed Rate Notes due March 2046 - GEM | XS2432859507 | 31/Jan/2022 | Listed | 03/Mar/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-79 - Issue of EUR 30,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2053 - GEM | XS2449356489 | 18/Mar/2022 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-81 - Issue of EUR 29,100,000 Fixed to Variable-linked Interest Rate Secured Notes due 2035 - GEM | XS2493301910 | 12/Jul/2022 | Listed | 25/Apr/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-82 - Issue of EUR 50,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2498576375 | 18/Jul/2022 | Listed | 04/Jul/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-94 - Issue of EUR100,000,000 Floating Rate Secured Notes due 2034 - GEM | XS2538552741 | 27/Oct/2022 | Listed | 06/Oct/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2022-99 - Issue of JPY 2,000,000,000 Fixed Rate Secured Notes due 2044. - GEM | XS2441706335 | 25/Feb/2022 | Listed | 30/Jun/2044 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-100 - Issue of Series 2023-100 EUR 90,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2726934982 | 06/Dec/2023 | Listed | 03/May/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-112 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2695689096 | 10/Oct/2023 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-117 - Issue of EUR 15,000,000 Inflation-linked Secured Notes due 2030 - GEM | XS2642388891 | 04/Jul/2023 | Listed | 15/May/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-118 - Issue of EUR 30,000,000 Floating Rate Secured Notes due 2037 - GEM | XS2578465986 | 02/Feb/2023 | Listed | 04/Dec/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-120 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2580902927 | 17/Feb/2023 | Listed | 20/Jun/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-122 - Issue of EUR 17,107,000 Floating Rate Secured Notes due 2033 - GEM | XS2634694371 | 23/Jun/2023 | Listed | 14/Jun/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-124 - Issue of Series 2023-124 EUR 7,800,000 Inflation-linked Secured Notes due 2029 - GEM | XS2664934101 | 22/Aug/2023 | Listed | 20/Feb/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-126 - Issue of Series 2023-126 EUR 20,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2652101804 | 01/Aug/2023 | Listed | 03/Jun/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-128 - Issue of EUR 30,000,000 Callable Fixed Rate Secured Notes due 2044 - GEM | XS2638371695 | 03/Jul/2023 | Listed | 04/Apr/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-129 - Issue of Series 2023-129 EUR 40,000,000 Callable Fixed Rate Secured Notes due 2044 - GEM | XS2617183673 | 15/May/2023 | Listed | 04/Apr/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-130 - Issue of EUR 25,000,000 Floating Rate Secured Notes due 2033 - GEM | XS2637056370 | 28/Jun/2023 | Listed | 31/Oct/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-145 - Issue of EUR 30,000,000 Floating Rate Secured Notes due 2037 - GEM | XS2591128777 | 08/Mar/2023 | Listed | 03/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-146 - Issue of Series 2023-146 EUR 25,000,000 Inflation-Linked Secured Notes due 2033 - GEM | XS2592089044 | 10/Mar/2023 | Listed | 04/Feb/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-147 - Issue of EUR 25,000,000 Inflation-Linked Secured Notes due September 2032 - GEM | XS2592089127 | 10/Mar/2023 | Listed | 15/Sep/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-153 - Issue of Series 2023-153 NOK 400,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2598611106 | 29/Mar/2023 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-161 - Issue of EUR 100,000,000 Fixed Rate Auto-Callable Secured Notes due 2039 - GEM | XS2616439019 | 11/May/2023 | Listed | 25/Jun/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-163 - Issue of EUR 9,392,909 Zero Coupon Secured Instalment Notes due 2053 - GEM | XS2635637601 | 30/Jun/2023 | Listed | 30/Jun/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-164 - Issue of EUR 11,790,211 Zero Coupon Secured Instalment Notes due 2053 - GEM | XS2635641116 | 30/Jun/2023 | Listed | 30/Jun/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-165 - Issue of EUR 174,000,000 Zero Coupon Secured Instalment Notes due 2057 - GEM | XS2641815852 | 30/Jun/2023 | Listed | 01/Jan/2057 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-166 - Issue of EUR 100,000,000 Inflation-linked Secured Notes due 2033 - GEM | XS2649520777 | 26/Jul/2023 | Listed | 25/May/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-167 - Issue of EUR 25,000,000 Inflation-linked Secured Notes due 2028 - GEM | XS2649640914 | 20/Jul/2023 | Listed | 05/Apr/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-168 - Issue of EUR 100,000,000 Zero Coupon Secured Instalment Notes due 2057 - GEM | XS2654096523 | 27/Jul/2023 | Listed | 01/Jan/2057 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-169 - Issue of the CAD 50,000,000 Fixed Rate Secured Instalment Note due 2053 - GEM | CAL8308ZSD45 | 22/Aug/2023 | Listed | 18/May/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-170 - Issue of Series EUR 25,000,000 Fixed Rate Auto-Callable Secured Notes due 2043 - GEM | XS2675741628 | 15/Sep/2023 | Listed | 25/May/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-171 - Issue of EUR 10,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2608636903 | 19/Apr/2023 | Listed | 18/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-190 - Issue of EUR 100,000,000 Inflation-Linked Secured Notes due 2029 - GEM | XS2641162016 | 07/Jul/2023 | Listed | 15/Apr/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-202 - Issue of EUR 20,000,000 Callable Fixed Rate Secured Notes due 2044 - GEM | XS2616411273 | 11/May/2023 | Listed | 25/Jun/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-21 - EUR 12,600,000 Variable-linked Interest Rate Secured Notes due 2038 - GEM | XS2589705867 | 03/Jul/2023 | Listed | 01/Oct/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-216 - Issue of EUR 15,000,000 Eurozone Inflation-linked Secured Notes due 2033 - GEM | XS2628987922 | 07/Jun/2023 | Listed | 01/Feb/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-240 - Issue of EUR 30,000,000 Eurozone Inflation-linked Secured Notes due 2028 - GEM | XS2631572737 | 14/Jun/2023 | Listed | 03/May/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-241 - Issue of EUR 16,600,000 Floating Rate Secured Notes due 2035 - GEM | XS2631839243 | 15/Jun/2023 | Listed | 06/Jun/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-244 - Issue of EUR 30,000,000 Eurozone Inflation-linked Secured Notes due 2033 - GEM | XS2635226991 | 23/Jun/2023 | Listed | 14/Jun/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-25 - Issue of EUR 5,000,000 Fixed Rate Secured Notes due 2030 - GEM | XS2595974630 | 21/Mar/2023 | Listed | 18/Apr/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-250 - Issue of Series 2023-250 EUR 15,253,000 Floating Rate Secured Notes due 2031 - GEM | XS2636330594 | 26/Jun/2023 | Listed | 17/Jun/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-251 - Issue of EUR 25,000,000 Eurozone Inflation-linked Secured Notes due 2030 - GEM | XS2636325677 | 26/Jun/2023 | Listed | 12/Jun/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-252 - Issue of EUR 40,500,000 Eurozone Inflation-linked Secured Notes due 2030 - GEM | XS2636400397 | 26/Jun/2023 | Listed | 12/Jun/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-254 - Issue of EUR 20,000,000 Inflation-Linked Secured Notes due 2033 - GEM | XS2637492278 | 29/Jun/2023 | Listed | 30/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-256 - Issue of EUR 25,000,000 Callable Fixed Rate Secured Notes due 2043 - GEM | XS2673968926 | 12/Sep/2023 | Listed | 22/Oct/2043 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-257 - Issue of EUR 7,000,000 Callable Fixed Rate Secured Notes due 2030 - GEM | XS2698150195 | 16/Oct/2023 | Listed | 25/Nov/2030 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-26 - Issue of JPY 3,200,000,000 Fixed Rate Secured Notes due 2033 - GEM | XS2608255183 | 18/Apr/2023 | Listed | 18/Jan/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-266 - Issue of EUR 10,000,000 Inflation-Linked Secured Notes due February 2023 - GEM | XS2639076046 | 05/Jul/2023 | Listed | 20/Feb/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-267 - EUR 50,000,000 Steepener Quanto Notes due 2053 - GEM | XS1857337189 | 09/Aug/2018 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-268 - Issue of EUR 200,000,000 Eurozone Inflation-linked Secured Notes due 2038 - GEM | XS2641791814 | 29/Jun/2023 | Listed | 04/Oct/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-269 - EUR 51,500,000 Steepener Quanto Notes due 2053 - GEM | XS1829207205 | 22/Jun/2018 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-27 - Issue of JPY 3,225,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2608196585 | 18/Apr/2023 | Listed | 05/Feb/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-270 - Issue of EUR 20,000,000 Eurozone Inflation-linked Secured Notes due 2033 - GEM | XS2648773260 | 25/Jul/2023 | Listed | 22/Feb/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-271 - Issue of EUR 52,000,000 Eurozone Inflation-linked Secured Notes due 2029 - GEM | XS2650963874 | 27/Jul/2023 | Listed | 15/Apr/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-274 - Issue of EUR 30,000,000 Eurozone Inflation-linked Secured Notes due 2028 - GEM | XS2647354914 | 20/Jul/2023 | Listed | 05/Apr/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-28 - Issue of JPY 3,225,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2608192592 | 18/Apr/2023 | Listed | 06/Nov/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-287 - Issue of EUR 100,000,000 Inflation-Linked Secured Notes due 2032 - GEM | XS2653507124 | 01/Aug/2023 | Listed | 15/Apr/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-288 - Issue of EUR 25,000,000 Secured Notes due 2053 - GEM | XS2663682321 | 18/Aug/2023 | Listed | 15/Feb/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-29 - Issue of JPY 3,200,000,000 Fixed Rate Secured Notes due 2034 - GEM | XS2608187246 | 18/Apr/2023 | Listed | 10/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-292 - Issue of Series 2023-292 EUR 35,000,000 Floating Rate Notes due November 2042 - GEM | XS2653872767 | 02/Aug/2023 | Listed | 22/Nov/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-294 - Issue of EUR 50,000,000 Inflation Linked Secured Notes due 2028 - GEM | XS2660445185 | 18/Aug/2023 | Listed | 15/Apr/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-295 - Issue of EUR 13,700,000 Inflation-Linked Secured Notes due 2028 - GEM | XS2665175647 | 23/Aug/2023 | Listed | 07/Apr/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-297 - Issue of Series 2023-297 EUR 100,000,000 Fixed Rate Secured Notes due 2053 - GEM | XS2709742790 | 09/Nov/2023 | Listed | 15/Feb/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-298 - Issue of Series 2023-298 EUR 316,000,000 Fixed Rate Secured Instalment Notes due 2052 - GEM | XS2725760255 | 08/Dec/2023 | Listed | 29/Nov/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-30 - Issue of JPY 3,000,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2614603350 | 11/May/2023 | Listed | 03/Oct/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-300 - Issue of Series 2023-300 GBP 205,768,000 Fixed Rate Secured Instalment Notes due 2063 - GEM | XS2713233109 | 16/Nov/2023 | Listed | 19/Sep/2063 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-305 - Issue of EUR 50,000,000 Inflation Linked Secured Notes due 2028 - GEM | XS2662521371 | 23/Aug/2023 | Listed | 15/Apr/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-306 - Issue of EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2032 - GEM | XS2662420186 | 16/Aug/2023 | Listed | 07/Jun/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-309 - Issue of Series 2023-309 EUR 308,600,000 Fixed Rate Secured Instalment Notes due 2053 - GEM | XS2731248022 | 18/Dec/2023 | Listed | 27/May/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-31 - Issue of AUD 33,200,000 Fixed Rate Secured Instalment Notes due 2047 - GEM | XS2615998999 | 23/Jun/2023 | Listed | 19/Jun/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-310 - Issue of Series 2023-310 NOK 3,967,000,000 Fixed Rate Secured Instalment Notes due 2043 - GEM | XS2735861564 | 22/Dec/2023 | Listed | 12/Oct/2043 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-332 - Issue of EUR 7,500,000 Fixed Rate Notes due November 2047 - GEM | XS2669226552 | 31/Aug/2023 | Listed | 24/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-336 - Issue of NOK 500,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2670464333 | 07/Sep/2023 | Listed | 30/Jul/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-341 - Issue of EUR 15,000,000 Inflation Linked Secured Notes due 2034 - GEM | XS2690052621 | 02/Oct/2023 | Listed | 05/Jul/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-350 - Issue of Series 2023-350 EUR 20,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2697458359 | 12/Oct/2023 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-352 - Issue of EUR 100,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2699091539 | 17/Oct/2023 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-355 - Issue of Series 2023-355 EUR 20,000,000 Floating Rate Secured Notes due 2039 - GEM | XS2708694919 | 07/Nov/2023 | Listed | 30/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-356 - Issue of EUR 101,000,000 Instalment Basket Secured Notes due 2057 - GEM | XS2710355194 | 14/Nov/2023 | Listed | 01/Jan/2057 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-359 - Issue of EUR 67,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2726405561 | 11/Dec/2023 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-363 - Issue of EUR 20,000,000 Inflation Linked Secured Notes due 2036 - GEM | XS2699401076 | 25/Oct/2023 | Listed | 15/Jul/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-374 - Issue of EUR 501,000,000 Fixed Rate Repo Backed Notes due 2024 - GEM | XS2725731744 | 27/Nov/2023 | Listed | 12/Dec/2024 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-382 - Issue of EUR 20,000,000 Callable Fixed Rate Secured Notes due 2043 - GEM | XS2711946173 | 14/Nov/2023 | Listed | 25/May/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-389 - Issue of EUR 10,000,000 Callable Secured Fixed Rate Notes due 2036 - GEM | XS2721081615 | 01/Dec/2023 | Listed | 04/Apr/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-401 - EUR 53,000,000 Fixed to Variable Secured Notes due 2033 - GEM | XS1720567509 | 08/Dec/2017 | Listed | 08/Jun/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-404 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2729848759 | 12/Dec/2023 | Listed | 07/Jun/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-42 - Issue of EUR 57,034,000 Fixed Rate Secured Instalment Notes due 2051 - GEM | XS2596345475 | 26/Apr/2023 | Listed | 01/Nov/2051 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-43 - Issue of AUD 41,700,000 Fixed Rate Secured Instalment Notes due 2048 - GEM | XS2603548764 | 12/Apr/2023 | Listed | 15/Feb/2048 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-45 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2031 - GEM | XS2630826308 | 14/Jun/2023 | Listed | 18/Sep/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-46 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2641157529 | 06/Jul/2023 | Listed | 15/Feb/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-47 - Issue of GBP 10,000,000 Fixed Rate Secured Notes due 2031 - GEM | XS2644790961 | 10/Aug/2023 | Listed | 01/Jul/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-48 - Issue of EUR 50,000,000 Fixed to Floating Rate Secured Notes due 2042 - GEM | XS2660451316 | 14/Aug/2023 | Listed | 13/Feb/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-49 - Issue of EUR 500,000,000 Fixed Rate Repo Backed Notes due 2025 - GEM | XS2660450268 | 07/Aug/2023 | Listed | 08/Sep/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-60 - Issue of JPY 2,800,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2607753915 | 11/Apr/2023 | Listed | 27/Jan/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-61 - Issue of JPY 3,225,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2607756348 | 11/Apr/2023 | Listed | 01/Feb/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-62 - Issue of JPY 3,225,000,000 Fixed Rate Secured Notes due 2038 - GEM | XS2607757742 | 11/Apr/2023 | Listed | 15/May/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-63 - Issue of JPY 2,800,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2607760530 | 11/Apr/2023 | Listed | 25/Jan/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-72 - Issue of EUR 14,000,000 Inflation-Linked Secured Notes due 2030 - GEM | XS2616439282 | 11/May/2023 | Listed | 06/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-97 - Issue of EUR 20,000,000 Floating Rate Secured Notes due 2038 - GEM | XS2659340488 | 11/Aug/2023 | Listed | 04/Oct/2038 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2023-99 - Issue of EUR 20,000,000 Inflation Linked Secured Notes due 2033 - GEM | XS2718040590 | 27/Nov/2023 | Listed | 13/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024 - 232 - Issue of Callable Fixed Rate Secured Notes due 2049 - GEM | XS2831113779 | 12/Jun/2024 | Listed | 25/Jun/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-126 - EUR 30,000,000 Fixed Rate Auto-Callable Secured Notes due 2044 - GEM | XS2825562270 | 05/Jun/2024 | Listed | 20/Mar/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-127 - Issue of EUR 117,000,000 Fixed Rate Secured Notes due 2043 - GEM | XS2831197186 | 05/Jun/2024 | Listed | 25/Jul/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-130 - Issue of EUR 11,205,690 Zero Coupon Secured Instalment Notes due 2054 - GEM | XS2841134898 | 20/Jun/2024 | Listed | 30/Jun/2054 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-132 - Issue of EUR 10,000,000 Inflation-linked Secured Notes due 2033 - GEM | XS2854216756 | 09/Jul/2024 | Listed | 07/Nov/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-133 - Issue of JPY 4,000,000,000 Fixed Rate Secured Instalment Notes due 2042 - GEM | XS2858131076 | 24/Jul/2024 | Listed | 26/Feb/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-134 - Issue of EUR 5,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2855374877 | 18/Jul/2024 | Listed | 01/Dec/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-135 - Issue of CHF 15,000,000 Fixed Rate and Index-Linked Secured Notes due 2034 - GEM | XS2752691662 | 29/Jan/2024 | Listed | 12/Jun/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-138 - Issue of EUR 40,000,000 Inflation-linked Secured Notes due 2040 - GEM | XS2763518342 | 21/Feb/2024 | Listed | 15/Feb/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-139 - Issue of EUR 10,000,000 Callable Fixed Rate Secured Notes due 2040 - GEM | XS2763630428 | 22/Feb/2024 | Listed | 30/Jul/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-141 - Issue of EUR 163,100,000 Fixed Rate Instalment Notes due 2052 - GEM | XS2809655702 | 09/May/2024 | Listed | 13/Dec/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-147 - Issue of EUR 40,000,000 Callable Secured Fixed Rate Notes due 2035 - GEM | XS2767954220 | 29/Feb/2024 | Listed | 28/Mar/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-148 - Issue of EUR 50,000,000 Fixed Rate Notes due November 2047 - GEM | XS2768125648 | 01/Mar/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-149 - Issue of EUR 50,000,000 Fixed Rate Notes due November 2047 - GEM | XS2770514276 | 06/Mar/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-150 - Issue of EUR 50,000,000 Auto-Callable Fixed Rate Secured Notes due 2048 - GEM | XS2782979939 | 26/Mar/2024 | Listed | 04/Feb/2048 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-153 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2800810272 | 24/Apr/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-154 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2805227837 | 02/May/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-156 - Issue of NOK 570,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2775175156 | 07/Mar/2024 | Listed | 07/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-162 - Issue of EUR 50,000,000 Fixed Rate Inflation-Linked Secured Notes due 2042 - GEM | XS2777370862 | 22/Mar/2024 | Listed | 15/Mar/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-163 - Issue of EUR 10,000,000 Fixed Rate Secured Notes due 2033 - GEM | XS2780926312 | 22/Mar/2024 | Listed | 01/May/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-177 - Issue of EUR 23,000,000 Callable Secured Fixed Rate Notes due 2033 - GEM | XS2784331535 | 27/Mar/2024 | Listed | 30/Apr/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-178 - Issue of EUR 50,000,000 Callable Fixed Rate Secured Notes due 2049 - GEM | XS2786964051 | 03/Apr/2024 | Listed | 25/Jun/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-182 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2801338844 | 25/Apr/2024 | Listed | 30/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-185 - Issue of EUR 50,000,000 Auto-Callable Fixed Rate Notes due 2050 - GEM | XS2832287200 | 13/Jun/2024 | Listed | 04/Feb/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-187 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2050 - GEM | XS2870282022 | 13/Aug/2024 | Listed | 15/Feb/2050 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-189 - Issue of Series 2024-189 EUR 20,000,000 Auto-Callable Fixed Rate Secured Notes due 2053 - GEM | XS2908732824 | 10/Oct/2024 | Listed | 25/May/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-190 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2909720273 | 11/Oct/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-191 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2050 - GEM | XS2909822434 | 11/Oct/2024 | Listed | 15/Feb/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-192 - Issue of Series 2024-192 EUR 50,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2912290421 | 16/Oct/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-198 EUR - Issue of Series 2024-198 EUR 50,000,000 Fixed Rate Secured Notes due 2044 - GEM | XS2928658058 | 08/Nov/2024 | Listed | 04/Apr/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-213 - Issue of EUR 50,000,000 Fixed Rate Notes due November 2047 - GEM | XS2808447481 | 09/May/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-216 - Issue of EUR 50,000,000 Secured Notes due 2053 - GEM | XS2844901426 | 01/Jul/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-217 - Issue of EUR 75,000,000 Fixed Rate Secured Notes due 2049 - GEM | XS2845607527 | 03/Jul/2024 | Listed | 25/Jun/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-218 - Issue of EUR 25,000,000 Secured Notes due 2054 - GEM | XS2854936098 | 15/Jul/2024 | Listed | 15/Feb/2054 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-221 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2055 - GEM | XS2864308569 | 01/Aug/2024 | Listed | 22/Nov/2055 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-222 - Issue of Series 2024-222 EUR 30,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2868735882 | 08/Aug/2024 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-224 - Issue of EUR 23,700,000 Inflation Linked Secured Notes due 2032 - GEM | XS2810289798 | 10/May/2024 | Listed | 01/May/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-225 - Issue of EUR 30,000,000 Inflation Linked Secured Notes due 2038 - GEM | XS2812475148 | 10/May/2024 | Listed | 30/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-229 - Issue of EUR 168,500,000 Fixed Rate Basket Instalment Notes due 2053 - GEM | XS2817906840 | 21/May/2024 | Listed | 06/Jun/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-230 - Issue of EUR 50,000,000 Fixed Rate Notes due November 2042 - GEM | XS2823228205 | 31/May/2024 | Listed | 22/Nov/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-231 - Issue of EUR 40,000,000 Fixed Rate Notes due November 2055 - GEM | XS2826736733 | 06/Jun/2024 | Listed | 22/Nov/2055 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-239 - Issue of JPY 2,600,000,000 Fixed Rate Secured Notes due 2043 - GEM | XS2832567668 | 13/Jun/2024 | Listed | 31/Jan/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-24 - Issue of EUR 171,900,000 Fixed Rate Basket Instalment Notes due 2053 - GEM | XS2826609625 | 05/Jun/2024 | Listed | 17/Jan/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-240 - Issue of 100,000,000 Fixed Rate Notes due 2047 - GEM | XS2833311215 | 14/Jun/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-241 - Issue of EUR 50,000,000 Callable Fixed Rate Secured Notes due 2050 - GEM | XS2835773099 | 19/Jun/2024 | Listed | 04/Feb/2050 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-243 - Issue of EUR 10,000,000 Extendable Inflation-Linked Secured Notes due 2034 - GEM | XS2864893545 | 02/Aug/2024 | Listed | 14/May/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-244 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2053 - GEM | XS2870885402 | 13/Aug/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-245 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2896244816 | 18/Sep/2024 | Listed | 25/Jul/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-246 - Issue of Series 2024-246 EUR 20,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2898736355 | 23/Sep/2024 | Listed | 25/Jul/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-247 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2902088827 | 30/Sep/2024 | Listed | 25/Jul/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-248 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2908109650 | 09/Oct/2024 | Listed | 25/Jul/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-249 - Issue of EUR 100,000,000 Repackaged Notes due 2053 - GEM | XS2909617263 | 17/Oct/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-263 - Issue of EUR 25,000,000 Callable Fixed Rate Secured Notes due 2044 - GEM | XS2837127450 | 20/Jun/2024 | Listed | 04/Apr/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-266 - Issue of EUR 100,000,000 Fixed Rate Notes due November 2055 - GEM | XS2843834271 | 02/Jul/2024 | Listed | 22/Nov/2055 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-267 - Issue of EUR 400,000,000 Fixed Rate Repo Backed Notes due 2025 - GEM | XS2874386480 | 12/Aug/2024 | Listed | 12/Sep/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-27 - Issue of EUR 45,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2843011532 | 24/Jun/2024 | Listed | 11/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-272 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2899134592 | 24/Sep/2024 | Listed | 14/Oct/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-273 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2902580492 | 01/Oct/2024 | Listed | 15/Aug/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-274 - Issue of Series 2024-274 EUR 50,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2909632817 | 11/Oct/2024 | Listed | 15/Aug/2048 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-275 - Issue of EUR 51,000,000 Fixed Rate Secured Notes due 2053 - GEM | XS2909633203 | 10/Oct/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-278 - Issue of EUR 75,000,000 Fixed Rate Secured Notes due 2046 - GEM | XS2920408734 | 30/Oct/2024 | Listed | 15/Nov/2046 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-279 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2921236399 | 31/Oct/2024 | Listed | 15/Aug/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-280 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2034 - GEM | XS2924828762 | 05/Nov/2024 | Listed | 18/Oct/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-281 - Issue of Series 2024-281 EUR 50,000,000 Fixed Rate Secured Notes due 2055 - GEM | XS2928129902 | 08/Nov/2024 | Listed | 25/Apr/2055 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-282 - Issue of EUR 25,000,000 Repackaged Notes due 2047 - GEM | XS2928523393 | 08/Nov/2024 | Listed | 15/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-288 - Issue of EUR 10,000,000 Inflation-linked Secured Notes due 2034 - GEM | XS2858722940 | 18/Jul/2024 | Listed | 21/May/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-289 - Issue of EUR 10,000,000 Inflation-linked Secured Notes due 2034 - GEM | XS2864306357 | 25/Jul/2024 | Listed | 18/Jan/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-291 - Issue of EUR 50,000,000 Fixed Rate Credit Index Skew Notes due 2034 - GEM | XS2910516264 | 14/Oct/2024 | Listed | 29/Dec/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-292 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2919635362 | 21/Oct/2024 | Listed | 30/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-293 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2049 - GEM | XS2922016568 | 24/Oct/2024 | Listed | 15/Nov/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-294 - Issue of EUR 22,000,000 Fixed Rate Secured Notes due 2037 - GEM | XS2924996551 | 06/Nov/2024 | Listed | 30/Oct/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-30 - Issue of EUR 10,000,000 Inflation-Linked Secured Notes due 2034 - GEM | XS2864893388 | 02/Aug/2024 | Listed | 13/Feb/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-310 - Issue of EUR 20,000,000 Callable Fixed Rate Secured Notes due 2040 - GEM | XS2858623536 | 24/Jul/2024 | Listed | 30/Jul/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-311 - Issue of EUR 15,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2859403466 | 26/Jul/2024 | Listed | 22/Nov/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-312 - Issue of EUR 100,000,000 Fixed Rate Notes due November 2055 - GEM | XS2861530462 | 30/Jul/2024 | Listed | 22/Nov/2055 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-323 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2032 - GEM | XS2878461008 | 26/Aug/2024 | Listed | 12/Sep/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-325 - Issue of Series 2024-325 EUR 25,000,000 Fixed Rate Secured Notes due 2034 - GEM | XS2881611276 | 29/Aug/2024 | Listed | 14/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-329 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2037 - GEM | XS2900452231 | 26/Sep/2024 | Listed | 23/Jun/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-336 - Issue of EUR 50,000,000 Callable Fixed Rate Secured Notes due 2044 - GEM | XS2870886475 | 14/Aug/2024 | Listed | 20/Mar/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-337 - Issue of EUR 30,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2871076258 | 14/Aug/2024 | Listed | 25/Jul/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-338 - Issue of EUR 10,000,000 Callable Fixed Rate Secured Notes due 2044 - GEM | XS2872787648 | 19/Aug/2024 | Listed | 20/Mar/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-340 - Issue of EUR 43,000,000 Repackaged Notes due 2039 - GEM | XS2924828093 | 01/Nov/2024 | Listed | 16/Dec/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-341 - Issue of Series 2024-341 EUR 45,000,000 Repackaged Notes due 2053 - GEM | XS2930483040 | 13/Nov/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-342 - Issue of EUR 50,000,000 Repackaged Notes due 2053 - GEM | XS2930483479 | 13/Nov/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-361 - Issue of Series 2024-361 EUR 25,000,000 Callable Fixed Rate Secured Notes due 2044 - GEM | XS2875188620 | 22/Aug/2024 | Listed | 20/Mar/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-365 - EUR 15,000,000 Fixed Rate Secured Notes due 2053 - GEM | XS2898815654 | 23/Sep/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-366 - Issue of EUR 45,000,000 Fixed Rate Secured Notes due 2053 - GEM | XS2899579010 | 24/Sep/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-368 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2033 - GEM | XS2903299654 | 01/Oct/2024 | Listed | 14/Feb/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-370 - Issue of EUR 50,000,000 Callable Fixed Rate Secured Notes due 2044 - GEM | XS2904623985 | 03/Oct/2024 | Listed | 20/Mar/2044 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-371 - Issue of EUR 48,000,000 Fixed Rate Secured Notes due 2033 - GEM | XS2907959402 | 08/Oct/2024 | Listed | 01/Dec/2033 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-384 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2919727649 | 29/Oct/2024 | Listed | 17/Apr/2040 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-385 - Issue of Series 2024-385 EUR 100,000,000 Floating Rate Secured Notes due 2040 - GEM | XS2922166298 | 05/Nov/2024 | Listed | 25/Nov/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-386 - Issue of EUR 50,000,000 Equity linked Secured Notes due 2031 - GEM | XS2930701482 | 07/Nov/2024 | Listed | 07/Nov/2031 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-387 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2929372964 | 12/Nov/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-389 - Issue of EUR 40,000,000 Fixed Rate Secured Notes due 2040 - GEM | XS2931269174 | 15/Nov/2024 | Listed | 30/Apr/2040 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-390 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2036 - GEM | XS2931882034 | 15/Nov/2024 | Listed | 31/Oct/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-399 - Issue of EUR 50,000,000 Fixed Rate Notes due November 2047 - GEM | XS2911112626 | 15/Oct/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-400 - Issue of Series 2024-400 EUR 16,000,000 Fixed Rate Secured Notes due 2036 - GEM | XS2914662577 | 22/Oct/2024 | Listed | 15/Apr/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-402 - Issue of EUR 30,000,000 Fixed Rate Notes due July 2036 - GEM | XS2916455186 | 23/Oct/2024 | Listed | 17/Jul/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-406 - Issue of Series 2024-406 EUR 35,000,000 Fixed Rate Notes due November 2047 - GEM | XS2921570615 | 31/Oct/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-407 - Issue of Series 2024-407 EUR 65,000,000 Fixed to Floating to Variable-linked Rate Notes due November 2055 - GEM | XS2922015750 | 30/Oct/2024 | Listed | 22/Nov/2055 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-41 - Issue of CAD 75,000,000 Fixed Rate Secured Instalment Note due 2052 - GEM | CAL8308ZSF92 | 08/Jan/2024 | Listed | 05/Jun/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-413 - Series EUR 22,000,000 Fixed Rate Notes due November 2043 - GEM | XS2925907680 | 07/Nov/2024 | Listed | 17/Nov/2043 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-414 - EUR 45,000,000 Callable Fixed Rate Secured Notes due 2054 - GEM | XS2927512140 | 08/Nov/2024 | Listed | 20/Mar/2054 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-415 - Issue of EUR 50,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2054 - GEM | XS2927574173 | 08/Nov/2024 | Listed | 25/May/2054 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-416 - Issue of EUR 50,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2054 - GEM | XS2928671317 | 12/Nov/2024 | Listed | 25/May/2054 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-418 - Issue of Series 2024-418 EUR 50,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2054 - GEM | XS2929893340 | 12/Nov/2024 | Listed | 25/May/2054 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-425 - Issue of EUR 25,000,000 Fixed Rate Secured Notes due 2036 - GEM | XS2929986433 | 12/Nov/2024 | Listed | 24/Jun/2036 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-43 - Issue of EUR 120,132,585 Zero Coupon Secured Instalment Notes due 2053 - GEM | XS2739028301 | 08/Jan/2024 | Listed | 30/Nov/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-50 - Issue of EUR 50,000,000 Floating Rate Credit-linked Notes due 2028 - GEM | XS2735509502 | 03/Jan/2024 | Listed | 20/Sep/2028 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-54 - Issue of EUR 102,000,000 Variable Rate Secured Notes due 2029 - GEM | XS2770423049 | 27/Feb/2024 | Listed | 06/Feb/2029 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-56 - Issue of EUR 130,000,000 Fixed Rate Repo Backed Notes due 2025 - GEM | XS2854305187 | 03/Jul/2024 | Listed | 04/Aug/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-57 - Issue of EUR 27,000,000 Inflation-Linked Secured Notes due 2032 - GEM | XS2806517020 | 02/May/2024 | Listed | 15/Apr/2032 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-58 - Issue of EUR 40,000,000 Fixed Rate Secured Notes due 2045 - GEM | XS2835025623 | 18/Jun/2024 | Listed | 25/May/2045 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-59 - Issue of EUR 20,000,000 Fixed Rate Secured Notes due 2042 - GEM | XS2836986708 | 25/Jun/2024 | Listed | 07/Jan/2042 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-60 - Issue of EUR 15,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2053 - GEM | XS2837826465 | 21/Jun/2024 | Listed | 25/Jul/2053 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-61 - Issue of JPY 20,887,751,000 Variable Rate Instalment Secured Notes due 2039 - GEM | XS2840016484 | 25/Jun/2024 | Listed | 18/Mar/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-62 - Issue of JPY 18,769,900,000 Variable Rate Instalment Secured Notes due 2035 - GEM | XS2840017615 | 26/Jun/2024 | Listed | 16/May/2035 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-63 - Issue of EUR 50,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2053 - GEM | XS2842877461 | 28/Jun/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-64 - Issue of EUR 75,000,000 Fixed to Variable-linked Interest Rate Secured Notes due 2053 - GEM | XS2844900022 | 02/Jul/2024 | Listed | 25/Jul/2053 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-65 - Issue of EUR 10,000,000 Eurozone Inflation-Linked Secured Notes due 2034 - GEM | XS2851441753 | 10/Jul/2024 | Listed | 24/Mar/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-67 - Issue of EUR 10,000,000 Eurozone Inflation-Linked Secured Notes due 2037 - GEM | XS2852045934 | 11/Jul/2024 | Listed | 04/Nov/2037 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-68 - Issue of GBP 125,379,000 Fixed Rate Basket Instalment Notes due 2064 - GEM | XS2852901391 | 15/Jul/2024 | Listed | 18/Apr/2064 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-69 - Issue of EUR 10,000,000 Eurozone Inflation-Linked Secured Notes due 2034 - GEM | XS2859409406 | 26/Jul/2024 | Listed | 13/Apr/2034 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-70 - Issue of EUR 100,000,000 Fixed Rate Repo Backed Notes due 2025 - GEM | XS2862915548 | 22/Jul/2024 | Listed | 18/Aug/2025 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-73 - Issue of Series 2024-73 EUR 50,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2756269457 | 09/Feb/2024 | Listed | 30/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-74 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2763630261 | 22/Feb/2024 | Listed | 30/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-75 - Issue of Series 2024-75 EUR 50,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2764821224 | 23/Feb/2024 | Listed | 30/Nov/2039 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-78 - Issue of EUR 200,000,000 Fixed Rate Secured Notes due 2041 - GEM | XS2749549908 | 31/Jan/2024 | Listed | 15/Sep/2041 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-79 - Issue of Series 2024-79 EUR 50,000,000 Fixed Rate Secured Notes due 2039 - GEM | XS2756365172 | 12/Feb/2024 | Listed | 30/Nov/2039 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-80 - Issue of EUR 47,900,000 Zero Coupon Secured Notes due 2049 - GEM | XS2759986644 | 21/Feb/2024 | Listed | 25/Jun/2049 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-81 - Issue of Series 2024-81 EUR 50,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2769840716 | 04/Mar/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-82 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2772038043 | 07/Mar/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-83 - Issue of EUR 200,000,000 Fixed Rate Secured Notes due 2052 - GEM | XS2809642635 | 07/May/2024 | Listed | 15/Feb/2052 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-84 - Issue of EUR 40,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2809855625 | 07/May/2024 | Listed | 22/Nov/2047 |
| SINGLE PLATFORM INVESTMENT REPACKAGING ENTITY SA | Series 2024-86 - Issue of EUR 50,000,000 Fixed Rate Secured Notes due 2047 - GEM | XS2810188255 | 09/May/2024 | Listed | 22/Nov/2047 |
| SIRIUS FUNDING PLC | GBP 2,350,000,000 Class A Senior Secured Floating Rate Notes due 2051 - GEM | XS1846709258 | 28/Jun/2018 | Listed | 14/Jul/2051 |
| SIRIUS FUNDING PLC | GBP 400,000,000 Class B Mezzanine Secured Floating Rate Notes due 2051 - GEM | XS2419777573 | 09/Dec/2021 | Listed | 14/Jul/2051 |
| SIRIUS FUNDING PLC | GBP 500,000,000 Subordinated Notes due 2051 - GEM | GB00BD5KFC29 | 28/Jun/2018 | Listed | 14/Jul/2051 |
| SISECAM UK PLC | US$1050000000 principal amount of 8.625% Guaranteed Notes due 2032 - GEM | US829688AB65 | 02/May/2024 | Listed | 02/May/2032 |
| SISECAM UK PLC | US$1050000000 principal amount of 8.625% GuaranteedNotes due 2032 - Reg S - GEM | XS2812381676 | 02/May/2024 | Listed | 02/May/2032 |
| SISECAM UK PLC | US$850000000 principal amount of 8.250% Guaranteed Notes due 2029 - GEM | US829688AA82 | 02/May/2024 | Listed | 02/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SISECAM UK PLC | US$850000000 principal amount of 8.250% Guaranteed Notes due2029 - Reg S - GEM | XS2812381247 | 02/May/2024 | Listed | 02/May/2029 |
| SIXTH STREET CLO XVI, LTD. | Subordinated Notes due 2032 (144A) - GEM | US83012EAB74 | 01/Dec/2020 | Listed | 20/Oct/2032 |
| SIXTH STREET CLO XVI, LTD. | Subordinated Notes due 2032 (Reg S) - GEM | USG82006AB68 | 01/Dec/2020 | Listed | 20/Oct/2032 |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | U.S.$500,000,000 Additonal Tier 1 Convertible Notes - GEM | XS2479344561 | 08/Jun/2022 | Listed | |
| SKANDINAVISKA ENSKILDA BANKEN AB (PUBL) | U.S.$900,000,000 Additonal Tier 1 Convertible Notes - GEM | XS2076169668 | 05/Nov/2019 | Listed | |
| SKY LIMITED | 4.000 per cent. Guaranteed Notes due 2029 - GEM | XS1141970175 | 24/Nov/2014 | Listed | 26/Nov/2029 |
| SKY LIMITED | EUR 400000000 2.75 per cent. Guaranteed Notes due 2029 - GEM | XS1143502901 | 27/Nov/2014 | Listed | 27/Nov/2029 |
| SKY LIMITED | Series 2 - Issue of EUR 500000000 2.250 per cent. Gaurenteed Notes due November 17 2025 - GEM | XS1321424670 | 17/Nov/2015 | Listed | 17/Nov/2025 |
| SLC STUDENT LOAN TRUST 2004-1 | Class A-7 Notes - GEM - GEM | US784423AG00 | 30/Dec/2004 | Listed | 15/Nov/2027 |
| SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPANY | €1,000,000,000 aggregate principal amount of its 2.875% Senior Notes due 2026 - GEM | XS1849518276 | 03/Jul/2018 | Listed | 15/Jan/2026 |
| SMURFIT KAPPA TREASURY UNLIMITED COMPANY | $46,797,000 5.200% Senior Notes due 2030 (Reg S) - GEM | USG8267GAD00 | 09/Apr/2024 | Listed | 15/Jan/2030 |
| SMURFIT KAPPA TREASURY UNLIMITED COMPANY | $62,396,000 5.438% Senior Notes due 2034 (Reg S) - GEM | USG8267GAF57 | 09/Apr/2024 | Listed | 03/Apr/2034 |
| SMURFIT KAPPA TREASURY UNLIMITED COMPANY | $62,396,000 5.777% Senior Notes due 2054 (Reg S) - GEM | USG8267GAE82 | 09/Apr/2024 | Listed | 03/Apr/2054 |
| SMURFIT KAPPA TREASURY UNLIMITED COMPANY | $703,203,000 5.200% Senior Notes due 2030 (144A) - GEM | US83272GAA94 | 09/Apr/2024 | Listed | 15/Jan/2030 |
| SMURFIT KAPPA TREASURY UNLIMITED COMPANY | $937,604,000 5.438% Senior Notes due 2034 (144A) - GEM | US83272GAC50 | 09/Apr/2024 | Listed | 03/Apr/2034 |
| SMURFIT KAPPA TREASURY UNLIMITED COMPANY | $937,604,000 5.777% Senior Notes due 2054 (144A) - GEM | US83272GAB77 | 09/Apr/2024 | Listed | 03/Apr/2054 |
| SMURFIT KAPPA TREASURY UNLIMITED COMPANY | €500,000,000 0.500% Senior Notes due 2029 - GEM | XS2388182573 | 24/Sep/2021 | Listed | 22/Sep/2029 |
| SMURFIT KAPPA TREASURY UNLIMITED COMPANY | €500,000,000 1.000% Senior Notes due 2033 - GEM | XS2388183381 | 24/Sep/2021 | Listed | 22/Sep/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SMURFIT KAPPA TREASURY UNLIMITED COMPANY | €750,000,000 1.500% Senior Notes due 2027 - GEM | XS2050968333 | 17/Sep/2019 | Listed | 15/Sep/2027 |
| SOCIETÀ DI PROGETTO BREBEMI S.P.A. | €1,205,000,000 Class A3 Senior Secured Zero Coupon Notes due 2042 - GEM | IT0005388019 | 22/Oct/2019 | Listed | 22/Jan/2040 |
| SOCIETÀ DI PROGETTO BREBEMI S.P.A. | €15,000,000 Class A1 Senior Secured Amortizing Floating Rate Notes due 2038 - GEM | XS2059868989 | 22/Oct/2019 | Listed | 31/Dec/2038 |
| SOCIETÀ DI PROGETTO BREBEMI S.P.A. | €189, 267,393.90 Subordinated Secured Extendable Floating Rate Notes due 2029 - GEM | IT0005388068 | 22/Oct/2019 | Listed | 31/Dec/2029 |
| SOCIETÀ DI PROGETTO BREBEMI S.P.A. | €934,000,000 Class A2 Senior Secured Amortizing 3.375 per cent. Notes due 2038 - GEM | XS2059870886 | 22/Oct/2019 | Listed | 31/Dec/2038 |
| SOLOSO CDO 2005-1 LTD. | 40500000 Preferred Shares - GEM - GEM | KYG8253R2091 | 06/Mar/2006 | Listed | 15/Oct/2035 |
| SOLOSO CDO 2005-1 LTD. | Class A-1L Floating Rate Notes Due October 2035 - GEM - GEM | USG82672AA70 | 06/Mar/2006 | Listed | 15/Oct/2035 |
| SOLOSO CDO 2005-1 LTD. | Class A-1LA Floating Rate Notes due October 2035 - GEM - GEM | USG82672AB53 | 06/Mar/2006 | Listed | 15/Oct/2035 |
| SOLOSO CDO 2005-1 LTD. | Class A-1LB Floating Rate Notes due October 2035 - GEM - GEM | USG82672AC37 | 06/Mar/2006 | Listed | 15/Oct/2035 |
| SOLOSO CDO 2005-1 LTD. | Class A-2L Deferrable Floating Rate Notes due October 2035 - GEM - GEM | USG82672AD10 | 06/Mar/2006 | Listed | 15/Oct/2035 |
| SOLOSO CDO 2005-1 LTD. | Class A-3A Fixed Floating Rate Notes due October 2035 - GEM - GEM | USG82672AF67 | 06/Mar/2006 | Listed | 15/Oct/2035 |
| SOLOSO CDO 2005-1 LTD. | Class A-3B Fixed Floating Rate Notes due October 2035 - GEM - GEM | USG82672AG41 | 06/Mar/2006 | Listed | 15/Oct/2035 |
| SOLOSO CDO 2005-1 LTD. | Class A-3L Floating Rate Notes Due October 2035 - GEM - GEM | USG82672AE92 | 06/Mar/2006 | Listed | 15/Oct/2035 |
| SOLOSO CDO 2005-1 LTD. | Class B-1L Floating Rate Notes due October 2035 - GEM - GEM | USG82672AH24 | 06/Mar/2006 | Listed | 15/Oct/2035 |
| SOLOSO CDO 2007-1 LTD. | 38100000 Preferred Shares - GEM - GEM | KYG7736C1024 | 13/Sep/2007 | Listed | |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2714442576 | 20/Dec/2023 | Listed | 15/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - RegS - GEM | XS2714441099 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €15,900,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2714442907 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €15,900,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2714441412 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €18,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2714442816 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €18,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2714441339 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €196,500,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2714442220 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €196,500,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2714440877 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €21,200,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2720029755 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €21,200,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2720029672 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €23,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2714442659 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €23,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2714441172 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €27,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2714442733 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €27,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | XS2714441255 | 20/Dec/2023 | Listed | 15/Jul/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €32,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2714442493 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €32,500,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - RegS - GEM | XS2714440950 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €44,600,000 Subordinated Notes due 2036 - 144A - GEM | XS2714443038 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO I DESIGNATED ACTIVITY COMPANY | €44,600,000 Subordinated Notes due 2036 - RegS - GEM | XS2714441503 | 20/Dec/2023 | Listed | 15/Jul/2036 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €11,300,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - 144A - GEM | XS2809780781 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €11,300,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - RegS - GEM | XS2809780609 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €12,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2809781672 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €12,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2809781599 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €153,750,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2809780351 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €153,750,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2809780278 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €21,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2809781326 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €21,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2809781243 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2809780948 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €25,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2809780864 | 11/Jun/2024 | Listed | 15/Feb/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €28,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2809781169 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €28,200,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2809781086 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2037 - 144A - GEM | XS2809781839 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €35,000,000 Subordinated Notes due 2037 - RegS - GEM | XS2809781755 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €46,800,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2809780518 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO II DESIGNATED ACTIVITY COMPANY | €46,800,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2809780435 | 11/Jun/2024 | Listed | 15/Feb/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2871501727 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2871501644 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €20,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2871503186 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €20,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2871503004 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €26,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2871502709 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €26,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2871502618 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2871502022 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2871501990 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €31,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2871502964 | 20/Sep/2024 | Listed | 20/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €31,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2871502881 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €34,700,000 Subordinated Notes due 2037 - 144A - GEM | XS2871503699 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €34,700,000 Subordinated Notes due 2037 - RegS - GEM | XS2871503426 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €5,600,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2871503343 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €5,600,000 Class F-1 Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2871503269 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €50,400,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2871502378 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €50,400,000 Class B Senior Secured Floating Rate Notes due 2037 - RegS - GEM | XS2871502295 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €7,900,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2873189448 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SONA FIOS CLO III DESIGNATED ACTIVITY COMPANY | €7,900,000 Class F-2 Senior Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | XS2873189521 | 20/Sep/2024 | Listed | 20/Apr/2037 |
| SOUND POINT CLO 35, LTD. | U. S.$13,600,000 Class E Junior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG8286RAA98 | 28/Dec/2022 | Listed | 26/Jan/2036 |
| SOUND POINT CLO 35, LTD. | U. S.$13,600,000 Class E Junior Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | US83607RAA14 | 28/Dec/2022 | Listed | 26/Jan/2036 |
| SOUND POINT CLO 35, LTD. | U. S.$22,200,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG8285PAD80 | 28/Dec/2022 | Listed | 26/Jan/2036 |
| SOUND POINT CLO 35, LTD. | U. S.$23,200,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG8285PAE63 | 28/Dec/2022 | Listed | 26/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO 35, LTD. | U. S.$23,200,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2036 - Rule 144A - GEM | US83607PAJ66 | 28/Dec/2022 | Listed | 26/Jan/2036 |
| SOUND POINT CLO 35, LTD. | U.S.$18,800,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG8285PAB25 | 28/Dec/2022 | Listed | 26/Jan/2036 |
| SOUND POINT CLO 35, LTD. | U.S.$18,800,000 Class A-2 Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | US83607PAC14 | 28/Dec/2022 | Listed | 26/Jan/2036 |
| SOUND POINT CLO 35, LTD. | U.S.$22,200,000 Class C Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | US83607PAG28 | 28/Dec/2022 | Listed | 26/Jan/2036 |
| SOUND POINT CLO 35, LTD. | U.S.$40,400,000 Class B Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG8285PAC08 | 28/Dec/2022 | Listed | 26/Jan/2036 |
| SOUND POINT CLO 35, LTD. | U.S.$40,400,000Class B Senior Secured Floating Rate Notes due 2036 - Rule 144A - GEM | US83607PAE79 | 28/Dec/2022 | Listed | 26/Jan/2036 |
| SOUND POINT CLO II, LTD | USD 11,000,000 Class B3-R Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8283AAE13 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 11,000,000 Class B3-R Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US83608FAK49 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 24,750,000 Class B2-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8283AAD30 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 24,750,000 Class B2-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US83608FAH10 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 30,250,000 Class A3-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8283QAJ51 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 30,250,000 Class A3-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US83608GAS57 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 33,000,000 Class B1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8283QAK25 | 02/Feb/2018 | Listed | 26/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO II, LTD | USD 33,000,000 Class B1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US83608GAU04 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 346,500,000 Class A1-R Senior Secured Floating Rate Notes due 2031 - GEM | USG8283QAG13 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 346,500,000 Class A1-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US83608GAN60 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 69,291,111 Subordinated Notes due 2031 - GEM | USG8283AAC56 | 04/Apr/2013 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 69,291,111 Subordinated Notes due 2031 (144A) - GEM | US83608FAF53 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 71,500,000 Class A2-R Senior Secured Floating Rate Notes due 2031 - GEM | USG8283QAH95 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO II, LTD | USD 71,500,000 Class A2-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US83608GAQ91 | 02/Feb/2018 | Listed | 26/Jan/2031 |
| SOUND POINT CLO III, LTD. | USD 0 Class A-2 Senior Secured Floating Rate Notes due 2025 - GEM | USG82835AH51 | 30/Aug/2013 | Listed | 15/Jul/2025 |
| SOUND POINT CLO III-R, LTD. | USD 10,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG8284DAB04 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 10,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2029 (144A) - GEM | US83611RAC16 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 21,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG8284DAA21 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 21,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2029 (144A) - GEM | US83611RAA59 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 22,500,000 Class A-2 Senior Secured Fixed Rate Notes due 2029 - GEM | USG8283LAE77 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 22,500,000 Class A-2 Senior Secured Fixed Rate Notes due 2029 (144A) - GEM | US83611LAJ98 | 04/May/2018 | Listed | 15/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO III-R, LTD. | USD 25,200,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG8283LAC12 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 25,200,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029 (144A) - GEM | US83611LAE02 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 310,100,000 Class A-1 Senior Secured Floating Rate Notes due 2029 - GEM | USG8283LAA55 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 310,100,000 Class A-1 Senior Secured Floating Rate Notes due 2029 (144A) - GEM | US83611LAA89 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 32,800,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG8283LAD94 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 32,800,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2029 (144A) - GEM | US83611LAG59 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 48,600,000 Class B Senior Secured Floating Rate Notes due 2029 - GEM | USG8283LAB39 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 48,600,000 Class B Senior Secured Floating Rate Notes due 2029 (144A) - GEM | US83611LAC46 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 66,880,000 Subordinated Notes due 2029 (144A) - GEM | US83608JAE01 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO III-R, LTD. | USD 66,880,000 Subordinated Notes due 2029. - GEM | USG8283BAC30 | 04/May/2018 | Listed | 15/Apr/2029 |
| SOUND POINT CLO IV-R, LTD. | USD 12,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US83610DAC39 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 12,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8285BAB39 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US83609YAJ55 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG82844AE46 | 14/May/2018 | Listed | 18/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO IV-R, LTD. | USD 30,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US83610DAA72 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 30,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8285BAA55 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US83609YAG17 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 36,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG82844AD62 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 390,000,000 Class A Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US83609YAC03 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 390,000,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG82844AB07 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 5,000,000 Class X Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US83609YAA47 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 5,000,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG82844AA24 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 66,000,000 Class B Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US83609YAE68 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 66,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG82844AC89 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 87,200,000 Subordinated Notes due 2031 - GEM | USG82832AC34 | 30/Dec/2013 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IV-R, LTD. | USD 87,200,000 Subordinated Notes due 2031 - 144A - GEM | US83608MAE30 | 14/May/2018 | Listed | 18/Apr/2031 |
| SOUND POINT CLO IX, LTD | U.S.$10,000,000 Class F-RR Junior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | US83609HAJ23 | 31/Jul/2019 | Listed | 20/Jul/2032 |
| SOUND POINT CLO IX, LTD | U.S.$10,000,000 Class F-RR Junior Secured Deferrable Floating Rate Notes due 2032 - GEM | USG82845AE11 | 31/Jul/2019 | Listed | 20/Jul/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO IX, LTD | U.S.$24,500,000 Class E-RR Junior Secured Deferrable Floating Rate Notes due 2032 - GEM | USG82845AD38 | 31/Jul/2019 | Listed | 20/Jul/2032 |
| SOUND POINT CLO IX, LTD | U.S.$24,500,000 Class E-RR Junior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | US83609HAG83 | 31/Jul/2019 | Listed | 20/Jul/2032 |
| SOUND POINT CLO IX, LTD | U.S.$51,600,000 Subordinated Notes due 2032 - GEM | USG82845AC54 | 20/Jul/2015 | Listed | 20/Jul/2032 |
| SOUND POINT CLO IX, LTD | U.S.$51,600,000 Subordinated Notes due 2032 (144A) - GEM | US83609HAE36 | 20/Jul/2015 | Listed | 20/Jul/2032 |
| SOUND POINT CLO VI, LTD. | USD 322,800,000 Combination Notes due 2026 - GEM | USG8284QAH86 | 26/Aug/2014 | Listed | 20/Oct/2026 |
| SOUND POINT CLO VIII-R, LTD | USD 13,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG8283EAB95 | 16/Apr/2019 | Listed | 15/Apr/2030 |
| SOUND POINT CLO VIII-R, LTD | USD 13,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US83607KAC27 | 16/Apr/2019 | Listed | 15/Apr/2030 |
| SOUND POINT CLO VIII-R, LTD | USD 20,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG8283CAD95 | 16/Apr/2019 | Listed | 15/Apr/2030 |
| SOUND POINT CLO VIII-R, LTD | USD 20,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US83607HAG02 | 16/Apr/2019 | Listed | 15/Apr/2030 |
| SOUND POINT CLO VIII-R, LTD | USD 29,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG8283EAA13 | 16/Apr/2019 | Listed | 15/Apr/2030 |
| SOUND POINT CLO VIII-R, LTD | USD 29,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US83607KAA60 | 16/Apr/2019 | Listed | 15/Apr/2030 |
| SOUND POINT CLO VIII-R, LTD | USD 31,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG8283CAC13 | 16/Apr/2019 | Listed | 15/Apr/2030 |
| SOUND POINT CLO VIII-R, LTD | USD 396,000,000 Class A Senior Secured Floating Rate Notes due 2030 - GEM | USG8283CAA56 | 16/Apr/2019 | Listed | 15/Apr/2030 |
| SOUND POINT CLO VIII-R, LTD | USD 63,000,000 Class B Senior Secured Floating Rate Notes due 2030 - GEM | USG8283CAB30 | 16/Apr/2019 | Listed | 15/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO VII-R, LTD. | U.S.$10,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG82848AB11 | 02/Nov/2018 | Listed | 23/Oct/2031 |
| SOUND POINT CLO VII-R, LTD. | U.S.$10,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US83610GAC69 | 02/Nov/2018 | Listed | 23/Oct/2031 |
| SOUND POINT CLO VII-R, LTD. | U.S.$20,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG82848AA38 | 02/Nov/2018 | Listed | 23/Oct/2031 |
| SOUND POINT CLO VII-R, LTD. | U.S.$20,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US83610GAA04 | 02/Nov/2018 | Listed | 23/Oct/2031 |
| SOUND POINT CLO VII-R, LTD. | U.S.$29,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8284KAD03 | 02/Nov/2018 | Listed | 23/Oct/2031 |
| SOUND POINT CLO VII-R, LTD. | U.S.$29,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US83610HAG56 | 02/Nov/2018 | Listed | 23/Oct/2031 |
| SOUND POINT CLO VII-R, LTD. | U.S.$30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8284KAE85 | 02/Nov/2018 | Listed | 23/Oct/2031 |
| SOUND POINT CLO VII-R, LTD. | U.S.$30,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US83610HAJ95 | 02/Nov/2018 | Listed | 23/Oct/2031 |
| SOUND POINT CLO VII-R, LTD. | U.S.$63,950,000 Subordinated Notes due 2031 (Rule 144A) - GEM | US83609DAE22 | 02/Nov/2018 | Listed | 23/Oct/2031 |
| SOUND POINT CLO VII-R, LTD. | USD 63,950,000 Subordinated Notes due 2027 - GEM | USG8283VAC93 | 08/Dec/2014 | Listed | 23/Jan/2027 |
| SOUND POINT CLO VI-R, LTD. | USD 12,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8284YAB41 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 12,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031(Rule 144A) - GEM | US83614AAC53 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 30,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8284YAA67 | 07/Nov/2018 | Listed | 20/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO VI-R, LTD. | USD 30,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031(Rule 144A) - GEM | US83614AAA97 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 33,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8284WAC67 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 33,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US83613WAE49 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 33,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8284WAD41 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 33,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US83613WAG96 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 390,000,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG8284WAA02 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 390,000,000 Class A Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US83613WAA27 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 4,000,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG8284WAE24 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 4,000,000 Class X Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US83613WAJ36 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 66,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG8284WAB84 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 66,000,000 Class B Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US83613WAC82 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 70,300,000 Subordinated Notes due 2031 - GEM | USG82839AC86 | 26/Aug/2014 | Listed | 20/Oct/2031 |
| SOUND POINT CLO VI-R, LTD. | USD 70,300,000 Subordinated Notes due 2031-(Rule 144A) - GEM | US83608YAE77 | 07/Nov/2018 | Listed | 20/Oct/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$12,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG82858AB00 | 27/Jul/2018 | Listed | 18/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO V-R, LTD. | U.S.$12,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US83607GAC15 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$26,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG82858AA27 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$26,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US83607GAA58 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG82854AC78 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US83607EAE23 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$390,000,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG82854AA13 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$390,000,000 Class A Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US83607EAA01 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$40,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG82854AD51 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$40,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US83607EAG70 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$66,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG82854AB95 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$66,000,000 Class B Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US83607EAC66 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | U.S.$89,100,000 Subordinated Notes due 2031 (Rule 144A) - GEM | US83608UAE55 | 27/Jul/2018 | Listed | 18/Jul/2031 |
| SOUND POINT CLO V-R, LTD. | USD 89,100,000 Subordinated Notes due 2031 - GEM | USG82837AC21 | 04/Apr/2014 | Listed | 18/Apr/2031 |
| SOUND POINT CLO XII, LTD. | U.S.$35,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG8283RAK08 | 05/Mar/2019 | Listed | 20/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO XII, LTD. | U.S.$35,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2028 -(Rule-144A) - GEM | US83610CAU53 | 05/Mar/2019 | Listed | 20/Oct/2028 |
| SOUND POINT CLO XII, LTD. | U.S.$35,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG8283YAC33 | 05/Mar/2019 | Listed | 20/Oct/2028 |
| SOUND POINT CLO XII, LTD. | U.S.$35,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2028 -(Rule-144A) - GEM | US83610EAE77 | 05/Mar/2019 | Listed | 20/Oct/2028 |
| SOUND POINT CLO XII, LTD. | U.S.$42,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG8283RAJ35 | 05/Mar/2019 | Listed | 20/Oct/2028 |
| SOUND POINT CLO XII, LTD. | U.S.$42,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2028 -(Rule-144A) - GEM | US83610CAS08 | 05/Mar/2019 | Listed | 20/Oct/2028 |
| SOUND POINT CLO XII, LTD. | U.S.$451,500,000 Class A-R Senior Secured Floating Rate Notes due 2028 - GEM | USG8283RAG95 | 05/Mar/2019 | Listed | 20/Oct/2028 |
| SOUND POINT CLO XII, LTD. | U.S.$451,500,000 Class A-R Senior Secured Floating Rate Notes due 2028 -(Rule-144A) - GEM | US83610CAN11 | 05/Mar/2019 | Listed | 20/Oct/2028 |
| SOUND POINT CLO XII, LTD. | U.S.$80,500,000 Class B-R Senior Secured Floating Rate Notes due 2028 - GEM | USG8283RAH78 | 05/Mar/2019 | Listed | 20/Oct/2028 |
| SOUND POINT CLO XII, LTD. | U.S.$80,500,000 Class B-R Senior Secured Floating Rate Notes due 2028 -(Rule-144A) - GEM | US83610CAQ42 | 05/Mar/2019 | Listed | 20/Oct/2028 |
| SOUND POINT CLO XII, LTD. | USD 73250000 Subordinated Notes due 2028 - GEM | USG8283YAB59 | 19/Aug/2016 | Listed | 20/Oct/2028 |
| SOUND POINT CLO XIV, LTD | U.S.$451,500,000 Class A-R Senior Secured Floating Rate Notes due 2029 -(Rule 144A) - GEM | US83609NAL47 | 07/Nov/2019 | Listed | 23/Oct/2029 |
| SOUND POINT CLO XIV, LTD | U.S.$451,500,000 Class A-R Senior Secured Floating Rate Notes due 2029 - GEM | USG8283PAF56 | 07/Nov/2019 | Listed | 23/Oct/2029 |
| SOUND POINT CLO XIV, LTD | USD 25000000 Class B-2 Senior Secured Fixed Rate Notes due 2029 - GEM | USG8283PAE81 | 22/Nov/2016 | Listed | 23/Jan/2029 |
| SOUND POINT CLO XIV, LTD | USD 35000000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG8283PAD09 | 22/Nov/2016 | Listed | 23/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO XIV, LTD | USD 35000000 Class E Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG8283MAA39 | 22/Nov/2016 | Listed | 23/Jan/2029 |
| SOUND POINT CLO XIV, LTD | USD 42000000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG8283PAC26 | 22/Nov/2016 | Listed | 23/Jan/2029 |
| SOUND POINT CLO XIV, LTD | USD 55500000 Class B-1 Senior Secured Floating Rate Notes due 2029 - GEM | USG8283PAB43 | 22/Nov/2016 | Listed | 23/Jan/2029 |
| SOUND POINT CLO XIV, LTD | USD 71000000 Subordinated Notes due 2029 - GEM | USG8283MAB12 | 22/Nov/2016 | Listed | 23/Jan/2029 |
| SOUND POINT CLO XIX, LTD. | USD 22,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US83607LAA44 | 25/May/2018 | Listed | 15/Apr/2031 |
| SOUND POINT CLO XIX, LTD. | USD 22,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8285LAA38 | 25/May/2018 | Listed | 15/Apr/2031 |
| SOUND POINT CLO XIX, LTD. | USD 28,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US83610JAJ51 | 25/May/2018 | Listed | 15/Apr/2031 |
| SOUND POINT CLO XIX, LTD. | USD 28,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8284JAE13 | 25/May/2018 | Listed | 15/Apr/2031 |
| SOUND POINT CLO XIX, LTD. | USD 30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US83610JAG13 | 25/May/2018 | Listed | 15/Apr/2031 |
| SOUND POINT CLO XIX, LTD. | USD 30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8284JAD30 | 25/May/2018 | Listed | 15/Apr/2031 |
| SOUND POINT CLO XIX, LTD. | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US83610JAA43 | 25/May/2018 | Listed | 15/Apr/2031 |
| SOUND POINT CLO XIX, LTD. | USD 320,000,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG8284JAA90 | 25/May/2018 | Listed | 15/Apr/2031 |
| SOUND POINT CLO XIX, LTD. | USD 40,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US83610JAC09 | 25/May/2018 | Listed | 15/Apr/2031 |
| SOUND POINT CLO XIX, LTD. | USD 40,000,000 Class B-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG8284JAB73 | 25/May/2018 | Listed | 15/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO XIX, LTD. | USD 49,500,000 Subordinated Notes due 2031 - 144A - GEM | US83607LAC00 | 25/May/2018 | Listed | 15/Apr/2031 |
| SOUND POINT CLO XIX, LTD. | USD 49,500,000 Subordinated Notes due 2031 - GEM | USG8285LAB11 | 25/May/2018 | Listed | 15/Apr/2031 |
| SOUND POINT CLO XV, LTD. | U.S.$416,000,000 Class A-R Senior Secured Floating Rate Notes due 2029 (144A) - GEM | US83609RAJ05 | 07/Oct/2019 | Listed | 23/Jan/2029 |
| SOUND POINT CLO XV, LTD. | USD 32,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG82855AE00 | 13/Mar/2017 | Listed | 23/Jan/2029 |
| SOUND POINT CLO XV, LTD. | USD 36,562,500 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG82859AD49 | 13/Mar/2017 | Listed | 23/Jan/2029 |
| SOUND POINT CLO XV, LTD. | USD 66,300,000 Subordinated Notes due 2029 - GEM | USG82855AF74 | 13/Mar/2017 | Listed | 23/Jan/2029 |
| SOUND POINT CLO XVI, LTD | USD 40,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG82853AD78 | 27/Jun/2017 | Listed | 25/Jul/2030 |
| SOUND POINT CLO XVI, LTD | USD 40,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG82852AA56 | 27/Jun/2017 | Listed | 25/Jul/2030 |
| SOUND POINT CLO XVI, LTD | USD 78,000,000 Subordinated Notes due 2030 - GEM | USG82852AB30 | 27/Jun/2017 | Listed | 25/Jul/2030 |
| SOUND POINT CLO XVII, LTD. | U.S.$520,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - (Rule 144A) - GEM | US83611GAL59 | 27/Apr/2021 | Listed | 20/Oct/2030 |
| SOUND POINT CLO XVII, LTD. | U.S.$520,000,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - GEM | USG8285RAF94 | 27/Apr/2021 | Listed | 20/Oct/2030 |
| SOUND POINT CLO XVII, LTD. | USD 260,000,000 Class A-1A Senior Secured Floating Rate Notes due 2030 - GEM | USG8285RAA08 | 03/Nov/2017 | Listed | 20/Oct/2030 |
| SOUND POINT CLO XVII, LTD. | USD 260,000,000 Class A-1B Senior Secured Floating Rate Notes due 2030 - GEM | USG8285RAE20 | 03/Nov/2017 | Listed | 20/Oct/2030 |
| SOUND POINT CLO XVII, LTD. | USD 32,000,000 Class D Junior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG82851AA73 | 03/Nov/2017 | Listed | 20/Oct/2030 |
| SOUND POINT CLO XVII, LTD. | USD 40,000,000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG8285RAC63 | 03/Nov/2017 | Listed | 20/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO XVII, LTD. | USD 53,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG8285RAD47 | 03/Nov/2017 | Listed | 20/Oct/2030 |
| SOUND POINT CLO XVII, LTD. | USD 75,900,000 Subordinated Notes due 2030 - GEM | USG82851AB56 | 03/Nov/2017 | Listed | 20/Oct/2030 |
| SOUND POINT CLO XVII, LTD. | USD 91,000,000 Class A-2 Senior Secured Floating Rate Notes due 2030 - GEM | USG8285RAB80 | 03/Nov/2017 | Listed | 20/Oct/2030 |
| SOUND POINT CLO XVIII, LTD. | USD 30,600,000 Subordinated A Notes due 2031 - 144A - GEM | US83608DAC74 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 30,600,000 Subordinated A Notes due 2031 - GEM | USG82856AB44 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 32,000,000 Class D Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US83608DAA19 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 32,000,000 Class D Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG82856AA60 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 46,330,000 Subordinated B Notes due 2031 - 144A - GEM | US83608DAE31 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 46,330,000 Subordinated B Notes due 2031 - GEM | USG82856AC27 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 48,000,000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US83609TAE73 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 48,000,000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8285GAC09 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 48,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US83609TAG22 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 48,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8285GAD81 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 520,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US83609TAA51 | 01/Feb/2018 | Listed | 20/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO XVIII, LTD. | USD 520,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG8285GAA43 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 66,900,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US83609TAC18 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XVIII, LTD. | USD 66,900,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - GEM | USG8285GAB26 | 01/Feb/2018 | Listed | 20/Jan/2031 |
| SOUND POINT CLO XX, LTD. | USD 40,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8285TAA63 | 02/Jul/2018 | Listed | 26/Jul/2031 |
| SOUND POINT CLO XX, LTD. | USD 40,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US83611HAA77 | 02/Jul/2018 | Listed | 26/Jul/2031 |
| SOUND POINT CLO XX, LTD. | USD 44,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8284CAC04 | 02/Jul/2018 | Listed | 26/Jul/2031 |
| SOUND POINT CLO XX, LTD. | USD 44,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US83611JAE55 | 02/Jul/2018 | Listed | 26/Jul/2031 |
| SOUND POINT CLO XX, LTD. | USD 44,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8284CAD86 | 02/Jul/2018 | Listed | 26/Jul/2031 |
| SOUND POINT CLO XX, LTD. | USD 44,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US83611JAG04 | 02/Jul/2018 | Listed | 26/Jul/2031 |
| SOUND POINT CLO XX, LTD. | USD 520,000,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG8284CAA48 | 02/Jul/2018 | Listed | 26/Jul/2031 |
| SOUND POINT CLO XX, LTD. | USD 520,000,000 Class A Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US83611JAA34 | 02/Jul/2018 | Listed | 26/Jul/2031 |
| SOUND POINT CLO XX, LTD. | USD 74,250,000 Subordinated Notes due 2031 - GEM | USG8285TAB47 | 02/Jul/2018 | Listed | 26/Jul/2031 |
| SOUND POINT CLO XX, LTD. | USD 74,250,000 Subordinated Notes due 2031 (Rule 144A) - GEM | US83611HAC34 | 02/Jul/2018 | Listed | 26/Jul/2031 |
| SOUND POINT CLO XX, LTD. | USD 88,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG8284CAB21 | 02/Jul/2018 | Listed | 26/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT CLO XX, LTD. | USD 88,000,000 Class B Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US83611JAC99 | 02/Jul/2018 | Listed | 26/Jul/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$10,000,000 Class A-1B Senior Secured Floating Rate Notes due 2031 - (Rule 144A) - GEM | US83613HAC16 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$10,000,000 Class A-1B Senior Secured Floating Rate Notes due 2031 - GEM | USG8285VAB92 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$22,500,000 Class D Junior Secured Deferrable Floating Rate Notes due 2031 - (Rule 144A) - GEM | US83613JAA16 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$22,500,000 Class D Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8285WAA92 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$27,250,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - (Rule 144A) - GEM | US83613HAJ68 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$27,250,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8285VAE32 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$30,000,000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2031 - (Rule 144A) - GEM | US83613HAG20 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$30,000,000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8285VAD58 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$49,600,000 Subordinated Notes due 2031 - (Rule 144A) - GEM | US83613JAC71 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$49,600,000 Subordinated Notes due 2031 - GEM | USG8285WAB75 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$55,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - (Rule 144A) - GEM | US83613HAE71 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT CLO XXI LTD. | U.S.$55,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG8285VAC75 | 24/Oct/2018 | Listed | 26/Oct/2031 |
| SOUND POINT EURO CLO 10 FUNDING DESIGNATED ACTIVITY COMPANY | €15,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2751620944 | 27/Mar/2024 | Listed | 20/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO 10 FUNDING DESIGNATED ACTIVITY COMPANY | €20,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 203 - GEM | XS2751620787 | 27/Mar/2024 | Listed | 20/Apr/2038 |
| SOUND POINT EURO CLO 10 FUNDING DESIGNATED ACTIVITY COMPANY | €27,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2751620357 | 27/Mar/2024 | Listed | 20/Apr/2038 |
| SOUND POINT EURO CLO 10 FUNDING DESIGNATED ACTIVITY COMPANY | €279,000,000 Class A Senior Secured Floating Rate Notes due 2038 - GEM | XS2751619425 | 27/Mar/2024 | Listed | 20/Apr/2038 |
| SOUND POINT EURO CLO 10 FUNDING DESIGNATED ACTIVITY COMPANY | €31,100,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2751620514 | 27/Mar/2024 | Listed | 20/Apr/2038 |
| SOUND POINT EURO CLO 10 FUNDING DESIGNATED ACTIVITY COMPANY | €31,850,000 Subordinated Notes due 2038 - GEM | XS2751621165 | 27/Mar/2024 | Listed | 20/Apr/2038 |
| SOUND POINT EURO CLO 10 FUNDING DESIGNATED ACTIVITY COMPANY | €47,200,000 Class B Senior Secured Floating Rate Notes due 2038 - GEM | XS2751619854 | 27/Mar/2024 | Listed | 20/Apr/2038 |
| SOUND POINT EURO CLO 11 FUNDING DAC | €10,125,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2859422417 | 05/Sep/2024 | Listed | 05/Sep/2037 |
| SOUND POINT EURO CLO 11 FUNDING DAC | €20,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2859422250 | 05/Sep/2024 | Listed | 05/Sep/2037 |
| SOUND POINT EURO CLO 11 FUNDING DAC | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2859421872 | 05/Sep/2024 | Listed | 05/Sep/2037 |
| SOUND POINT EURO CLO 11 FUNDING DAC | €32,625,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2859422094 | 05/Sep/2024 | Listed | 05/Sep/2037 |
| SOUND POINT EURO CLO 11 FUNDING DAC | €36,650,000 Subordinated Notes due 2037 - GEM | XS2859422680 | 05/Sep/2024 | Listed | 05/Sep/2037 |
| SOUND POINT EURO CLO 11 FUNDING DAC | €49,500,000 Class B Senior Secured Floating Rate Notes due 2037 - GEM | XS2859421369 | 05/Sep/2024 | Listed | 05/Sep/2037 |
| SOUND POINT EURO CLO 11 FUNDING DAC | Up to €279,000,000 Class A Senior Secured Floating Rate Notes due 2037 - GEM | XS2859421104 | 05/Sep/2024 | Listed | 05/Sep/2037 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 (144A) - GEM | XS2339924453 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €1,000,000 Class X-R Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2339922598 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2339925260 | 25/May/2021 | Listed | 25/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2339923216 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2339925427 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2339923489 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2339925344 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €12,750,000 Class B-2-R Senior Secured Fixed Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2339923307 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2339926235 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2339924370 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €150,400,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2339924610 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €150,400,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2339922754 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €150,400,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2339924883 | 25/May/2021 | Listed | 25/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €150,400,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2339922838 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €150,400,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2339924701 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €150,400,000 Class A-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2339922671 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €26,250,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2339926318 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €26,250,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2339924537 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,650,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2339925930 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,650,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2339923992 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,650,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2339926151 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,650,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2339924297 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,650,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2339926078 | 25/May/2021 | Listed | 25/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,650,000 Class D-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2339924024 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,850,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2339925690 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,850,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2339923562 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,850,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2339925856 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,850,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2339923729 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,850,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2339925773 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €33,850,000 Class C-R Senior Secured Deferrable Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2339923646 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €34,750,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (144A) - GEM | XS2339924966 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €34,750,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2339922911 | 25/May/2021 | Listed | 25/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €34,750,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (144A) - GEM | XS2339925187 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €34,750,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2034 (Reg S) - GEM | XS2339923133 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €34,750,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (Reg S) - GEM | XS2339923059 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €34,750,000 Class B-1-R Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2034 (144A) - GEM | XS2339925005 | 25/May/2021 | Listed | 25/May/2034 |
| SOUND POINT EURO CLO I FUNDING DESIGNATED ACTIVITY COMPANY | €45,000,000 Subordinated Notes due 2032 - GEM | XS1979505283 | 08/May/2019 | Listed | 25/Apr/2032 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2036 (144A) - GEM | XS2439760658 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2439759726 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2036 (144A) - GEM | XS2439760146 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2036 (Reg S) - GEM | XS2439759304 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 (144A) - GEM | XS2439760575 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2439759569 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2036 (144A) - GEM | XS2439759999 | 15/Feb/2022 | Listed | 21/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2439759130 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2036 (144A) - GEM | XS2439760062 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €25,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2439759213 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 (144A) - GEM | XS2439760492 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2439759643 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 (144A) - GEM | XS2439760229 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2439759486 | 15/Feb/2022 | Listed | 21/Jan/2036 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | Class X Notes - GEM | XS2032701190 | 30/Aug/2019 | Listed | 26/Oct/2032 |
| SOUND POINT EURO CLO II FUNDING DESIGNATED ACTIVITY COMPANY | Subordinated Notes - GEM | XS2032703055 | 30/Aug/2019 | Listed | 26/Oct/2032 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C CM Removal and Replacement Exchangeable Non-Voting Notes due 15 April 2033 - GEM | XS2113704592 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C CM Removal and Replacement Non-Voting Notes due 15 April 2033 - GEM | XS2113704246 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €28,000,000 Class C CM Removal and Replacement Voting Notes due 15 April 2033 - GEM | XS2113703784 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class F Notes due 15 April 2033 - GEM | XS2113705649 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 15 April 2033 - GEM | XS2113703867 | 24/Mar/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 CM Removal and Replacement Non-Voting Notes due 15 April 2033 - GEM | XS2113703602 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B-2 CM Removal and Replacement Voting Notes due 15 April 2033 - GEM | XS2113703271 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €12,000,000 Class Z Notes due 15 April 2033 - GEM | XS2114422988 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Notes due 15 April 2033 - GEM | XS2113701812 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Notes due 15 April 2033 - GEM | XS2113705052 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes due 15 April 2033 - GEM | XS2113705136 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D CM Removal and Replacement Non-Voting Notes due 15 April 2033 - GEM | XS2113704915 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D CM Removal and Replacement Voting Notes due 15 April 2033 - GEM | XS2113704329 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Removal and Replacement Voting Notes due 15 April 2033 - GEM | XS2113701903 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Removal and Replacement Exchangeable Non-Voting Notes due 15 April 2033 - GEM | XS2113702208 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A CM Removal and Replacement Non-Voting Notes due 15 April 2033 - GEM | XS2113702117 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 CM Removal and Replacement Voting Notes due 15 April 2033 - GEM | XS2113702463 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 15 April 2033 - GEM | XS2113702976 | 24/Mar/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 CM Removal and Replacement Non-Voting Notes due 15 April 2033 - GEM | XS2113703198 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO III FUNDING DESIGNATED ACTIVITY COMPANY | €36,500,000 Subordinated Notes due 15 April 2033 - GEM | XS2113705722 | 24/Mar/2020 | Listed | 15/Apr/2033 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 - GEM | XS2249774097 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (144A) - GEM | XS2249776035 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C CM Removal and Replacement Non-Voting Notes due 2035 - GEM | XS2249773875 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C CM Removal and Replacement Non-Voting Notes due 2035 (144A) - GEM | XS2249775813 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C CM Removal and Replacement Voting Notes due 2035 - GEM | XS2249773529 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €26,000,000 Class C CM Removal and Replacement Voting Notes due 2035 (144A) - GEM | XS2249775904 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €1,625,000 Class X Notes due 2035 - GEM | XS2249772711 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €1,625,000 Class X Notes due 2035 (144A) - GEM | XS2249774766 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €10,500,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 - GEM | XS2249773792 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €10,500,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (144A) - GEM | XS2249775730 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €10,500,000 Class B-2 CM Removal and Replacement Non-Voting Notes due 2035 - GEM | XS2249773446 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €10,500,000 Class B-2 CM Removal and Replacement Non-Voting Notes due 2035 (144A) - GEM | XS2249775573 | 01/Dec/2020 | Listed | 15/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €10,500,000 Class B-2 CM Removal and Replacement Voting Notes due 2035 - GEM | XS2249773362 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €10,500,000 Class B-2 CM Removal and Replacement Voting Notes due 2035 (144A) - GEM | XS2249775656 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €15,850,000 Class E Notes due 2035 - GEM | XS2249774253 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €15,850,000 Class E Notes due 2035 (144A) - GEM | XS2249776548 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €18,750,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 - GEM | XS2249773289 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €18,750,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (144A) - GEM | XS2249775490 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €18,750,000 Class B-1 CM Removal and Replacement Non-Voting Notes due 2035 - GEM | XS2249773107 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €18,750,000 Class B-1 CM Removal and Replacement Non-Voting Notes due 2035 (144A) - GEM | XS2249775144 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €18,750,000 Class B-1 CM Removal and Replacement Voting Notes due 2035 - GEM | XS2249773016 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €18,750,000 Class B-1 CM Removal and Replacement Voting Notes due 2035 (144A) - GEM | XS2249775227 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €19,925,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 - GEM | XS2249774337 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €19,925,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (144A) - GEM | XS2249776381 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €19,925,000 Class D CM Removal and Replacement Non-Voting Notes due 2035 - GEM | XS2249774170 | 01/Dec/2020 | Listed | 15/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €19,925,000 Class D CM Removal and Replacement Non-Voting Notes due 2035 (144A) - GEM | XS2249776118 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €19,925,000 Class D CM Removal and Replacement Voting Notes due 2035 - GEM | XS2249773958 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €19,925,000 Class D CM Removal and Replacement Voting Notes due 2035 (144A) - GEM | XS2249776209 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €201,500,000 Class A CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 - GEM | XS2249772984 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €201,500,000 Class A CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (144A) - GEM | XS2249775060 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €201,500,000 Class A CM Removal and Replacement Non-Voting Notes due 2035 - GEM | XS2249772802 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €201,500,000 Class A CM Removal and Replacement Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2249774840 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €201,500,000 Class A CM Removal and Replacement Voting Notes due 2035 - GEM | XS2249772638 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €201,500,000 Class A CM Removal and Replacement Voting Notes due 2035 (144A) - GEM | XS2249774923 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €26,500,000 Subordinated Notes due 2035 - GEM | XS2249774501 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €26,500,000 Subordinated Notes due 2035 (144A) - GEM | XS2249776894 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €8,480,000 Class Z Notes due 2035 - GEM | XS2249774683 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €8,480,000 Class Z Notes due 2035 (144A) - GEM | XS2249776621 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €8,950,000 Class F Notes due 2035 - GEM | XS2249774410 | 01/Dec/2020 | Listed | 15/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO IV FUNDING DESIGNATED ACTIVITY COMPANY | €8,950,000 Class F Notes due 2035 (144A) - GEM | XS2249776464 | 01/Dec/2020 | Listed | 15/Jan/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class C-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Reg S) - GEM | XS2311367465 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class C-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2311367895 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class C-1 CM Removal and Replacement Non-Voting Notes due 2035 (Reg S) - GEM | XS2311367549 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class C-1 CM Removal and Replacement Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2311367978 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class C-1 CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2311367382 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class C-1 CM Removal and Replacement Voting Notes due 2035 (Rule 144A) - GEM | XS2311367622 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Reg S) - GEM | XS2315959457 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2315959887 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 CM Removal and Replacement Non-Voting Notes due 2035 (Reg S) - GEM | XS2315959291 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 CM Removal and Replacement Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2315959705 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2315958996 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class C-2 CM Removal and Replacement Voting Notes due 2035 (Rule 144A) - GEM | XS2315959614 | 05/May/2021 | Listed | 25/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €10,750,000 Class F Notes due 2035 (Reg S) - GEM | XS2311368869 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €10,750,000 Class F Notes due 2035 (Rule 144A) - GEM | XS2311369081 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €17,300,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Reg S) - GEM | XS2311366228 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €17,300,000 Class B-1 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2311366657 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €17,300,000 Class B-1 CM Removal and Replacement Non-Voting Notes due 2035 (Reg S) - GEM | XS2311366145 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €17,300,000 Class B-1 CM Removal and Replacement Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2311366574 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €17,300,000 Class B-1 CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2311366061 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €17,300,000 Class B-1 CM Removal and Replacement Voting Notes due 2035 (Rule 144A) - GEM | XS2311366491 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Reg S) - GEM | XS2311365683 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2311365923 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A CM Removal and Replacement Non-Voting Notes due 2035 (Reg S) - GEM | XS2311365501 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A CM Removal and Replacement Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2311365840 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2311365410 | 05/May/2021 | Listed | 25/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €198,000,000 Class A CM Removal and Replacement Voting Notes due 2035 (Rule 144A) - GEM | XS2311365766 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Notes due 2035 (Reg S) - GEM | XS2311365253 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Notes due 2035 (Rule 144A) - GEM | XS2311365337 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €20,250,000 Class E Notes due 2035 (Reg S) - GEM | XS2311368786 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €20,250,000 Class E Notes due 2035 (Rule 144A) - GEM | XS2311368943 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Reg S) - GEM | XS2311366905 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2 CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2311367200 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2 CM Removal and Replacement Non-Voting Notes due 2035 (Reg S) - GEM | XS2311366814 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2 CM Removal and Replacement Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2311367119 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2 CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2311366731 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €21,500,000 Class B-2 CM Removal and Replacement Voting Notes due 2035 (Rule 144A) - GEM | XS2311367036 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Reg S) - GEM | XS2311368273 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2311368513 | 05/May/2021 | Listed | 25/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D CM Removal and Replacement Non-Voting Notes due 2035 (Reg S) - GEM | XS2311368356 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D CM Removal and Replacement Non-Voting Notes due 2035 (Rule 144A) - GEM | XS2311368604 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2311368190 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €28,600,000 Class D CM Removal and Replacement Voting Notes due 2035 (Rule 144A) - GEM | XS2311368430 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €35,400,000 Subordinated Notes due 2035 (Reg S) - GEM | XS2311369248 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO V FUNDING DESIGNATED ACTIVITY COMPANY | €35,400,000 Subordinated Notes due 2035 (Rule 144A) - GEM | XS2311369164 | 05/May/2021 | Listed | 25/Jul/2035 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2381150940 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2381150601 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2381151088 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2381150866 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes (Reg S) - GEM | XS2381151161 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €10,600,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2381150783 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €12,750,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2381152722 | 14/Oct/2021 | Listed | 24/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €12,750,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2381152995 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €21,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2381152649 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €21,250,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2381152482 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €259,250,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2381149264 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €259,250,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2381149694 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €259,250,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2381149777 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €259,250,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2381149348 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €259,250,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes (Reg S) - GEM | XS2381149850 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €259,250,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2381149421 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €26,550,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2381151674 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €26,550,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2381151245 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €26,550,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2381151757 | 14/Oct/2021 | Listed | 24/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €26,550,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2381151328 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €26,550,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Reg S) - GEM | XS2381151831 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €26,550,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2381151591 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €31,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2381152219 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €31,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2381151914 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €31,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2381152300 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €31,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2381152052 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €31,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Reg S) - GEM | XS2381152565 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €31,900,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2381152136 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €32,900,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2381153290 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €32,900,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2381153027 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2381150353 | 14/Oct/2021 | Listed | 24/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2381149934 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2381150510 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2381150197 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes (Reg S) - GEM | XS2381150437 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VI FUNDING DESIGNATED ACTIVITY COMPANY | €34,000,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes (Rule 144A) - GEM | XS2381150270 | 14/Oct/2021 | Listed | 24/Oct/2034 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2405347977 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2405348355 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Non-Voting Notes (Reg S) - GEM | XS2405348199 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Non-Voting Notes (Rule 144A) - GEM | XS2405348439 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Voting Notes (Reg S) - GEM | XS2405347894 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Voting Notes (Rule 144A) - GEM | XS2405348272 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2405350096 | 17/Dec/2021 | Listed | 25/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2405350179 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €25,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2405349833 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €25,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2405349916 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €300,000 Class Z Notes due 2035 (Reg S) - GEM | XS2407358816 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €300,000 Class Z Notes due 2035 (Rule 144A) - GEM | XS2407358907 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €307,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Reg S) - GEM | XS2405346730 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €307,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes (Rule 144A) - GEM | XS2405347035 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €307,500,000 Class A Senior Secured Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2405346656 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €307,500,000 Class A Senior Secured Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2405346904 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €307,500,000 Class A Senior Secured Floating Rate Notes due 2035 - Voting Notes (Reg S) - GEM | XS2405346573 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €307,500,000 Class A Senior Secured Floating Rate Notes due 2035 - Voting Notes (Rule 144A) - GEM | XS2405346813 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €31,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2405348603 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €31,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2405348942 | 17/Dec/2021 | Listed | 25/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €31,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Notes (Reg S) - GEM | XS2405348785 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €31,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Notes (Rule 144A) - GEM | XS2405349080 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €31,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes (Reg S) - GEM | XS2405348512 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €31,300,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes (Rule 144A) - GEM | XS2405348868 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2405347209 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2405347548 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Non-Voting Notes (Reg S) - GEM | XS2405347381 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Non-Voting Notes (Rule 144A) - GEM | XS2405347621 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Voting Notes (Reg S) - GEM | XS2405347118 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Voting Notes (Rule 144A) - GEM | XS2405347464 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes (Reg S) - GEM | XS2405349247 | 17/Dec/2021 | Listed | 25/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2405349676 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Notes (Reg S) - GEM | XS2405349320 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Notes (Rule 144A) - GEM | XS2405349759 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes (Reg S) - GEM | XS2405349163 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €37,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes (Rule 144A) - GEM | XS2405349593 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €39,100,000 Subordinated Notes due 2035 (Reg S) - GEM | XS2405350252 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VII FUNDING DESIGNATED ACTIVITY COMPANY | €39,100,000 Subordinated Notes due 2035 (Rule 144A) - GEM | XS2405350336 | 17/Dec/2021 | Listed | 25/Jan/2035 |
| SOUND POINT EURO CLO VIII FUNDING DESIGNATED ACTIVITY COMPANY | €1,000,000 Class Z Notes due 2035 - GEM | XS2444283126 | 31/Mar/2022 | Listed | 25/Apr/2035 |
| SOUND POINT EURO CLO VIII FUNDING DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - GEM | XS2444281930 | 31/Mar/2022 | Listed | 25/Apr/2035 |
| SOUND POINT EURO CLO VIII FUNDING DESIGNATED ACTIVITY COMPANY | €14,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2444282821 | 31/Mar/2022 | Listed | 25/Apr/2035 |
| SOUND POINT EURO CLO VIII FUNDING DESIGNATED ACTIVITY COMPANY | €24,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2444282409 | 31/Mar/2022 | Listed | 25/Apr/2035 |
| SOUND POINT EURO CLO VIII FUNDING DESIGNATED ACTIVITY COMPANY | €307,500,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | XS2444281427 | 31/Mar/2022 | Listed | 25/Apr/2035 |
| SOUND POINT EURO CLO VIII FUNDING DESIGNATED ACTIVITY COMPANY | €32,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2444282235 | 31/Mar/2022 | Listed | 25/Apr/2035 |
| SOUND POINT EURO CLO VIII FUNDING DESIGNATED ACTIVITY COMPANY | €35,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2444282318 | 31/Mar/2022 | Listed | 25/Apr/2035 |
| SOUND POINT EURO CLO VIII FUNDING DESIGNATED ACTIVITY COMPANY | €42,500,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2444281773 | 31/Mar/2022 | Listed | 25/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SOUND POINT EURO CLO VIII FUNDING DESIGNATED ACTIVITY COMPANY | €46,000,000 Subordinated Notes due 2035 - GEM | XS2444283043 | 31/Mar/2022 | Listed | 25/Apr/2035 |
| SOUTH COAST FUNDING II LTD | 24,500 Preferred Shares - GEM - GEM | KYG828062029 | 31/Jul/2002 | Listed | 06/Jun/2037 |
| SOUTH COAST FUNDING III LIMITED | 26000 Preferred Shares - GEM - GEM | KYG828052046 | 24/Jul/2003 | Listed | 10/Aug/2038 |
| SOUTH COAST FUNDING IV LTD | 35000 Preference Shares - GEM - GEM | KYG8280J1058 | 09/Jan/2004 | Listed | 05/Oct/2038 |
| SOUTH COAST FUNDING V LIMITED | 46700 Preference Shares - GEM - GEM | KYG828032097 | 30/Jul/2004 | Listed | 06/Aug/2039 |
| SOUTH COAST FUNDING V LIMITED | Class A-3 Combination Securities due 2039 - GEM - GEM | USG82803AC47 | 30/Jul/2004 | Listed | 06/Aug/2039 |
| SOUTHERN COPPER CORPORATION | U.S.$1,200,000,000 5.250% Notes due 2042 - GEM | US84265VAG05 | 16/Nov/2012 | Listed | 08/Nov/2042 |
| SOUTHERN COPPER CORPORATION | USD 1,500,000,000 5.875% Notes due 2045 - GEM | US84265VAJ44 | 24/Apr/2015 | Listed | 23/Apr/2045 |
| SOUTHERN COPPER CORPORATION | USD 1100000000 6.75 per cent Notes Due 2040 - GEM | US84265VAE56 | 14/May/2010 | Listed | 16/Apr/2040 |
| SOUTHERN COPPER CORPORATION | USD 500,000,000 3.875% Notes due 2025 - GEM | US84265VAH87 | 24/Apr/2015 | Listed | 23/Apr/2025 |
| SPARC LIMITED | Series 2023-04 - JPY 5,000,000,000 Secured Fixed Rate Notes due 2025 - GEM | XS2677635182 | 10/Oct/2023 | Listed | 19/Sep/2025 |
| SPARC LIMITED | Series 2023-7 - USD 32,287,500 Secured Leveraged Note due 2025 - GEM | XS2724457374 | 22/Nov/2023 | Listed | 22/May/2025 |
| SPARC LIMITED | Series 2023-8 - USD 12,712,500 Secured Leveraged Note due 2025 - GEM | XS2724457614 | 22/Nov/2023 | Listed | 22/May/2025 |
| SPECTRUM BRANDS (UK) HOLDINGS LIMITED | EUR 21,688,616.95 Variable Rate Unsecured Loan Notes due 2026 - GEM | GB00BDQYV473 | 31/Jan/2017 | Listed | 31/Dec/2026 |
| SPECTRUM BRANDS (UK) HOLDINGS LIMITED | EUR 257,616,450 4.5% Fixed Rate Unsecured Loan Notes due 2026 - GEM | GB00BDQYS917 | 31/Jan/2017 | Listed | 31/Dec/2026 |
| SPECTRUM BRANDS, INC. | EUR 425000000 4.000% Senior Notes due 2026 - GEM | XS1493296500 | 09/Nov/2016 | Listed | 01/Oct/2026 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 16,200,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1758465816 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 16,200,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758463951 | 08/Feb/2018 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 18,400,000 Class B-2-R IM Exchangeable Non-Voting Senior Secured Fixed Rate Notes due 2032 - GEM | XS1758465063 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 18,400,000 Class B-2-R IM Exchangeable Non-Voting Senior Secured Fixed Rate Notes due 2032 (Rule 144A) - GEM | XS1758463100 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 18,400,000 Class B-2-R IM Non-Voting Senior Secured Fixed Rate Notes due 2032 - GEM | XS1758464843 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 18,400,000 Class B-2-R IM Non-Voting Senior Secured Fixed Rate Notes due 2032 (Rule 144A) - GEM | XS1758462987 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 18,400,000 Class B-2-R IM Voting Senior Secured Fixed Rate Notes due 2032 - GEM | XS1758464686 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 18,400,000 Class B-2-R IM Voting Senior Secured Fixed Rate Notes due 2032 (Rule 144A) - GEM | XS1758462714 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class D-R IM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1758465733 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class D-R IM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758463878 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class D-R IM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1758465576 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class D-R IM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758463522 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class D-R IM Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1758465220 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 27,500,000 Class D-R IM Voting Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758463365 | 08/Feb/2018 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 30,800,000 Class C-R IM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1758465493 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 30,800,000 Class C-R IM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758463449 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 30,800,000 Class C-R IM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1758465147 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 30,800,000 Class C-R IM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758463282 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 30,800,000 Class C-R IM Voting Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1758464926 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 30,800,000 Class C-R IM Voting Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758463019 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 330,100,000 Class A-R IM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS1758464413 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 330,100,000 Class A-R IM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758462474 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 330,100,000 Class A-R IM Non-Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS1758464256 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 330,100,000 Class A-R IM Non-Voting Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758462391 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 330,100,000 Class A-R IM Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS1758464090 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 330,100,000 Class A-R IM Voting Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758462128 | 08/Feb/2018 | Listed | 15/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 40,800,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | XS1758465659 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 40,800,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758463795 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 48,800,000 Class B-1-R IM Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS1758464330 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 48,800,000 Class B-1-R IM Voting Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758462557 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 48,800,000 Class B-1-R IM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS1758464769 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 48,800,000 Class B-1-R IM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758462631 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 48,800,000 Class B-1-R IM Non-Voting Senior Secured Floating Rate Notes due 2032 - GEM | XS1758464504 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 48,800,000 Class B-1-R IM Non-Voting Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | XS1758462805 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 50,000,000 Subordinated-R Notes due 2032 - GEM | XS1758465907 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO III-R DESIGNATED ACTIVITY COMPANY | EUR 50,000,000 Subordinated-R Notes due 2032 (Rule 144A) - GEM | XS1758464173 | 08/Feb/2018 | Listed | 15/Jan/2032 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €14,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1852566857 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €14,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | XS1852567236 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030 - Exchangeable Non Voting Notes - GEM | XS2400757410 | 26/Oct/2021 | Listed | 25/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030 - Exchangeable Non Voting Notes - Rule 144A - GEM | XS2400758491 | 26/Oct/2021 | Listed | 25/Jan/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030 - Non-Voting Notes - GEM | XS2400757337 | 26/Oct/2021 | Listed | 25/Jan/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030 - Non-Voting Notes - Rule 144A - GEM | XS2400758061 | 26/Oct/2021 | Listed | 25/Jan/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030 - Voting Notes - GEM | XS2400757253 | 26/Oct/2021 | Listed | 25/Jan/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €22,500,000 Class A-2B-R Senior Secured Fixed Rate Notes due 2030 - Voting Notes - Rule 144A - GEM | XS2400757923 | 26/Oct/2021 | Listed | 25/Jan/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €24,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - Exchangeable Non-Voting Notes - GEM | XS1852566345 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €24,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS1852566774 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €24,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - Non-Voting Notes (Rule 144A) - GEM | XS1852566261 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €24,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - Non-Voting Notes - GEM | XS1852566006 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €24,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - Voting Notes (Rule 144A) - GEM | XS1852566428 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €24,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2030 - Voting Notes - GEM | XS1852566188 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €289,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - Exchangeable Non Voting Notes - GEM | XS2400757170 | 26/Oct/2021 | Listed | 25/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €289,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - Exchangeable Non Voting Notes - Rule 144A - GEM | XS2400757766 | 26/Oct/2021 | Listed | 25/Jan/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €289,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - Non Voting Notes - GEM | XS2400757097 | 26/Oct/2021 | Listed | 25/Jan/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €289,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - Non Voting Notes - Rule 144A - GEM | XS2400757683 | 26/Oct/2021 | Listed | 25/Jan/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €289,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - Voting Notes - GEM | XS2400756362 | 26/Oct/2021 | Listed | 25/Jan/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €289,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2030 - Voting Notes - Rule 144A - GEM | XS2400757501 | 26/Oct/2021 | Listed | 25/Jan/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 - Exchangeable Non-Voting Notes - GEM | XS1852565610 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS1852565966 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 - Non-Voting Notes (Rule 144A) - GEM | XS1852565701 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 - Non-Voting Notes - GEM | XS1852565453 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 - Voting Notes (Rule 144A) - GEM | XS1852565883 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €29,000,000 Class B Senior Secured Deferrable Floating Rate Notes due 2030 - Voting Notes - GEM | XS1852565537 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €30,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1852567079 | 12/Jul/2018 | Listed | 25/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €30,250,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | XS1852566691 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €31,500,000 Class A-2A Senior Secured Floating Rate Notes due 2030 - Non-Voting Notes - GEM | XS1852564050 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €31,500,000 Class A-2A Senior Secured Floating Rate Notes due 2030 - Non-Voting Notes (Rule 144A) - GEM | XS1852564308 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €31,500,000 Class A-2A Senior Secured Floating Rate Notes due 2030 - Voting Notes - GEM | XS1852564217 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €31,500,000 Class A-2A Senior Secured Floating Rate Notes due 2030 - Voting Notes (Rule 144A) - GEM | XS1852564563 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €31,500,000 Class A-2A Senior Secured Floating Rate Notes due 2030 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS1852564480 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €31,500,000 Class A-2A Senior Secured Floating Rate Notes due 2030 - Exchangeable Non-Voting Notes - GEM | XS1852564134 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €43,410,000 Subordinated Notes due 2030 - GEM | XS1852566931 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | €43,410,000 Subordinated Notes due 2030 (Rule 144A) - GEM | XS1852567152 | 12/Jul/2018 | Listed | 25/Apr/2030 |
| ST. PAUL'S CLO IV DESIGNATED ACTIVITY COMPANY | EUR 23,500,000 Class B IM Secured Deferrable Floating Rate Removal and Replacement Exchangeable Non- Voting Notes due 2028 - GEM | XS1535019712 | 25/Jan/2017 | Listed | 25/Apr/2028 |
| ST. PAUL'S CLO IX D.A.C. | €1,000,000 Class Z Notes due 2035 144A - GEM | XS2443907733 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €1,000,000 Class Z Notes due 2035 Reg S - GEM | XS2443907659 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €12,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 144A - GEM | XS2443907576 | 22/Mar/2022 | Listed | 20/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO IX D.A.C. | €12,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 Reg S - GEM | XS2443907493 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €19,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 144A - GEM | XS2443907220 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €19,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 Reg S - GEM | XS2443907147 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €215,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 144A - GEM | XS2443906339 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €215,000,000 Class A-1 Senior Secured Floating Rate Notes due 2035 Reg S - GEM | XS2443906172 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 144A - GEM | XS2443906842 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 Reg S - GEM | XS2443906768 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 144A - GEM | XS2443907063 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 Reg S - GEM | XS2443906925 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €33,000,000 Class A-2 Senior Secured Floating Rate Notes due 2035 144A - GEM | XS2443906685 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €33,000,000 Class A-2 Senior Secured Floating Rate Notes due 2035 Reg S - GEM | XS2443906503 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €41,000,000 Class B Senior Secured Floating Rate Notes due 2035 144A - GEM | XS2443906412 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | €41,000,000 Class B Senior Secured Floating Rate Notes due 2035 Reg S - GEM | XS2443906255 | 22/Mar/2022 | Listed | 20/Jul/2035 |
| ST. PAUL'S CLO IX D.A.C. | EUR 37,000,000 Subordinated Notes due 2030 - GEM | XS1808334558 | 31/May/2018 | Listed | 15/Nov/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO IX D.A.C. | EUR 37,000,000 Subordinated Notes due 2030 (Rule 144A) - GEM | XS1808336173 | 31/May/2018 | Listed | 15/Nov/2030 |
| ST. PAUL'S CLO V DAC | €201,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Non-Voting Notes - GEM | XS2337081439 | 13/May/2021 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | €201,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Non-Voting Notes- (Rule 144A) - GEM | XS2337082676 | 13/May/2021 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | €201,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Voting Notes - (Rule 144A) - GEM | XS2337082320 | 13/May/2021 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | €201,000,000 Class A Senior Secured Floating Rate Notes due 2030- Non-Voting Exchangeable Notes - GEM | XS2337081785 | 13/May/2021 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | €201,000,000 Class A Senior Secured Floating Rate Notes due 2030- Non-Voting Exchangeable Notes- (Rule 144A) - GEM | XS2337082759 | 13/May/2021 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | €201,000,000 Class A Senior Secured Floating Rate Notes due 2030- Voting Notes - GEM | XS2337080621 | 13/May/2021 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 1,000,000 Class X Senior Secured Floating Rate Notes due 2030 (144A) - GEM | XS1648278106 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 1,000,000 Class X Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | XS1648278361 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1648278015 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 10,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | XS1648277983 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 12,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS1648275003 | 16/Aug/2017 | Listed | 20/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO V DAC | EUR 12,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (144A) - GEM | XS1648275342 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 12,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Non-Voting Notes (144A) - GEM | XS1648275425 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 12,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Non-Voting Notes (Reg S) - GEM | XS1648275185 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 12,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Voting Notes (144A) - GEM | XS1648275268 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 12,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Voting Notes (Reg S) - GEM | XS1648274964 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 16,000,000 Class B-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Non-Voting Notes (144A) - GEM | XS1648274881 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 16,000,000 Class B-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (144A) - GEM | XS1648274709 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 16,000,000 Class B-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS1648274451 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 16,000,000 Class B-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Non-Voting Notes (Reg S) - GEM | XS1648274535 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 16,000,000 Class B-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Voting Notes (144A) - GEM | XS1648274618 | 16/Aug/2017 | Listed | 20/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO V DAC | EUR 16,000,000 Class B-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Voting Notes (Reg S) - GEM | XS1648274378 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (144A) - GEM | XS1648276662 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS1648276316 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Non-Voting Notes (144A) - GEM | XS1648276746 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Non-Voting Notes (Reg S) - GEM | XS1648276407 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Voting Notes (144A) - GEM | XS1648276589 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 19,500,000 Class D Senior Secured Deferrable Floating Rate Notes due 2030 - IM Voting Notes (Reg S) - GEM | XS1648276233 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 201,000,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Non-Voting Notes (144A) - GEM | XS1648273487 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 201,000,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (144A) - GEM | XS1648273305 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 201,000,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS1648273057 | 16/Aug/2017 | Listed | 20/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO V DAC | EUR 201,000,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Non-Voting Notes (Reg S) - GEM | XS1648273131 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 201,000,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Voting Notes (144A) - GEM | XS1648273214 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 201,000,000 Class A Senior Secured Floating Rate Notes due 2030 - IM Voting Notes (Reg S) - GEM | XS1648272919 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 23,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1648277801 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 23,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | XS1648277710 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (144A) - GEM | XS1648274022 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS1648273644 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Non-Voting Notes (144A) - GEM | XS1648274295 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Non-Voting Notes (Reg S) - GEM | XS1648273727 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Voting Notes (144A) - GEM | XS1648273990 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2030 - IM Voting Notes (Reg S) - GEM | XS1648273560 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 38,400,000 Subordinated Notes due 2030 (144A) - GEM | XS1648278288 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 38,400,000 Subordinated Notes due 2030 (Reg S) - GEM | XS1648279096 | 16/Aug/2017 | Listed | 20/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO V DAC | EUR 7,500,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Voting Notes (144A) - GEM | XS1648275938 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 7,500,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (144A) - GEM | XS1648276076 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 7,500,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Exchangeable Non-Voting Notes (Reg S) - GEM | XS1648275771 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 7,500,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Non-Voting Notes (144A) - GEM | XS1648303573 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 7,500,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Non-Voting Notes (Reg S) - GEM | XS1648275854 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO V DAC | EUR 7,500,000 Class C-2 Senior Secured Deferrable Floating Rate Notes due 2030 - IM Voting Notes (Reg S) - GEM | XS1648275698 | 16/Aug/2017 | Listed | 20/Feb/2030 |
| ST. PAUL'S CLO VII D.A.C. | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2345329101 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Exchangeable Non-Voting Notes -( Rule 144A) - GEM | XS2345329523 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes - GEM | XS2345329010 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Non-Voting Notes -( Rule 144A) - GEM | XS2345329366 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Voting Notes - GEM | XS2345328988 | 22/Jun/2021 | Listed | 18/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO VII D.A.C. | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2034 - Voting Notes -( Rule 144A) - GEM | XS2345329283 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2345331776 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2034 -( Rule 144A) - GEM | XS2345331347 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €21,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2345330885 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €21,200,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2034 -( Rule 144A) - GEM | XS2345331008 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2345329952 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes -( Rule 144A) - GEM | XS2345330372 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2345329796 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes -( Rule 144A) - GEM | XS2345330026 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2345329440 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €24,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes -( Rule 144A) - GEM | XS2345329879 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €244,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2345327584 | 22/Jun/2021 | Listed | 18/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO VII D.A.C. | €244,000,000 Class A-R Senior Secured Floating Rate Notes due 2034 - Voting Notes -( Rule 144A) - GEM | XS2345327824 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €244,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 - Non-Voting Notes - GEM | XS2345327667 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €244,000,000 Class A-R Senior Secured Floating Rate Notes due 2035 - Non-Voting Notes -( Rule 144A) - GEM | XS2345328046 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €244,000,000 Class A-R Senior Secured Floating Rate Notes due 2036 - Exchangeable Non-Voting Notes - GEM | XS2345327741 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €244,000,000 Class A-R Senior Secured Floating Rate Notes due 2036 - Exchangeable Non-Voting Notes -( Rule 144A) - GEM | XS2345328129 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €28,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2345330612 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €28,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes -( Rule 144A) - GEM | XS2345330968 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €28,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2345330455 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €28,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Non-Voting Notes -( Rule 144A) - GEM | XS2345330703 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €28,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes - GEM | XS2345330299 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €28,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2034 - Voting Notes -( Rule 144A) - GEM | XS2345330539 | 22/Jun/2021 | Listed | 18/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO VII D.A.C. | €32,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2345328558 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €32,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes -( Rule 144A) - GEM | XS2345328806 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €32,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2345328475 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €32,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes -( Rule 144A) - GEM | XS2345328715 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €32,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2345328392 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | €32,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2034 - Voting Notes -( Rule 144A) - GEM | XS2345328632 | 22/Jun/2021 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | EUR 43,990,000 Subordinated Notes due 2030 - GEM | XS1854833800 | 12/Jul/2018 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VII D.A.C. | EUR 43,990,000 Subordinated Notes due 2030 (Rule 144A) - GEM | XS1854833982 | 12/Jul/2018 | Listed | 18/Jul/2034 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1718486449 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1718484584 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 20,000,000 Class B-2 IM Exchangeable Non-Voting Senior Secured Fixed Rate Notes due 2030 - GEM | XS1718485714 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 20,000,000 Class B-2 IM Exchangeable Non-Voting Senior Secured Fixed Rate Notes due 2030 (144A) - GEM | XS1718483693 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 20,000,000 Class B-2 IM Non-Voting Senior Secured Fixed Rate Notes due 2030 - GEM | XS1718485631 | 20/Dec/2017 | Listed | 17/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO VIII D.A.C. | EUR 20,000,000 Class B-2 IM Non-Voting Senior Secured Fixed Rate Notes due 2030 (144A) - GEM | XS1718483420 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 20,000,000 Class B-2 IM Voting Senior Secured Fixed Rate Notes due 2030 - GEM | XS1718485128 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 20,000,000 Class B-2 IM Voting Senior Secured Fixed Rate Notes due 2030 (144A) - GEM | XS1718483347 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 21,000,000 Class D IM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1718486365 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 21,000,000 Class D IM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1718484311 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 21,000,000 Class D IM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1718486282 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 21,000,000 Class D IM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1718484154 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 21,000,000 Class D IM Voting Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1718485805 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 21,000,000 Class D IM Voting Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1718483933 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 23,000,000 Class C IM Exchangeable Non-Voting Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1718486100 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 23,000,000 Class C IM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1718485987 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 23,000,000 Class C IM Non-Voting Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1718483859 | 20/Dec/2017 | Listed | 17/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO VIII D.A.C. | EUR 23,000,000 Class C IM Voting Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1718485557 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 23,000,000 Class C IM Voting Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1718483776 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 244,000,000 Class A IM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2030 - GEM | XS1718485045 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 244,000,000 Class A IM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2030 (144A) - GEM | XS1718482885 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 244,000,000 Class A IM Non-Voting Senior Secured Floating Rate Notes due 2030 - GEM | XS1718484824 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 244,000,000 Class A IM Non-Voting Senior Secured Floating Rate Notes due 2030 (144A) - GEM | XS1718482968 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 244,000,000 Class A IM Voting Senior Secured Floating Rate Notes due 2030 - GEM | XS1718484402 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 244,000,000 Class A IM Voting Senior Secured Floating Rate Notes due 2030 (144A) - GEM | XS1718482703 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 25,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | XS1718486019 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 25,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | XS1718484238 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 27,000,000 Class B-1 IM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2030 - GEM | XS1718485474 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 27,000,000 Class B-1 IM Exchangeable Non-Voting Senior Secured Floating Rate Notes due 2030 (144A) - GEM | XS1718483180 | 20/Dec/2017 | Listed | 17/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO VIII D.A.C. | EUR 27,000,000 Class B-1 IM Non-Voting Senior Secured Floating Rate Notes due 2030 - GEM | XS1718485391 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 27,000,000 Class B-1 IM Non-Voting Senior Secured Floating Rate Notes due 2030 (144A) - GEM | XS1718483263 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 27,000,000 Class B-1 IM Voting Senior Secured Floating Rate Notes due 2030 - GEM | XS1718484741 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 27,000,000 Class B-1 IM Voting Senior Secured Floating Rate Notes due 2030 (144A) - GEM | XS1718483008 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 41,750,000 Subordinated Notes due 2030 - GEM | XS1718486522 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO VIII D.A.C. | EUR 41,750,000 Subordinated Notes due 2030 (144A) - GEM | XS1718484667 | 20/Dec/2017 | Listed | 17/Jul/2030 |
| ST. PAUL'S CLO XI DAC | €10,000,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2388198223 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €10,000,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2388196284 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €10,000,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Non-Voting Notes 144A - GEM | XS2388198140 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €10,000,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Non-Voting Notes Reg S - GEM | XS2388196367 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €10,000,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Voting Notes 144A - GEM | XS2388198066 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €10,000,000 Class C-1-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Voting Notes Reg S - GEM | XS2388196102 | 22/Sep/2021 | Listed | 17/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO XI DAC | €14,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2388197688 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €14,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2388195716 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €14,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - IM Non-Voting Notes 144A - GEM | XS2388197506 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €14,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - IM Non-Voting Notes Reg S - GEM | XS2388195633 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €14,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - IM Voting Notes 144A - GEM | XS2388197415 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €14,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2032 - IM Voting Notes Reg S - GEM | XS2388195559 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €18,000,000 Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2388198652 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €18,000,000 Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2388196797 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €18,000,000 Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - IM Non-Voting Notes 144A - GEM | XS2388198579 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €18,000,000 Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - IM Non-Voting Notes Reg S - GEM | XS2388196524 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €18,000,000 Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - IM Voting Notes 144A - GEM | XS2388198496 | 22/Sep/2021 | Listed | 17/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO XI DAC | €18,000,000 Class C-2-R Senior Secured Deferrable Fixed Rate Notes due 2032 - IM Voting Notes Reg S - GEM | XS2388196441 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2388197928 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2388196011 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - IM Non-Voting Notes 144A - GEM | XS2388197845 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - IM Non-Voting Notes Reg S - GEM | XS2388195989 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - IM Voting Notes 144A - GEM | XS2388197761 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €20,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2032 - IM Voting Notes Reg S - GEM | XS2388195807 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2388197332 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2388195476 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - IM Non-Voting Notes 144A - GEM | XS2388197258 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - IM Non-Voting Notes Reg S - GEM | XS2388195393 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - IM Voting Notes 144A - GEM | XS2388197175 | 22/Sep/2021 | Listed | 17/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO XI DAC | €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2032 - IM Voting Notes Reg S - GEM | XS2388195120 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Exchangeable Non-Voting Notes 144A - GEM | XS2388198900 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Exchangeable Non-Voting Notes Reg S - GEM | XS2388197092 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Non-Voting Notes 144A - GEM | XS2388198819 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Non-Voting Notes Reg S - GEM | XS2388196953 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Voting Notes 144A - GEM | XS2388198736 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | €26,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2032 - IM Voting Notes Reg S - GEM | XS2388196870 | 22/Sep/2021 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | Class E Senior Secured Deferrable Floating Rate Notes due 2032, 144A - GEM | XS2007341733 | 16/Jul/2019 | Listed | 29/Jan/2032 |
| ST. PAUL'S CLO XI DAC | Class E Senior Secured Deferrable Floating Rate Notes due 2032, Reg S - GEM | XS2007341576 | 16/Jul/2019 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | Class F Senior Secured Deferrable Floating Rate Notes due 2032, 144A - GEM | XS2007342384 | 16/Jul/2019 | Listed | 30/Jan/2032 |
| ST. PAUL'S CLO XI DAC | Class F Senior Secured Deferrable Floating Rate Notes due 2032, Reg S - GEM | XS2007341816 | 16/Jul/2019 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | Class X Senior Secured Floating Rate Notes due 2032, 144A - GEM | XS2007337624 | 16/Jul/2019 | Listed | 17/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO XI DAC | Class X Senior Secured Floating Rate Notes due 2032, Reg S - GEM | XS2007337541 | 16/Jul/2019 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO XI DAC | Subordinated Notes due 2032, 144A - GEM | XS2007342111 | 16/Jul/2019 | Listed | 31/Jan/2032 |
| ST. PAUL'S CLO XI DAC | Subordinated Notes due 2032, Reg S - GEM | XS2007342038 | 16/Jul/2019 | Listed | 17/Jan/2032 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €1,000,000 Class Z Notes due 2035 - GEM | XS2407607204 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €1,000,000 Class Z Notes due 2035- Rule 144A - GEM | XS2407606909 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €11,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2402449933 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €11,300,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402450196 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2035 - GEM | XS2402449008 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2035 - Rule 144A - GEM | XS2402449180 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €18,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2402449776 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €18,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402449859 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2402449263 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €24,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402449347 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | XS2402448612 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402448703 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B 1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2402448885 | 16/Nov/2021 | Listed | 25/Oct/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B 1 Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402448968 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €29,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2402449420 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €29,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2402449693 | 16/Nov/2021 | Listed | 25/Oct/2035 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €62,000,000 Subordinated Notes due 2030 - GEM | XS1853350384 | 12/Jul/2018 | Listed | 15/Feb/2030 |
| ST. PAUL'S CLO II DESIGNATED ACTIVITY COMPANY | €62,000,000 Subordinated Notes due 2030 (Rule 144A) - GEM | XS1853350111 | 12/Jul/2018 | Listed | 15/Feb/2030 |
| ST. PAULS CLO VI DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2311412600 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2311412519 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 IM Exchangeable Non-Voting Notes 144A - GEM | XS2311410737 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 IM Exchangeable Non-Voting Notes Reg S - GEM | XS2311410570 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 IM Non-Voting Notes 144A - GEM | XS2311410810 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 IM Non-Voting Notes Reg S - GEM | XS2311410653 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 IM Voting Notes 144A - GEM | XS2311410497 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €12,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 IM Voting Notes Reg S - GEM | XS2311410141 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 144A - GEM | XS2311412352 | 30/Mar/2021 | Listed | 20/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAULS CLO VI DAC | €21,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 Reg S - GEM | XS2311412436 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 IM Exchangeable Non-Voting Notes 144A - GEM | XS2311411388 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 IM Exchangeable Non-Voting Notes Reg S - GEM | XS2311411115 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 IM Non-Voting Notes 144A - GEM | XS2311411461 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 IM Non-Voting Notes Reg S - GEM | XS2311411206 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 IM Voting Notes 144A - GEM | XS2311410901 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 IM Voting Notes Reg S - GEM | XS2311411032 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 IM Exchangeable Non-Voting Notes 144A - GEM | XS2311409218 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 IM Exchangeable Non-Voting Notes Reg S - GEM | XS2311409135 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 IM Non-Voting Notes 144A - GEM | XS2311409481 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 IM Non-Voting Notes Reg S - GEM | XS2311409309 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 IM Voting Notes 144A - GEM | XS2311409051 | 30/Mar/2021 | Listed | 20/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAULS CLO VI DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2034 IM Voting Notes Reg S - GEM | XS2311408913 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 IM Exchangeable Non-Voting Notes 144A - GEM | XS2311412196 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 IM Exchangeable Non-Voting Notes Reg S - GEM | XS2311411891 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 IM Non-Voting Notes 144A - GEM | XS2311412279 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 IM Non-Voting Notes Reg S - GEM | XS2311411974 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 IM Voting Notes 144A - GEM | XS2311411545 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 IM Voting Notes Reg S - GEM | XS2311411628 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €27,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 IM Exchangeable Non-Voting Notes 144A - GEM | XS2311409721 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €27,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 IM Exchangeable Non-Voting Notes Reg S - GEM | XS2311409994 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €27,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 IM Non-Voting Notes 144A - GEM | XS2311410224 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €27,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 IM Non-Voting Notes Reg S - GEM | XS2311410067 | 30/Mar/2021 | Listed | 20/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAULS CLO VI DAC | €27,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 IM Voting Notes 144A - GEM | XS2311409648 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €27,500,000 Class B-1 Senior Secured Floating Rate Notes due 2034 IM Voting Notes Reg S - GEM | XS2311409564 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | €45,700,000 Subordinated Notes due 2034* 144A - GEM | XS1388851278 | 30/Mar/2021 | Listed | 20/May/2034 |
| ST. PAULS CLO VI DAC | EUR 45,700,000 Subordinated Notes due 2029 - GEM | XS1388851351 | 22/Jun/2016 | Listed | 22/Jul/2029 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2120084350 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2120084277 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2120080952 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2120080523 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2120081091 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033- Exchangeable Non-Voting Notes - GEM | XS2120080879 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €14,000,000 Class B-1 Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2120081257 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €14,000,000Class B-1 Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2120080796 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2033 - GEM | XS2120079780 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2120079863 | 15/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 - GEM | XS2120084194 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2120083543 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class Z Notes due 2033 - GEM | XS2122486819 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €20,000,000 Class Z Notes due 2033 (Rule 144A) - GEM | XS2122486900 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €22,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2120082149 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €22,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2120082578 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €22,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2120081687 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €22,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2120081927 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €22,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2120082495 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €22,500,000 Class C-1 Senior Secured Deferrable Floating Rate Notes due 2033- Voting Notes - GEM | XS2120082065 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2120083469 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2120083899 | 15/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes - GEM | XS2120082909 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2120083204 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes - GEM | XS2120083386 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2120083626 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2120080440 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2120080366 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes - GEM | XS2120079947 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2120080101 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033- Exchangeable Non-Voting Notes - GEM | XS2120080283 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Senior Secured Floating Rate Notes due 2033- Non-Voting Notes - GEM | XS2120080010 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2120081505 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2120081844 | 15/Apr/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes - GEM | XS2120081174 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2120081331 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Voting Notes - GEM | XS2120081414 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2120081760 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €35,650,000 Subordinated Notes due 2033 - GEM | XS2120083972 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €35,650,000 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2120084434 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €7,500,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2033 - Exchangeable Non-Voting Notes - GEM | XS2120082818 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €7,500,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2033 - Exchangeable Non-Voting Notes (Rule 144A) - GEM | XS2120083113 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €7,500,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2033 - Non-Voting Notes - GEM | XS2120082222 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €7,500,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2033 - Non-Voting Notes (Rule 144A) - GEM | XS2120082651 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €7,500,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2033 - Voting Notes - GEM | XS2120082735 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST. PAUL'S CLO XII DESIGNATED ACTIVITY COMPANY | €7,500,000 Class C-2 Senior Secured Deferrable Fixed Rate Notes due 2033 - Voting Notes (Rule 144A) - GEM | XS2120083030 | 15/Apr/2020 | Listed | 15/Apr/2033 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2319912809 | 22/Apr/2021 | Listed | 22/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 -(Rule 144A) - GEM | XS2319914508 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2035 - Voting Notes - GEM | XS2319911660 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2035 - Voting Notes - (Rule 144A) - GEM | XS2319913799 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2035- Non-Voting Exchangeable Notes - GEM | XS2319911827 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2035- Non-Voting Exchangeable Notes -(Rule 144A) - GEM | XS2319913526 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2035- Non-Voting Notes - GEM | XS2319911744 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B 2 Senior Secured Fixed Rate Notes due 2035- Non-Voting Notes -(Rule 144A) - GEM | XS2319913872 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €21,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2319912635 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €21,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 -(Rule 144A) - GEM | XS2319914680 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Exchangeable Notes - GEM | XS2319912122 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Exchangeable Notes -(Rule 144A) - GEM | XS2319913955 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes - GEM | XS2319912049 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes -(Rule 144A) - GEM | XS2319914094 | 22/Apr/2021 | Listed | 22/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035- Non-Voting Notes - GEM | XS2319912478 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €23,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035- Non-Voting Notes -(Rule 144A) - GEM | XS2319914177 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €245,000,000 Class A Senior Secured Floating Rate Notes due 2035- Non-Voting Exchangeable Notes - GEM | XS2319911231 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €245,000,000 Class A Senior Secured Floating Rate Notes due 2035- Non-Voting Exchangeable Notes -(Rule 144A) - GEM | XS2319912981 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €245,000,000 Class A Senior Secured Floating Rate Notes due 2035- Non-Voting Notes - GEM | XS2319911157 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €245,000,000 Class A Senior Secured Floating Rate Notes due 2035- Non-Voting Notes -(Rule 144A) - GEM | XS2319913013 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €245,000,000 Class A Senior Secured Floating Rate Notes due 2035- Voting Notes - GEM | XS2319911074 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €245,000,000 Class A Senior Secured Floating Rate Notes due 2035- Voting Notes - (Rule 144A) - GEM | XS2319913104 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B 1 Senior Secured Floating Rate Notes due 2035- Non-Voting Exchangeable Notes - GEM | XS2319911587 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B 1 Senior Secured Floating Rate Notes due 2035- Non-Voting Exchangeable Notes -(Rule 144A) - GEM | XS2319913286 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B 1 Senior Secured Floating Rate Notes due 2035- Non-Voting Notes - GEM | XS2319911405 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B 1 Senior Secured Floating Rate Notes due 2035- Non-Voting Notes -(Rule 144A) - GEM | XS2319913369 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B 1 Senior Secured Floating Rate Notes due 2035- Voting Notes - GEM | XS2319911314 | 22/Apr/2021 | Listed | 22/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €26,000,000 Class B 1 Senior Secured Floating Rate Notes due 2035- Voting Notes - (Rule 144A) - GEM | XS2319913443 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Exchangeable Notes - GEM | XS2319912551 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Exchangeable Notes -(Rule 144A) - GEM | XS2319914250 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Notes - GEM | XS2319912718 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Non-Voting Notes -(Rule 144A) - GEM | XS2319914417 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes - GEM | XS2319912395 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €29,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Voting Notes -(Rule 144A) - GEM | XS2319914334 | 22/Apr/2021 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €41,300,000 Subordinated Notes due 2035 - GEM | XS1956175548 | 22/Mar/2019 | Listed | 22/Apr/2035 |
| ST.PAUL'S CLO X DESIGNATED ACTIVITY COMPANY | €41,300,000 Subordinated Notes due 2035- (Rule 144A) - GEM | XS1956175464 | 22/Mar/2019 | Listed | 22/Apr/2035 |
| STANDARD CHARTERED BANK | Series 12822 - Issue of USD 34,903,299 Total Return Credit Linked Notes due 2035 - GEM | XS2086477689 | 28/Nov/2019 | Listed | 10/Oct/2035 |
| STANDARD CHARTERED BANK | Series 12827 - Issue USD 5,000,000 Callable Dual Range Accrual Credit Linked Notes due 2029 - GEM | XS2092758304 | 20/Dec/2019 | Listed | 20/Dec/2029 |
| STANDARD CHARTERED BANK | Series 12841 - Issue of USD 7,000,000 Synthetic Currency Linked Notes due 2025 - GEM | XS2104315945 | 17/Jan/2020 | Listed | 17/Jan/2025 |
| STANDARD CHARTERED BANK | Series 12842 - Issue of USD 3,000,000 Synthetic Currency Linked Notes due on 2025 - GEM | XS2105119031 | 21/Jan/2020 | Listed | 21/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STANDARD CHARTERED BANK | Series 13058 - Issue of GHS 75,300,000 Dual Currency Total Return Credit Linked Notes due 2027 - GEM | XS2293803206 | 29/Jan/2021 | Listed | 20/Jan/2027 |
| STANDARD CHARTERED BANK | Series 13086 - Issue of USD 7,000,000 Synthetic Currency Linked Notes, due 2025 - GEM | XS2307568563 | 24/Feb/2021 | Listed | 24/Feb/2025 |
| STANDARD CHARTERED BANK | Series 13109 - Issue of USD 50,000,000 Callable Leveraged Range Accural Notes due 2031 - GEM | XS2320040616 | 05/Jul/2024 | Listed | 25/Mar/2031 |
| STANDARD CHARTERED BANK | Series 13110 - Issue of USD 50,000,000 Callable Leveraged Range Accural Notes due 2031 - GEM | XS2320040889 | 05/Jul/2024 | Listed | 25/Mar/2031 |
| STANDARD CHARTERED BANK | Series 13185 - Issue of USD 25,000,000 Callable Leveraged Range Accural Notes due 2031 - GEM | XS2344657759 | 27/May/2021 | Listed | 27/May/2031 |
| STANDARD CHARTERED BANK | Series 13186 - Issue of USD 25,000,000 Callable Leveraged Range Accural Notes due 2031 - GEM | XS2344658302 | 27/May/2021 | Listed | 27/May/2031 |
| STANDARD CHARTERED BANK | Series 13199 - Issue of USD 6,000,000 Synthetic Currency Linked Notes due June 2026 - GEM | XS2350180043 | 07/Jun/2021 | Listed | 07/Jun/2026 |
| STANDARD CHARTERED BANK | Series 13227 - Issue of USD 25,000,000 Callable Leveraged Range Accural Notes due 2031 - GEM | XS2357435747 | 01/Jul/2021 | Listed | 01/Jul/2031 |
| STANDARD CHARTERED BANK | Series 13229 - Issue of USD 25,000,000 Callable Leveraged Range Accural Notes due 2031. - GEM | XS2357661086 | 02/Jul/2021 | Listed | 02/Jul/2031 |
| STANDARD CHARTERED BANK | Series 13314 - Issue of USD 5,000,000 Synthetic Currency Linked Notes due 2026 - GEM | XS2386728724 | 16/Sep/2021 | Listed | 14/Sep/2026 |
| STANDARD CHARTERED BANK | Series 13370 - Issue of KES 600,000,000 Synthetic Currency Linked Notes due 2025 - GEM | XS2414149497 | 26/Nov/2021 | Listed | 26/Nov/2025 |
| STANDARD CHARTERED BANK | Series 13456 - Issue of USD 5,800,000 Synthetic Currency Linked Notes due 2027 - GEM | XS2444926229 | 15/Feb/2022 | Listed | 15/Feb/2027 |
| STANDARD CHARTERED BANK | Series 13727 - Issue of USD 14,000,000 Callable Fixed Rate Notes due 2025 - GEM | XS2520216123 | 16/Aug/2022 | Listed | 15/Aug/2025 |
| STANDARD CHARTERED BANK | Series 13796 - Issue of HKD 187,000,000 Callable Fixed Rate Notes due 2027 - GEM | XS2530259303 | 12/Sep/2022 | Listed | 08/Sep/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STANDARD CHARTERED BANK | Series 13995 - Issue of USD 5,000,000 Synthetic Currency Linked Note with Currency Linked Interest and Redemption due 2024 - GEM | XS2560502937 | 29/Nov/2022 | Listed | 29/Nov/2024 |
| STANDARD CHARTERED BANK | Series 13998 - Issue of USD 5,000,000 Synthetic Currency Linked Notes due 2025 - GEM | XS2563078554 | 05/Dec/2022 | Listed | 12/May/2025 |
| STANDARD CHARTERED BANK | Series 14019 - Issue of USD 70,000,000 Callable Range Accrual Note due 2030 - GEM | XS2573684672 | 16/Jan/2023 | Listed | 13/Jan/2030 |
| STANDARD CHARTERED BANK | Series 14115 - Issue of USD 9,300,000 Synthetic Currency Linked Notes due 2027 - GEM | XS2597117204 | 10/Mar/2023 | Listed | 10/Mar/2027 |
| STANDARD CHARTERED BANK | Series 14117 - Issue of USD 5,000,000 Synthetic Currency Linked Notes due 2027 - GEM | XS2598074685 | 14/Mar/2023 | Listed | 13/Mar/2027 |
| STANDARD CHARTERED BANK | Series 14118 - Issue of USD 9,600,000 Synthetic Currency Linked Notes due 2026 - GEM | XS2598074842 | 14/Mar/2023 | Listed | 14/Mar/2026 |
| STANDARD CHARTERED BANK | Series 14141 - Issue of USD 5,000,000 Synthetic Currency Linked Notes due 2028 - GEM | XS2613667463 | 19/Apr/2023 | Listed | 19/Apr/2028 |
| STANDARD CHARTERED BANK | Series 14143 - Issue of USD 5,000,000 Synthetic Currency Linked Notes due 2028 - GEM | XS2613846984 | 19/Apr/2023 | Listed | 19/Apr/2028 |
| STANDARD CHARTERED BANK | Series 14183 - Issue of USD 10,000,000 Switchable Fixed to Floating Structured Rate Notes due 2028 - GEM | XS2623506818 | 17/May/2023 | Listed | 16/May/2028 |
| STANDARD CHARTERED BANK | Series 14212 - Issue of AUD 13,000,000.00 Switchable Fixed to Floating Structured Rate Notes due 2033 - GEM | XS2629213013 | 26/May/2023 | Listed | 26/May/2033 |
| STANDARD CHARTERED BANK | Series 14297 - Issue of PKR 1,000,000,000 Synthetic Currency Linked Notes due 2026 - GEM | XS2651954070 | 18/Jul/2023 | Listed | 18/Jul/2026 |
| STANDARD CHARTERED BANK | Series 14387 - Issue of AUD 20,000,000 Callable Linear Accreting Zero Coupon Notes due 2030 - GEM | XS2672785800 | 25/Aug/2023 | Listed | 25/Aug/2030 |
| STANDARD CHARTERED BANK | Series 14429 - Issue of USD 5,000,000 Callable Capped and Floored Floating Rate Notes due 2028 - GEM | XS2694849345 | 25/Sep/2023 | Listed | 25/Sep/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STANDARD CHARTERED BANK | Series 14430 - Issue of USD 10,000,000 Callable Capped and Floored Floating Rate Notes due 2028 - GEM | XS2694849691 | 25/Sep/2023 | Listed | 25/Sep/2028 |
| STANDARD CHARTERED BANK | Series 14600 - Issue of USD 3,500,000 Synthetic Currency Linked Notes due 2025 - GEM | XS2752468673 | 29/Jan/2024 | Listed | 29/Jan/2025 |
| STANDARD CHARTERED BANK | Series 14740 - Issue of USD 14,000,000 Callable Fixed Rate Notes due 2034 - GEM | XS2777807129 | 05/Mar/2024 | Listed | 05/Mar/2034 |
| STANDARD CHARTERED BANK | Series 14798 - Issue of USD 15,000,000 Callable Capped and Floored Floating Rate Notes due 2029 - GEM | XS2783458586 | 13/Mar/2024 | Listed | 13/Mar/2029 |
| STANDARD CHARTERED BANK | Series 14871 - Issue of USD 7,000,000 Synthetic Currency Notes with Currency Linked Interest and Redemption due 2027 - GEM | XS2792059524 | 02/Apr/2024 | Listed | 02/Apr/2027 |
| STANDARD CHARTERED BANK | Series 15141 - Issue of USD 5,000,000 Synthetic Currency Notes with Currency Linked Interest and Redemption due 2027 - GEM | XS2819335154 | 17/May/2024 | Listed | 17/May/2027 |
| STANDARD CHARTERED BANK | Series 15379 - Issue of USD 5,000,000 Synthetic Currency Notes with Currency Linked Interest and Redemption due 2026 - GEM | XS2846985179 | 27/Jun/2024 | Listed | 27/Jun/2026 |
| STANDARD CHARTERED BANK | Series 15429 - Issue of USD 6,500,000 Synthetic Currency Notes with Currency Linked Interest and Redemption due 2028 - GEM | XS2852903769 | 03/Jul/2024 | Listed | 03/Jul/2028 |
| STANDARD CHARTERED BANK | Series 15726 - Issue of USD 5,500,000 Synthetic Currency Notes with Currency Linked Interest and Redemption due 2027 - GEM | XS2888529109 | 03/Sep/2024 | Listed | 03/Sep/2027 |
| STANDARD CHARTERED BANK | Series 15783 - Issue of BWP 67,000,000 Synthetic Currency Notes with Currency Linked Interest and Redemption due 2027 - GEM | XS2895513369 | 03/Sep/2024 | Listed | 03/Sep/2027 |
| STANDARD CHARTERED BANK | Series 2123417 - Issue of USD 200,000.00 Autocallable Notes due 2028 - GEM | XS2482051484 | 28/Mar/2023 | Listed | 22/Mar/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STANDARD CHARTERED BANK | Series 2639691 - Issue of GBP 170,000.00 Autocallable Notes due 2028 - GEM | XS2557367955 | 01/Nov/2023 | Listed | 31/Oct/2028 |
| STANDARD CHARTERED BANK | Series 3798130 - Issue of GBP 150,000.00 Autocallable Notes due 2029 - GEM | XS2855587510 | 06/Nov/2024 | Listed | 06/Nov/2029 |
| STANIFORD STREET CLO, LTD. | Class D Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG84292AD65 | 02/May/2014 | Listed | 15/Jun/2025 |
| STANIFORD STREET CLO, LTD. | USD 255,000,000 Class A-R Senior Secured Floating Rate Notes due 2025 - GEM | USG84292AE49 | 20/Mar/2017 | Listed | 15/Jun/2025 |
| STANIFORD STREET CLO, LTD. | USD 30,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG84292AG96 | 20/Mar/2017 | Listed | 15/Jun/2025 |
| STANIFORD STREET CLO, LTD. | USD 45,000,000 Class B-R Senior Secured Floating Rate Notes due 2025 - GEM | USG84292AF14 | 20/Mar/2017 | Listed | 15/Jun/2025 |
| STARK FINANCING 2023-1 DAC | £100,000 Class X1 Commercial Mortgage Backed Notes due 2033 - GEM | XS2708125039 | 02/Nov/2023 | Listed | 17/Aug/2033 |
| STARK FINANCING 2023-1 DAC | £100,000 Class X2 Commercial Mortgage Backed Notes due 2033 - GEM | XS2708125112 | 02/Nov/2023 | Listed | 17/Aug/2033 |
| STARK FINANCING 2023-1 DAC | £187,000,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2033 - GEM | XS2708047993 | 02/Nov/2023 | Listed | 17/Aug/2033 |
| STARK FINANCING 2023-1 DAC | £33,000,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2033 - GEM | XS2708124578 | 02/Nov/2023 | Listed | 17/Aug/2033 |
| STARK FINANCING 2023-1 DAC | £55,000,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2033 - GEM | XS2708124222 | 02/Nov/2023 | Listed | 17/Aug/2033 |
| STARLING FINANCE PLC | Series 2019-09 - EUR 45,000,000 Leveraged Long iTraxx® Europe Series 31 and Short iTraxx® Crossover Series 31 Credit Linked Notes due 2026 - GEM | XS2053045840 | 18/Oct/2019 | Listed | 23/Jun/2026 |
| STARLING FINANCE PLC | Series 2021-2 - Issue of JPY 200,000,000 Variable Rate Secured Notes due 2038 - GEM | XS2347309242 | 10/Jun/2021 | Listed | 24/Sep/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STARLING FINANCE PLC | Series 2021-3 - JPY 200,000,000 Variable Rate Secured Notes due 2040 - GEM | XS2351159210 | 29/Jun/2021 | Listed | 11/Jul/2040 |
| STARLING FINANCE PLC | Series 2022-2 - JPY 200,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2445114577 | 07/Mar/2022 | Listed | 01/Jan/2029 |
| STARLING FINANCE PLC | Series 2022-3 - JPY 200,000,000 Fixed Rate Secured Notes due 2028 - GEM | XS2447540407 | 14/Mar/2022 | Listed | 05/Jun/2028 |
| STARLING FINANCE PLC | Series 2022-4 - JPY 200,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2447955449 | 14/Mar/2022 | Listed | 20/Jun/2029 |
| STARLING FINANCE PLC | Series 2022-7 - JPY 300,000,000 Fixed Rate Secured Notes due 2027 - GEM | XS2499697709 | 15/Jul/2022 | Listed | 29/Jun/2027 |
| STARLING FINANCE PLC | SERIES No 2022-5 - JPY 2,100,000,000 Fixed Rate Secured Notes due 2029 - GEM | XS2482401218 | 07/Jun/2022 | Listed | 11/Aug/2029 |
| STARLING FINANCE PLC | SERIES NO: 2022-6 - JPY 300,000,000 Fixed Rate Secured Notes due 2027 - GEM | XS2489889910 | 24/Jun/2022 | Listed | 16/Apr/2027 |
| STARTS IRELAND PLC | 2016-9 - Issue of Series 2016-9 NOK 315,000,000 Fixed Rate Notes due 26 November 2026 - GEM | XS1525945181 | 26/Jul/2017 | Listed | 26/Nov/2026 |
| STARTS IRELAND PLC | Series 2015-1 - Issue of Series 2015-1 NOK 500000000 Fixed Rate Notes due 04 December 2024 - GEM | XS1224432051 | 12/May/2015 | Listed | 04/Dec/2024 |
| STARTS IRELAND PLC | Series 2016-1 - AUD 47,000,000 Zero Coupon Limited Recourse Secured Notes due 2035 - GEM | XS1346558361 | 27/Jan/2016 | Listed | 22/Dec/2035 |
| STARTS IRELAND PLC | Series 2016-3 - AUD 108,000,000 Zero Coupon Limited Recourse Secured Notes due 2036 - GEM | XS1390056866 | 13/Apr/2016 | Listed | 24/Mar/2036 |
| STARTS IRELAND PLC | Series 2016-5 - AUD 35,700,000 Zero Coupon Limited Recourse Secured Notes due 2037 - GEM | XS1410556317 | 20/May/2016 | Listed | 23/Apr/2037 |
| STARTS IRELAND PLC | Series 2016-6 - AUD 42,100,000 Zero Coupon Limited Recourse Secured Notes due 2036 - GEM | XS1440089362 | 14/Jul/2016 | Listed | 24/Jun/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STARTS IRELAND PLC | Series 2016-7 - AUD 46,600,000 Zero Coupon Limited Recourse Secured Notes due 2036 - GEM | XS1497670700 | 11/Oct/2016 | Listed | 24/Jun/2036 |
| STARTS IRELAND PLC | Series 2017-1 - AUD 88100000 Zero Coupon Limited Recourse Secured Notes due 2036 - GEM | XS1548790648 | 23/Jan/2017 | Listed | 23/Dec/2036 |
| STARTS IRELAND PLC | Series 2017-10 - Issue of Series 2017-10 EUR 25,000,000 Repack Securities due 02 December 2030 - GEM | XS1646503166 | 20/Jul/2017 | Listed | 02/Dec/2030 |
| STARTS IRELAND PLC | Series 2017-2 - AUD 95,000,000 Zero Coupon Limited Recourse Secured Notes due 2037 - GEM | XS1584124546 | 29/Mar/2017 | Listed | 24/Mar/2037 |
| STARTS IRELAND PLC | Series 2018-03 - EUR 20,239,613 Limited Recourse Secured Notes due 2036 - GEM | XS1791461186 | 05/Apr/2018 | Listed | 12/Mar/2036 |
| STARTS IRELAND PLC | Series 2018-10 - AUD 67800000 Zero Coupon Limited Recourse Secured Notes due 2038 - GEM | XS1817688606 | 15/May/2018 | Listed | 20/Mar/2038 |
| STARTS IRELAND PLC | Series 2018-11 - AUD 22,600,000 Zero Coupon Limited Recourse Secured Notes due 2038 - GEM | XS1884760403 | 09/Oct/2018 | Listed | 22/Jun/2038 |
| STARTS IRELAND PLC | Series 2018-8 - AUD 23,400,000 Zero Coupon Limited Recourse Secured Notes due 2037 - GEM | XS1793286318 | 27/Mar/2018 | Listed | 20/Dec/2037 |
| STARTS IRELAND PLC | Series 2019-13 - Issue of EUR 23,000,000 Repack Securities - GEM | XS2053851007 | 02/Oct/2019 | Listed | 27/Nov/2026 |
| STARTS IRELAND PLC | Series 2019-17 - USD 300,000,000 Limited Recourse Extendable Security due 2026 - GEM | XS2055188192 | 09/Oct/2019 | Listed | 31/Jan/2026 |
| STARTS IRELAND PLC | Series 2021-06 - USD 20,000,000 Limited Recourse Secured Floating Rate Credit Linked Securities due 2026 - GEM | XS2340852396 | 21/May/2021 | Listed | 25/Mar/2026 |
| STARTS IRELAND PLC | Series 2023-21 - Issue of Series 2023-21 USD 20,000,000 Limited Recourse Secured Fixed Rate Credit Linked Notes due December 2025 - GEM | XS2729167309 | 20/Dec/2023 | Listed | 01/Dec/2025 |
| STARTS IRELAND PLC | Series 2024-02 - Issue of USD 146,500,000 Limited Recourse Secured Fixed Rate Notes due 2029 - GEM | XS2767221315 | 22/Feb/2024 | Listed | 27/Feb/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STARTS IRELAND PLC | Series 2024-07 - Issue of PHP 590,000,000 Limited Recourse Secured Fixed Rate Notes, settled in USD, due 2031 - GEM | XS2854911935 | 17/Jul/2024 | Listed | 29/May/2031 |
| STARTS IRELAND PLC | Series 2024-10 - Issue of Series 2024-10 USD 50,000,000 Limited Recourse Secured Fixed Rate Notes due 2029 - GEM | XS2868886073 | 08/Aug/2024 | Listed | 13/Aug/2029 |
| STARTS IRELAND PLC | Series 2024-13 - Issue of Series 2024-13 USD 122,000,000 Limited Redcourse Secured Fixed Rate Notes due 2029 - GEM | XS2895514334 | 10/Sep/2024 | Listed | 12/Sep/2029 |
| STARTS IRELAND PLC | Series 2024-14 - Issue of Series 2024-14 USD 28,000,000 Limited Recourse Secured Fixed Rate Notes due 2029 - GEM | XS2903254394 | 24/Sep/2024 | Listed | 26/Sep/2029 |
| STARTS IRELAND PLC | Series 2024-15 - Issue of USD 150,000,000 Limited Recourse Secured Fixed Rate Notes due 2027 - GEM | XS2903249550 | 24/Sep/2024 | Listed | 29/Sep/2027 |
| STARTS IRELAND PLC | Series 2024-16 - Issue of Series 2024-16 USD 100,000,000 Limited Recourse Secured Fixed Rate Securities due 2027 - GEM | XS2907073311 | 30/Sep/2024 | Listed | 05/Oct/2027 |
| STARTS IRELAND PLC | Series 2024-17 - Issue of Series 2024-17 USD 50,000,000 Limited Recourse Secured Fixed Rate Securities due 2025 - GEM | XS2907157502 | 26/Sep/2024 | Listed | 01/Oct/2025 |
| STARZ MORTGAGE SECURITIES 2021-1 DAC | £10,141,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2400379124 | 19/Nov/2021 | Listed | 20/Nov/2038 |
| STARZ MORTGAGE SECURITIES 2021-1 DAC | £16,378,000 Class D1 Senior Secured Floating Rate Notes due 2038 - GEM | XS2400379041 | 19/Nov/2021 | Listed | 20/Nov/2038 |
| STARZ MORTGAGE SECURITIES 2021-1 DAC | £17,641,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2400379397 | 19/Nov/2021 | Listed | 20/Nov/2038 |
| STARZ MORTGAGE SECURITIES 2021-1 DAC | £18,031,000 Class C1 Senior Secured Floating Rate Notes due 2038 - GEM | XS2400378829 | 19/Nov/2021 | Listed | 20/Nov/2038 |
| STARZ MORTGAGE SECURITIES 2021-1 DAC | £22,751,000 Class B1 Senior Secured Floating Rate Notes due 2038 - GEM | XS2400378746 | 19/Nov/2021 | Listed | 20/Nov/2038 |
| STARZ MORTGAGE SECURITIES 2021-1 DAC | £26,123,000 Subordinated Notes due 2038 - GEM | XS2400379470 | 19/Nov/2021 | Listed | 20/Nov/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STARZ MORTGAGE SECURITIES 2021-1 DAC | £83,634,000 Class A1 Senior Secured Floating Rate Notes due 2038 - GEM | XS2400378662 | 19/Nov/2021 | Listed | 20/Nov/2038 |
| STATE GRID EUROPE DEVELOPMENT (2014) PUBLIC LIMITED COMPANY | EUR 300,000,000 Series B 2.45 per cent. Guaranteed Notes due 2027 - GEM | XS1165756633 | 27/Jan/2015 | Listed | 26/Jan/2027 |
| STATE GRID OVERSEAS INVESTMENTS (BVI) LIMITED | EUR 350,000,000 2.125 per cent. Senior Guaranteed Notes due 2030 - GEM | XS1810963659 | 03/May/2018 | Listed | 02/May/2030 |
| STATE GRID OVERSEAS INVESTMENTS (BVI) LIMITED | EUR 500,000,000 1.375 per cent. Senior Guaranteed Notes due 2025 - GEM | XS1810963147 | 03/May/2018 | Listed | 02/May/2025 |
| STATE GRID OVERSEAS INVESTMENTS (BVI) LIMITED | EUR 500,000,000 1.75 % Senior Guaranteed Notes due 2025 - GEM | XS1402186776 | 19/May/2016 | Listed | 19/May/2025 |
| STATE GRID OVERSEAS INVESTMENTS (BVI) LIMITED | EUR1,000,000,000 0.797% Senior Guaranteed Notes due 2026 under the U.S. $15,000,000,000 Guaranteed Medium Term Note Programme guaranteed by State Grid Corporation of China - GEM | XS2152902719 | 05/Aug/2020 | Listed | 05/Aug/2026 |
| STATE GRID OVERSEAS INVESTMENTS (BVI) LIMITED | EUR600,000,000 1.303% Senior Guaranteed Notes due 2032 under the U.S. $15,000,000,000 Guaranteed Medium Term Note Programme guaranteed by State Grid Corporation of China - GEM | XS2152935214 | 05/Aug/2020 | Listed | 05/Aug/2032 |
| STATE GRID OVERSEAS INVESTMENTS (BVI) LIMITED | EUR800,000,000 0.419 per cent. Senior Guaranteed Notes due 2028 - GEM | XS2358736051 | 08/Sep/2021 | Listed | 08/Sep/2028 |
| STEEL FUNDING DESIGNATED ACTIVITY COMPANY | EUR 500,000,000 1.45 per cent. Loan Participation Notes due 2026 - GEM | XS2346922755 | 02/Jun/2021 | Suspended | 02/Jun/2026 |
| STEELE CREEK CLO 2014-1, LTD | Subordinated Notes due 2026 - GEM | USG8460PAA15 | 04/Sep/2014 | Listed | 21/Aug/2026 |
| STEELE CREEK CLO 2016 1, LTD. | USD 13,500,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8462QAC36 | 21/Jun/2018 | Listed | 15/Jun/2031 |
| STEELE CREEK CLO 2016 1, LTD. | USD 13,500,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US85816TAF84 | 21/Jun/2018 | Listed | 15/Jun/2031 |
| STEELE CREEK CLO 2016 1, LTD. | USD 16,750,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG84608AL56 | 21/Jun/2018 | Listed | 15/Jun/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STEELE CREEK CLO 2016 1, LTD. | USD 16,750,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US858102BA39 | 21/Jun/2018 | Listed | 15/Jun/2031 |
| STEELE CREEK CLO 2016 1, LTD. | USD 19,750,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG84608AK73 | 21/Jun/2018 | Listed | 15/Jun/2031 |
| STEELE CREEK CLO 2016 1, LTD. | USD 19,750,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US858102AZ98 | 21/Jun/2018 | Listed | 15/Jun/2031 |
| STEELE CREEK CLO 2016 1, LTD. | USD 193,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 - GEM | USG84608AH45 | 21/Jun/2018 | Listed | 15/Jun/2031 |
| STEELE CREEK CLO 2016 1, LTD. | USD 193,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US858102AX41 | 21/Jun/2018 | Listed | 15/Jun/2031 |
| STEELE CREEK CLO 2016 1, LTD. | USD 24000000 Subordinated Notes due 2028 - GEM | USG8462QAA79 | 04/Aug/2016 | Listed | 15/Jun/2028 |
| STEELE CREEK CLO 2016 1, LTD. | USD 34,750,000 Class B-R Senior Secured Floating Rate Notes due 2031 - GEM | USG84608AJ01 | 21/Jun/2018 | Listed | 15/Jun/2031 |
| STEELE CREEK CLO 2016 1, LTD. | USD 34,750,000 Class B-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US858102AY24 | 21/Jun/2018 | Listed | 15/Jun/2031 |
| STEELE CREEK CLO 2016 1, LTD. | USD 6,000,000 Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG8462QAD19 | 21/Jun/2018 | Listed | 15/Jun/2031 |
| STEELE CREEK CLO 2016 1, LTD. | USD 6,000,000 Class F-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US85816TAG67 | 21/Jun/2018 | Listed | 15/Jun/2031 |
| STILLWATER MINING COMPANY | U.S.$525,000,000 4.500% Senior Notes due 2029 - GEM | USU85969AF71 | 18/Nov/2021 | Listed | 16/Nov/2029 |
| STILLWATER MINING COMPANY | U.S.$675,000,000 4.000% Senior Notes due 2026 - GEM | USU85969AE07 | 18/Nov/2021 | Listed | 16/Nov/2026 |
| STILLWATER MINING COMPANY | USD 550,000,000 7.125% Senior Notes due 2025 (144 A) - GEM | US86074QAN25 | 11/Jul/2017 | Listed | 27/Jun/2025 |
| STILLWATER MINING COMPANY | USD 550,000,000 7.125% Senior Notes due 2025 (Reg S) - GEM | USU85969AD24 | 11/Jul/2017 | Listed | 27/Jun/2025 |
| STONE TOWER CDO III LTD | 26600000 Preferred Shares - GEM - GEM | USG851392054 | 17/Dec/2007 | Listed | 07/Nov/2047 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STRATEGIC CAPITAL FINANCE LIMITED | EUR 50,000,000 Asset Backed Noted due 31 December 2034 - GEM | IE00BTL18D32 | 18/Mar/2015 | Listed | 31/Mar/2025 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £15,623,000 Class E mortgage backed floating rate notes due June 2060 - 144A - GEM | XS2728574406 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £15,623,000 Class E mortgage backed floating rate notes due June 2060- Reg S - GEM | XS2728569588 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £15,623,000 Class F mortgage backed floating rate notes due June 2060 - 144A - GEM | XS2728574588 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £15,623,000 Class F mortgage backed floating rate notes due June 2060- Reg S - GEM | XS2728569661 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £2,604,000 Class X1 floating rate notes due June 2060 - 144A - GEM | XS2728574828 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £2,604,000 Class X1 floating rate notes due June 2060- Reg S - GEM | XS2728570081 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £2,604,000 Class X2 floating rate notes due June 2060 - 144A - GEM | XS2728575049 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £2,604,000 Class X2 floating rate notes due June 2060- Reg S - GEM | XS2728570164 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £26,039,000 Class D mortgage backed floating rate notes due June 2060 - 144A - GEM | XS2728574232 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £26,039,000 Class D mortgage backed floating rate notes due June 2060- Reg S - GEM | XS2728569232 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £26,039,000 Class Z mortgage backed fixed rate notes due June 2060 - 144A - GEM | XS2728574745 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £26,039,000 Class Z mortgage backed fixed rate notes due June 2060- Reg S - GEM | XS2728569828 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £39,058,000 Class C mortgage backed floating rate notes due June 2060 - 144A - GEM | XS2728570594 | 22/Jan/2024 | Listed | 25/Jun/2060 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £39,058,000 Class C mortgage backed floating rate notes due June 2060- Reg S - GEM | XS2728569158 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £75,513,000 Class B mortgage backed floating rate notes due June 2060 - 144A - GEM | XS2728570321 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | £75,513,000 Class B mortgage backed floating rate notes due June 2060- Reg S - GEM | XS2728569075 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | Up to £839,864,000 Class A mortgage backed floating rate notes due June 2060 - 144A - GEM | XS2728570248 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRATTON MORTGAGE FUNDING 2024-1 PLC | Up to £839,864,000 Class A mortgage backed floating rate notes due June 2060 - Reg S - GEM | XS2728568937 | 22/Jan/2024 | Listed | 25/Jun/2060 |
| STRUCTURED FINANCE ADVISORS ABS CDO III LTD | 12,500 Preference Shares - GEM - GEM | KYG8537T1040 | 15/Jul/2002 | Listed | 02/Jul/2037 |
| SUDBURY MILL CLO LTD | USD 2,600,000 Class X Senior Floating Rate Notes due 2026 - GEM | USG85448AA92 | 17/Dec/2013 | Listed | 17/Jan/2026 |
| SUDBURY MILL CLO LTD | USD 200,000,000 Class A-1-R Senior Floating Rate Notes due 2026 - GEM | USG85448AL57 | 04/May/2017 | Listed | 17/Jan/2026 |
| SUDBURY MILL CLO LTD | USD 50,000,000 Class A-2-R Senior Floating Rate Notes due 2026 - GEM | USG85448AM31 | 04/May/2017 | Listed | 17/Jan/2026 |
| SUNRISE HOLDCO IV B.V. | EUR 287,854,000 3.875% Senior Notes due 2029 - GEM | XS1629969327 | 03/Jul/2017 | Listed | 15/Jun/2029 |
| SUNRISE HOLDCO IV B.V. | USD 395,316,000 5½% Senior Notes due 2028 - GEM | USN9T41QAG33 | 23/Oct/2017 | Listed | 15/Jan/2028 |
| SUP FCO EUROPE MA DESIGNATED ACTIVITY COMPANY | USD2000000000 Asset-Backed Security due 31 January 2041 - GEM | IE00BJ0X6K35 | 15/Jan/2014 | Listed | 31/Jan/2041 |
| SUP FCO EUROPE MA II DAC | USD 2,000,000,000 Asset-Backed Security due 31 January 2045 - GEM | IE00BYQ5LZ86 | 10/Nov/2015 | Listed | 31/Jan/2045 |
| SUP FCO MA III EUROPE DAC | Asset-Backed Securities due 31 January 2059 - GEM | IE00BK6R9S55 | 21/May/2019 | Listed | 31/Jan/2059 |
| SUSTAINABLE CAPITAL PLC | Series 2020-F1 GBP - Issue of £28,140,000 8.21% Fixed Rate Secured Notes due 2025 - GEM | GB00BM8QTK66 | 29/Jul/2020 | Listed | 06/Jul/2025 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Seres 361 - Issue of U.S. $109,000,000 Floating Rate Notes due 2027 - GEM | XS2551374254 | 10/Nov/2022 | Listed | 10/Nov/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 27 - Issue of U.S. $1,000,000,000 Senior Non-Preferred Fixed Rate Reset Notes due June 11, 2027 - GEM | US86959NAH26 | 11/Jun/2021 | Listed | 11/Jun/2027 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 28 - Issue of U.S. $850,000,000 3.650% Senior Preferred Notes due June 10, 2025 - GEM | US86959NAJ81 | 10/Jun/2022 | Listed | 10/Jun/2025 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 29 - Issue of U.S. $350,000,000 Senior Preferred Floating Rate Notes due June 10, 2025 - GEM | US86959NAK54 | 10/Jun/2022 | Listed | 10/Jun/2025 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 30 - Issue of U.S. $800,000,000 3.950% Senior Preferred Notes due June 10, 2027 - GEM | US86959NAL38 | 10/Jun/2022 | Listed | 10/Jun/2027 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 31 - Issue of U.S. $700,000,000 5.250% Senior Preferred Notes due June 15, 2026 - GEM | US86959NAM11 | 15/Jun/2023 | Listed | 15/Jun/2026 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 32 - Issue of U.S. $500,000,000 Senior Preferred Floating Rate Notes due June 15, 2026 - GEM | US86959NAN93 | 15/Jun/2023 | Listed | 15/Jun/2026 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 33 - Issue of U.S. $1,000,000,000 5.500% Senior Non-Preferred Notes due June 15, 2028 - GEM | US86959NAP42 | 15/Jun/2023 | Listed | 15/Jun/2028 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 34 - Issue of U.S. $400,000,000 Senior Preferred Floating Rate Notes due May 28, 2027 - GEM | US86959NAR08 | 28/May/2024 | Listed | 28/May/2027 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 35 - Issue of U.S. $600,000,000 5.125% Senior Preferred Fixed Rate Notes due May 28, 2027 - GEM | US86959NAQ25 | 24/May/2024 | Listed | 28/May/2027 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 351 - Issue of EUR 500,000,000 0.01 per cent. Senior Non-Preferred Notes due 2nd December, 2027 - GEM | XS2265968284 | 02/Dec/2020 | Listed | 02/Dec/2027 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 352 - Issue of EUR 1,000,000,000 0.05 per cent. Senior Preferred Notes due 6th September, 2028 - GEM | XS2345317510 | 06/Sep/2021 | Listed | 06/Sep/2028 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 353 - Issue of EUR 1,000,000,000 0.125 per cent. Senior Preferred Notes due 3rd November, 2026 - GEM | XS2404629235 | 03/Nov/2021 | Listed | 03/Nov/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 354 - Issue of EUR 1,000,000,000 1.375 per cent. Senior Non-Preferred Notes due 23rd February, 2029 - GEM | XS2447983813 | 23/Feb/2022 | Listed | 23/Feb/2029 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 356 - Issue of EUR 500,000,000 Subordinated Tier 2 Notes due 1st June, 2033 - GEM | XS2486857431 | 01/Jun/2022 | Listed | 01/Jun/2033 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 357 - Issue of GBP 500,000,000 Subordinated Tier 2 Notes due 23rd August, 2032 - GEM | XS2523511165 | 23/Aug/2022 | Listed | 23/Aug/2032 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 358 - Issue of EUR 750,000,000 2.625 per cent. Senior Preferred Notes due 5th September, 2029 - GEM | XS2527451905 | 05/Sep/2022 | Listed | 05/Sep/2029 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 359 - Issue of EUR 150,000,000 3.696 per cent. Senior Non-Preferred Notes due 12th September, 2034 - GEM | XS2530441109 | 12/Sep/2022 | Listed | 12/Sep/2034 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 360 - Issue of EUR 750,000,000 3.750 per cent. Senior Preferred Notes due 1st November, 2027 - GEM | XS2551280436 | 01/Nov/2022 | Listed | 01/Nov/2027 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 362 - Issue of EUR 1,000,000,000 3.375 per cent. Senior Preferred Notes due 17th February, 2028 - GEM | XS2588099981 | 17/Feb/2023 | Listed | 17/Feb/2028 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 363 - Issue of EUR 1,250,000,000 3.750 per cent. Senior Preferred Notes due 5th May, 2026 - GEM | XS2618499177 | 05/May/2023 | Listed | 05/May/2026 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 364 - Issue of EUR 750,000,000 Subordinated Tier 2 Notes due 16th August, 2034 - GEM | XS2667124569 | 16/Aug/2023 | Listed | 16/Aug/2034 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 365 - Issue of EUR 750,000,000 3.875 per cent. Senior Preferred Notes due 10th May, 2027 - GEM | XS2715276163 | 10/Nov/2023 | Listed | 10/May/2027 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 366 - Issue of EUR 750,000,000 3.750 per cent. Senior Non-Preferred Notes due 15th February, 2034 - GEM | XS2767224921 | 15/Feb/2024 | Listed | 15/Feb/2034 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 367 - Issue of EUR 500,000,000 Floating Rate Senior Preferred Notes due March 2027 - GEM | XS2782828649 | 08/Mar/2024 | Listed | 08/Mar/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 368 - Issue of EUR 750,000,000 3.250 per cent. Senior Non-Preferred Notes due 27th August, 2031 - GEM | XS2888395659 | 27/Aug/2024 | Listed | 27/Aug/2031 |
| SVENSKA HANDELSBANKEN AB (PUBL) | Series 369 - Issue of EUR 500,000,000 Subordinated Tier 2 Notes due 4th November, 2036 - GEM | XS2930111096 | 04/Nov/2024 | Listed | 04/Nov/2036 |
| SVENSKA HANDELSBANKEN AB (PUBL) | U.S.$500,000,000 4.375 per cent. Additional Tier 1 Contingent Convertible Notes - GEM | XS2233263404 | 06/Oct/2020 | Listed | |
| SVENSKA HANDELSBANKEN AB (PUBL) | U.S.$500,000,000 4.750 per cent. Additional Tier 1 Contingent Convertible Notes - GEM | XS2233263586 | 06/Oct/2020 | Listed | |
| SWEDBANK AB (PUBL) | U.S.$500,000,000 Fixed Rate Reset Additional Tier 1 Convertible Notes - GEM | XS2580715147 | 23/Feb/2023 | Listed | |
| SWEDBANK AB (PUBL) | U.S.$500,000,000 Fixed Rate Reset Additional Tier 1 Convertible Notes. - GEM | XS2377291963 | 25/Aug/2021 | Listed | |
| SWEDBANK AB (PUBL) | U.S.$650,000,000 Fixed Rate Reset Additional Tier 1 Convertible Notes - GEM | XS2759983385 | 13/Feb/2024 | Listed | |
| SWEIHAN PV POWER COMPANY PJSC | US$700,800,000 3.625% Senior Secured Bonds due 2049 - GEM | XS2382853641 | 21/Jan/2022 | Listed | 31/Jan/2049 |
| SYMPHONY CLO XIV, LTD. | USD 16000000 Class F Deferrable Mezzanine Floating Rate Notes due 2026 - GEM | USG8651AAM74 | 04/Jun/2014 | Listed | 14/Jul/2026 |
| SYMPHONY CLO XIV, LTD. | USD 48000000 Class E Deferrable Mezzanine Floating Rate Notes due 2026 - GEM | USG8651AAL91 | 04/Jun/2014 | Listed | 14/Jul/2026 |
| SYMPHONY CLO XIV, LTD. | USD 73000000 Subordinated Notes due 2026 - GEM | USG86510AC18 | 04/Jun/2014 | Listed | 14/Jul/2026 |
| SYMPHONY CLO XV, LTD. | USD 15000000 Class B-2-R Senior Fixed Rate Notes due 2026 - GEM | USG8649YAJ76 | 16/Mar/2017 | Listed | 17/Oct/2026 |
| SYMPHONY CLO XV, LTD. | USD 55,500,000 Subordinated Notes due 2026 - GEM | USG86499AC70 | 20/Nov/2014 | Listed | 17/Oct/2026 |
| SYMPHONY CLO XVI, LTD | USD 34750000 Subordinated Notes due 2028 - GEM | USG86471AC64 | 16/Jul/2015 | Listed | 15/Jul/2028 |
| SYMPHONY CLO XVII, LTD. | U.S.D 20,000,000 Class 2 Combination Notes due 2028 - GEM | USG86503AD40 | 29/Mar/2016 | Listed | 15/Apr/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SYMPHONY CLO XVII, LTD. | U.S.D 20,000,000 Class 3 Combination Notes due 2028 - GEM | USG86503AE23 | 29/Mar/2016 | Listed | 15/Apr/2028 |
| SYMPHONY CLO XVII, LTD. | U.S.D 50,000,000 Class 1 Combination Notes due 2028 - GEM | USG86503AC66 | 29/Mar/2016 | Listed | 15/Apr/2028 |
| SYMPHONY CLO XVII, LTD. | U.S.D 52,000,000 Subordinated Notes due 2028 - GEM | USG86503AB83 | 29/Mar/2016 | Listed | 15/Apr/2028 |
| SYMPHONY CLO XVIII, LTD. | USD 20000000 Class E Deferrable Mezzanine Floating Rate Notes due 2028 - GEM | USG8651FAA24 | 11/Jan/2017 | Listed | 24/Jan/2028 |
| SYMPHONY CLO XVIII, LTD. | USD 28750000 Class C Deferrable Mezzanine Floating Rate Notes due 2028 - GEM | USG8651GAC62 | 11/Jan/2017 | Listed | 24/Jan/2028 |
| SYMPHONY CLO XVIII, LTD. | USD 31250000 Class D Deferrable Mezzanine Floating Rate Notes due 2028 - GEM | USG8651GAD46 | 11/Jan/2017 | Listed | 24/Jan/2028 |
| SYMPHONY CLO XVIII, LTD. | USD 44000000 Subordinated Notes due 2028 - GEM | USG8651FAB07 | 11/Jan/2017 | Listed | 24/Jan/2028 |
| SYMPHONY CLO XVIII, LTD. | USD 70000000 Class B Senior Floating Rate Notes due 2028 - GEM | USG8651GAB89 | 11/Jan/2017 | Listed | 24/Jan/2028 |
| SYMPHONY CLO XXIII, LTD. | Class A-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US87167NDC65 | 09/Dec/2021 | Listed | 15/Jan/2034 |
| SYMPHONY CLO XXIII, LTD. | Class A-R Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG86501BP05 | 09/Dec/2021 | Listed | 15/Jan/2034 |
| SYMPHONY CLO XXIV, LTD. | U.S.$13,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - (Rule 144A) - GEM | US87167RAA41 | 25/Jan/2021 | Listed | 23/Jan/2032 |
| SYMPHONY CLO XXIV, LTD. | U.S.$13,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | USG86533AA70 | 25/Jan/2021 | Listed | 23/Jan/2032 |
| SYMPHONY CLO XXIV, LTD. | U.S.$24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - (Rule 144A) - GEM | US87167QAG38 | 25/Jan/2021 | Listed | 23/Jan/2032 |
| SYMPHONY CLO XXIV, LTD. | U.S.$24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | USG8653FAD45 | 25/Jan/2021 | Listed | 23/Jan/2032 |
| SYMPHONY CLO XXIV, LTD. | U.S.$24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - (Rule 144A) - GEM | US87167QAJ76 | 25/Jan/2021 | Listed | 23/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SYMPHONY CLO XXIV, LTD. | U.S.$24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | USG8653FAE28 | 25/Jan/2021 | Listed | 23/Jan/2032 |
| SYMPHONY CLO XXIV, LTD. | U.S.$39,200,000 Subordinated Notes due 2048 - (Rule 144A) - GEM | US87167RAC07 | 25/Jan/2021 | Listed | 23/Jan/2048 |
| SYMPHONY CLO XXIV, LTD. | U.S.$39,200,000 Subordinated Notes due 2048 - GEM | USG86533AB53 | 25/Jan/2021 | Listed | 23/Jan/2048 |
| SYMPHONY CLO XXIV, LTD. | U.S.$52,000,000 Class B Senior Secured Floating Rate Notes due 2032 - (Rule 144A) - GEM | US87167QAE89 | 25/Jan/2021 | Listed | 23/Jan/2032 |
| SYMPHONY CLO XXIV, LTD. | U.S.$52,000,000 Class B Senior Secured Floating Rate Notes due 2032 - GEM | USG8653FAC61 | 25/Jan/2021 | Listed | 23/Jan/2032 |
| SYMPHONY CLO XXV, LTD. | Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US87167WAC91 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Class A Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG8654WAB03 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Class B Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US87167WAE57 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Class B Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG8654WAC85 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US87167WAG06 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Class C Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG8654WAD68 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US87167WAJ45 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Class D Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG8654WAE42 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US87167YAA91 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Class E Senior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG8656YAA67 | 20/Apr/2021 | Listed | 19/Apr/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SYMPHONY CLO XXV, LTD. | Class X Amortizing Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US87167WAA36 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Class X Amortizing Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG8654WAA20 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Subordinated Notes due 2050 - 144A - GEM | US87167YAC57 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXV, LTD. | Subordinated Notes due 2050 - RegS - GEM | USG8656YAB41 | 20/Apr/2021 | Listed | 19/Apr/2034 |
| SYMPHONY CLO XXVI, LTD. | U.S.$70,640,000 Subordinated Notes due 2033 - GEM | USG8861GAB44 | 23/Mar/2021 | Listed | 20/Apr/2033 |
| SYMPHONY CLO XXVI, LTD. | U.S.$70,640,000 Subordinated Notes due 2033 (Rule 144A) - GEM | US87271QAC50 | 23/Mar/2021 | Listed | 20/Apr/2033 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$1,000,000 Class X Amortizing Senior Secured Floating Rate Notes due 2034 - (Rule 144A) - GEM | US87168BAA89 | 04/Oct/2021 | Listed | 23/Oct/2034 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$1,000,000 Class X Amortizing Senior Secured Floating Rate Notes due 2034 - GEM | USG8656BAA64 | 04/Oct/2021 | Listed | 23/Oct/2034 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$18,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG8656DAA21 | 04/Oct/2021 | Listed | 23/Oct/2034 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$18,750,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | US87168DAA46 | 04/Oct/2021 | Listed | 23/Oct/2034 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$250,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | USG8656BAB48 | 04/Oct/2021 | Listed | 23/Oct/2034 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$250,000,000 Class A Senior Secured Floating Rate Notes due 2034- (Rule 144A) - GEM | US87168BAC46 | 04/Oct/2021 | Listed | 23/Oct/2034 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG8656BAD04 | 04/Oct/2021 | Listed | 23/Oct/2034 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | US87168BAG59 | 04/Oct/2021 | Listed | 23/Oct/2034 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG8656BAE86 | 04/Oct/2021 | Listed | 23/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| SYMPHONY CLO XXVIII, LTD. | U.S.$30,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- (Rule 144A) - GEM | US87168BAJ98 | 04/Oct/2021 | Listed | 23/Oct/2034 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$48,420,000 Subordinated Notes due 2050 - GEM | USG8656DAB04 | 04/Oct/2021 | Listed | 23/Oct/2050 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$48,420,000 Subordinated Notes due 2050- (Rule 144A) - GEM | US87168DAC02 | 04/Oct/2021 | Listed | 23/Oct/2050 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$80,000,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | USG8656BAC21 | 04/Oct/2021 | Listed | 23/Oct/2034 |
| SYMPHONY CLO XXVIII, LTD. | U.S.$80,000,000 Class B Senior Secured Floating Rate Notes due 2034- (Rule 144A) - GEM | US87168BAE02 | 04/Oct/2021 | Listed | 23/Oct/2034 |
| SYMPHONY CLO XXXI, LTD. | U.S.$30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | US87168YAG52 | 29/Mar/2022 | Listed | 22/Apr/2035 |
| SYMPHONY CLO XXXI, LTD. | U.S.$30,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - RegS - GEM | USG8657AAD12 | 29/Mar/2022 | Listed | 22/Apr/2035 |
| SYMPHONY CLO XXXI, LTD. | U.S.$70,000,000 Class B Senior Secured Floating Rate Notes due 2035 - 144A - GEM | US87168YAE05 | 29/Mar/2022 | Listed | 22/Apr/2035 |
| SYMPHONY CLO XXXI, LTD. | U.S.$70,000,000 Class B Senior Secured Floating Rate Notes due 2035 - RegS - GEM | USG8657AAC39 | 29/Mar/2022 | Listed | 22/Apr/2035 |
| SYNTHOS S.A. | €600,000,000 2.500% Senior Secured Notes due 2028 - GEM | XS2348767836 | 07/Jun/2021 | Listed | 07/Jun/2028 |
| TABERNA PREFERRED FUNDING IX, LTD. | 52500000 Preferred Shares - GEM - GEM | KYG8653A1031 | 24/Oct/2007 | Listed | 05/May/2038 |
| TABERNA PREFERRED FUNDING VII, LTD. | 48800000 Preferred Shares par value - GEM - GEM | KYG8653U2084 | 06/Nov/2006 | Listed | 05/Feb/2037 |
| TABERNA PREFERRED FUNDING VII, LTD. | Class C-1 Combination Notes due February 2037 - GEM - GEM | USG8653UAB55 | 06/Nov/2006 | Listed | 05/Feb/2037 |
| TABERNA PREFERRED FUNDING VII, LTD. | Class C-2 Combination Notes due February 2037 - GEM - GEM | USG8653UAC39 | 06/Nov/2006 | Listed | 05/Feb/2037 |
| TALLIS LENDING DAC | EUR 1,067,794 Note - GEM | IE00BZBX7C37 | 15/Apr/2016 | Listed | 11/Mar/2041 |
| TARANIS REINSURANCE DESIGNATED ACTIVITY COMPANY | €110,000,000 Class A Principal At-Risk Variable Rate Notes due January 21, 2028 - GEM | XS2721087653 | 07/Dec/2023 | Listed | 21/Jan/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TARANIS REINSURANCE DESIGNATED ACTIVITY COMPANY | €50,000,000 Class B Principal At-Risk Variable Rate Notes due January 21, 2028 - GEM | XS2721087901 | 07/Dec/2023 | Listed | 21/Jan/2028 |
| TAURUS 2017–1 IT S.R.L. | EUR 100,000 Class X Commercial Mortgage Backed Note due 2029 - GEM | IT0005313074 | 27/Nov/2017 | Listed | 17/Aug/2029 |
| TAURUS 2017–1 IT S.R.L. | EUR 44,246,000 Class B Commercial Mortgage Backed Notes due 2029 - GEM | IT0005313066 | 27/Nov/2017 | Listed | 18/Aug/2029 |
| TAURUS 2017–1 IT S.R.L. | EUR 99,555,000 Class A Commercial Mortgage Backed Notes due 2029 - GEM | IT0005313058 | 27/Nov/2017 | Listed | 18/Aug/2029 |
| TAURUS 2018-1 IT S.R.L. | EUR 100,000 Class X Commercial Mortgage Backed Note due 2030 - GEM | IT0005332538 | 16/May/2018 | Listed | 18/May/2030 |
| TAURUS 2018-1 IT S.R.L. | EUR 17,626,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | IT0005332520 | 16/May/2018 | Listed | 18/May/2030 |
| TAURUS 2018-1 IT S.R.L. | EUR 224,297,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | IT0005332488 | 16/May/2018 | Listed | 18/May/2030 |
| TAURUS 2018-1 IT S.R.L. | EUR 29,542,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | IT0005332496 | 16/May/2018 | Listed | 18/May/2030 |
| TAURUS 2018-1 IT S.R.L. | EUR 32,496,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | IT0005332512 | 16/May/2018 | Listed | 18/May/2030 |
| TAURUS 2018-1 IT S.R.L. | EUR 37,693,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2030 - GEM | IT0005332504 | 16/May/2018 | Listed | 18/May/2030 |
| TAURUS 2019-4 FIN DESIGNATED ACTIVITY COMPANY | €100,000 Class X Commercial Mortgage Backed Fixed Rate Notes due 2031 - GEM | XS2087451824 | 17/Dec/2019 | Listed | 18/Nov/2031 |
| TAURUS 2019-4 FIN DESIGNATED ACTIVITY COMPANY | €102,030,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2087450859 | 17/Dec/2019 | Listed | 18/Nov/2031 |
| TAURUS 2019-4 FIN DESIGNATED ACTIVITY COMPANY | €14,000,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2087453879 | 17/Dec/2019 | Listed | 18/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TAURUS 2019-4 FIN DESIGNATED ACTIVITY COMPANY | €26,010,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2087452475 | 17/Dec/2019 | Listed | 18/Nov/2031 |
| TAURUS 2019-4 FIN DESIGNATED ACTIVITY COMPANY | €26,010,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2087453440 | 17/Dec/2019 | Listed | 18/Nov/2031 |
| TAURUS 2019-4 FIN DESIGNATED ACTIVITY COMPANY | €26,010,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2087453796 | 17/Dec/2019 | Listed | 18/Nov/2031 |
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class A Commercial Mortgage Backed Floating Rate Notes due 2030 - 144A - GEM | XS2128007163 | 12/Mar/2020 | Listed | 20/Feb/2030 |
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class A Commercial Mortgage Backed Floating Rate Notes due 2030 - RegS - GEM | XS2128006603 | 12/Mar/2020 | Listed | 20/Feb/2030 |
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class B Commercial Mortgage Backed Floating Rate Notes due 2030 - 144A - GEM | XS2128007593 | 12/Mar/2020 | Listed | 20/Feb/2030 |
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class B Commercial Mortgage Backed Floating Rate Notes due 2030 - RegS - GEM | XS2128007320 | 12/Mar/2020 | Listed | 20/Feb/2030 |
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class C Commercial Mortgage Backed Floating Rate Notes due 2030 - 144A - GEM | XS2128007759 | 12/Mar/2020 | Listed | 20/Feb/2030 |
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class C Commercial Mortgage Backed Floating Rate Notes due 2030 - RegS - GEM | XS2128007676 | 12/Mar/2020 | Listed | 20/Feb/2030 |
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class D Commercial Mortgage Backed Floating Rate Notes due 2030 - 144A - GEM | XS2128007916 | 12/Mar/2020 | Listed | 20/Feb/2030 |
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class D Commercial Mortgage Backed Floating Rate Notes due 2030 - RegS - GEM | XS2128007833 | 12/Mar/2020 | Listed | 20/Feb/2030 |
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class E Commercial Mortgage Backed Floating Rate Notes due 2030 - 144A - GEM | XS2128008211 | 12/Mar/2020 | Listed | 20/Feb/2030 |
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class E Commercial Mortgage Backed Floating Rate Notes due 2030 - RegS - GEM | XS2128008138 | 12/Mar/2020 | Listed | 20/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class X Commercial Mortgage Backed Fixed Rate Notes due 2030 - 144A - GEM | XS2128008484 | 12/Mar/2020 | Listed | 20/Feb/2030 |
| TAURUS 2020-1 NL DESIGNATED ACTIVITY COMPANY | Class X Commercial Mortgage Backed Fixed Rate Notes due 2030 - RegS - GEM | XS2128008302 | 12/Mar/2020 | Listed | 20/Feb/2030 |
| TAURUS 2021-1 UK DESIGNATED ACTIVITY COMPANY | £158,000,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2303818871 | 02/Mar/2021 | Listed | 17/May/2031 |
| TAURUS 2021-1 UK DESIGNATED ACTIVITY COMPANY | £33,129,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2303820349 | 02/Mar/2021 | Listed | 17/May/2031 |
| TAURUS 2021-1 UK DESIGNATED ACTIVITY COMPANY | £36,000,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2303819689 | 02/Mar/2021 | Listed | 17/May/2031 |
| TAURUS 2021-1 UK DESIGNATED ACTIVITY COMPANY | £40,000,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2303819176 | 02/Mar/2021 | Listed | 17/May/2031 |
| TAURUS 2021-1 UK DESIGNATED ACTIVITY COMPANY | £56,000,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2303819929 | 02/Mar/2021 | Listed | 17/May/2031 |
| TAURUS 2021-2 SP DAC | €100,000 Class X Commercial Mortgage Backed Fixed Rate Notes due 2031 - GEM | XS2306988994 | 09/Mar/2021 | Listed | 16/Sep/2031 |
| TAURUS 2021-2 SP DAC | €20,500,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2306987830 | 09/Mar/2021 | Listed | 16/Sep/2031 |
| TAURUS 2021-2 SP DAC | €23,292,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2306987913 | 09/Mar/2021 | Listed | 16/Sep/2031 |
| TAURUS 2021-2 SP DAC | €71,700,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2306986279 | 09/Mar/2021 | Listed | 16/Sep/2031 |
| TAURUS 2021-2 SP DAC | €8,000,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2306987756 | 09/Mar/2021 | Listed | 16/Sep/2031 |
| TAURUS 2021-2 SP DAC | €9,400,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2306987590 | 09/Mar/2021 | Listed | 16/Sep/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TAURUS 2021-3 DEU DAC | €22,981,000 Class F Commercial Mortgage Backed Floating Rate Notes due December 2030 - GEM | XS2322403937 | 13/Apr/2021 | Listed | 22/Dec/2030 |
| TAURUS 2021-3 DEU DAC | €227,000,000 Class A Commercial Mortgage Backed Floating Rate Notes due December 2030 - GEM | XS2322402293 | 13/Apr/2021 | Listed | 22/Dec/2030 |
| TAURUS 2021-3 DEU DAC | €57,000,000 Class C Commercial Mortgage Backed Floating Rate Notes due December 2030 - GEM | XS2322403002 | 13/Apr/2021 | Listed | 22/Dec/2030 |
| TAURUS 2021-3 DEU DAC | €59,000,000 Class E Commercial Mortgage Backed Floating Rate Notes due December 2030 - GEM | XS2322403770 | 13/Apr/2021 | Listed | 22/Dec/2030 |
| TAURUS 2021-3 DEU DAC | €62,000,000 Class D Commercial Mortgage Backed Floating Rate Notes due December 2030 - GEM | XS2322403424 | 13/Apr/2021 | Listed | 22/Dec/2030 |
| TAURUS 2021-3 DEU DAC | €85,0000,000 Class B Commercial Mortgage Backed Floating Rate Notes due December 2030 - GEM | XS2322402616 | 13/Apr/2021 | Listed | 22/Dec/2030 |
| TAURUS 2021-4 UK DAC | £10,990,000 Class F Commercial Mortgage Backed Floating Rate Notes due 2031 (the "Class F Notes") - GEM | XS2368115908 | 19/Aug/2021 | Listed | 17/Aug/2031 |
| TAURUS 2021-4 UK DAC | £100,000 Class X Commercial Mortgage Backed Fixed Rate Notes due 2031 (the "Class X Notes") - GEM | XS2368118753 | 19/Aug/2021 | Listed | 17/Aug/2031 |
| TAURUS 2021-4 UK DAC | £106,050,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2031 (the "Class C Notes") - GEM | XS2368104613 | 19/Aug/2021 | Listed | 17/Aug/2031 |
| TAURUS 2021-4 UK DAC | £115,000,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2031 (the "Class B Notes") - GEM | XS2368099276 | 19/Aug/2021 | Listed | 17/Aug/2031 |
| TAURUS 2021-4 UK DAC | £117,250,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2031 (the " Class D Notes") - GEM | XS2368113440 | 19/Aug/2021 | Listed | 17/Aug/2031 |
| TAURUS 2021-4 UK DAC | £370,500,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2031 (the "Class A Notes") - GEM | XS2368096413 | 19/Aug/2021 | Listed | 17/Aug/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TAURUS 2021-4 UK DAC | £86,200,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2031 (the "Class E Notes") - GEM | XS2368114760 | 19/Aug/2021 | Listed | 17/Aug/2031 |
| TAURUS 2021-5 UK DESIGNATED ACTIVITY COMPANY | £17,300,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2401067520 | 16/Nov/2021 | Listed | 17/May/2031 |
| TAURUS 2021-5 UK DESIGNATED ACTIVITY COMPANY | £26,100,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2401067876 | 16/Nov/2021 | Listed | 17/May/2031 |
| TAURUS 2021-5 UK DESIGNATED ACTIVITY COMPANY | £31,800,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2401067447 | 16/Nov/2021 | Listed | 17/May/2031 |
| TAURUS 2021-5 UK DESIGNATED ACTIVITY COMPANY | £34,700,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2401068098 | 16/Nov/2021 | Listed | 17/May/2031 |
| TAURUS 2021-5 UK DESIGNATED ACTIVITY COMPANY | £41,700,000 Class F Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2401545525 | 16/Nov/2021 | Listed | 17/May/2031 |
| TAURUS 2021-5 UK DESIGNATED ACTIVITY COMPANY | £98,400,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2031 - GEM | XS2401066472 | 16/Nov/2021 | Listed | 17/May/2031 |
| TAV HAVALIMANLARI HOLDING A.Ş. | U.S.$400,000,000 8.500 per cent. Senior Guaranteed Notes due 2028 - GEM | XS2729164462 | 07/Dec/2023 | Listed | 07/Dec/2028 |
| TCI-SYMPHONY CLO 2016-1, LTD. | USD 20,000,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG8700YAC87 | 17/Dec/2018 | Listed | 13/Oct/2029 |
| TCI-SYMPHONY CLO 2016-1, LTD. | USD 20,000,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2029-(Rule 144A) - GEM | US87230XAC02 | 17/Dec/2018 | Listed | 13/Oct/2029 |
| TCI-SYMPHONY CLO 2016-1, LTD. | USD 28,750,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG8700PAL79 | 17/Dec/2018 | Listed | 13/Oct/2029 |
| TCI-SYMPHONY CLO 2016-1, LTD. | USD 28,750,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2029-(Rule 144A) - GEM | US87229WAL54 | 17/Dec/2018 | Listed | 13/Oct/2029 |
| TCI-SYMPHONY CLO 2016-1, LTD. | USD 31,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG8700PAJ24 | 17/Dec/2018 | Listed | 13/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TCI-SYMPHONY CLO 2016-1, LTD. | USD 31,250,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2029-(Rule 144A) - GEM | US87229WAJ09 | 17/Dec/2018 | Listed | 13/Oct/2029 |
| TCI-SYMPHONY CLO 2016-1, LTD. | USD 60,000,000 CLASS B-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG8700PAG84 | 17/Dec/2018 | Listed | 13/Oct/2029 |
| TCI-SYMPHONY CLO 2016-1, LTD. | USD 60,000,000 Class B-R Senior Secured Floating Rate Notes due 2029-(Rule 144A) - GEM | US87229WAG69 | 17/Dec/2018 | Listed | 13/Oct/2029 |
| TCP WATERMAN CLO, LLC | USD 35000000 Class A-1J Senior Secured Floating Rate Notes due 2028 - GEM | USU8760PAC87 | 22/Dec/2016 | Listed | 15/Dec/2028 |
| TCP WATERMAN CLO, LLC | USD 45000000 Class A-2 Senior Secured Floating Rate Notes due 2028 - GEM | USU8760PAD60 | 22/Dec/2016 | Listed | 15/Dec/2028 |
| TCP WATERMAN CLO, LLC | USD 125000000 Class A-1S-T Senior Secured Floating Rate Notes due 2028 - GEM | USU8760PAA22 | 22/Dec/2016 | Listed | 15/Dec/2028 |
| TCP WATERMAN CLO, LLC | USD 20000000 Class B Secured Deferrable Floating Rate Notes due 2028 - GEM | USU8760PAE44 | 22/Dec/2016 | Listed | 15/Dec/2028 |
| TCP WATERMAN CLO, LLC | USD 25000000 Class A-1S-F Senior Secured Fixed Rate Notes due 2028 - GEM | USU8760PAB05 | 22/Dec/2016 | Listed | 15/Dec/2028 |
| TCS FINANCE DESIGNATED ACTIVITY COMPANY | US$ 600,000,000 6.0 PER CENT. PERPETUAL CALLABLE LOAN PARTICIPATION NOTES (Regulation S Notes) - GEM | XS2387703866 | 20/Sep/2021 | Suspended | |
| TCS FINANCE DESIGNATED ACTIVITY COMPANY | US$ 600,000,000 6.0 PER CENT. PERPETUAL CALLABLE LOAN PARTICIPATION NOTES (Rule 144A Notes) - GEM | US87251LAA44 | 20/Sep/2021 | Suspended | |
| TCS FINANCE DESIGNATED ACTIVITY COMPANY | USD 300,000,000 11.992 per cent. Perpetual Callable Loan Participation Notes - GEM | XS1631338495 | 15/Jun/2017 | Suspended | |
| TELEFÓNICA EUROPE B.V | EUR 1,100,000,000 Undated 8.1 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities issued by Telefónica Europe B.V. - GEM | XS2755535577 | 15/Mar/2024 | Listed | |
| TELEFÓNICA EUROPE B.V | EUR 750,000,000 Undated 6 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities (Green Bond) - GEM | XS2462605671 | 23/Nov/2022 | Listed | |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TELEFÓNICA EUROPE B.V | EUR 950,000,000 Undated 8 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities (Green Bond) - GEM | XS2646608401 | 07/Sep/2023 | Listed | |
| TELEFÓNICA EUROPE B.V | Issue of EUR 1,000,000,000 Undated 7.25 Year Non-Call Deeply Subordinated Guaranteed Fixed Rate Reset Securities (Green Bond) - GEM | XS2582389156 | 02/Feb/2023 | Listed | |
| TELEKOM SRBIJA A.D. BEOGRAD | U.S.$900,000,000 7.000% Notes due 2029 - 144A - GEM | US87945BAA89 | 28/Oct/2024 | Listed | 28/Oct/2029 |
| TELEKOM SRBIJA A.D. BEOGRAD | U.S.$900,000,000 7.000% Notes due 2029 - RegS - GEM | XS2921374273 | 28/Oct/2024 | Listed | 28/Oct/2029 |
| TELOS CLO 2013-3, LTD. | USD 24,100,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2026 - GEM | USG8756AAK54 | 07/Sep/2017 | Listed | 17/Jul/2026 |
| TELOS CLO 2013-3, LTD. | USD 24,100,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2026 - GEM | USG8756AAM11 | 07/Sep/2017 | Listed | 17/Jul/2026 |
| TELOS CLO 2013-3, LTD. | USD 295,900,000 Class A-R Senior Secured Floating Rate Notes due 2026 - GEM | USG8756AAH26 | 07/Sep/2017 | Listed | 17/Jul/2026 |
| TELOS CLO 2013-3, LTD. | USD 30,300,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2026 - GEM | USG8756AAL38 | 07/Sep/2017 | Listed | 17/Jul/2026 |
| TELOS CLO 2013-3, LTD. | USD 50,100,000 Class B-R Senior Secured Floating Rate Notes due 2026 - GEM | USG8756AAJ81 | 07/Sep/2017 | Listed | 17/Jul/2026 |
| TELOS CLO 2013-4, LTD. | USD 14,000,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US87974JAC18 | 13/Feb/2018 | Listed | 17/Jan/2030 |
| TELOS CLO 2013-4, LTD. | USD 14,000,000 Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG8756CAB12 | 13/Feb/2018 | Listed | 17/Jan/2030 |
| TELOS CLO 2013-4, LTD. | USD 215,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US87974HAS04 | 13/Feb/2018 | Listed | 17/Jan/2030 |
| TELOS CLO 2013-4, LTD. | USD 215,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG87494AJ27 | 13/Feb/2018 | Listed | 17/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TELOS CLO 2013-4, LTD. | USD 24,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (144A) - GEM | US87974HAY71 | 13/Feb/2018 | Listed | 17/Jan/2030 |
| TELOS CLO 2013-4, LTD. | USD 24,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 (Reg S) - GEM | USG87494AM55 | 13/Feb/2018 | Listed | 17/Jan/2030 |
| TELOS CLO 2013-4, LTD. | USD 40,000,000 Subordinated Notes due 2030 (144A) - GEM | US87974JAA51 | 13/Feb/2018 | Listed | 17/Jan/2030 |
| TELOS CLO 2013-4, LTD. | USD 40,000,000 Subordinated Notes due 2030 (Reg S) - GEM | USG8756CAA39 | 21/Aug/2013 | Listed | 17/Jan/2030 |
| TELOS CLO 2013-4, LTD. | USD 47,500,000 Class B-R Senior Secured Floating Rate Notes due 2030 (144A) - GEM | US87974HAU59 | 13/Feb/2018 | Listed | 17/Jan/2030 |
| TELOS CLO 2013-4, LTD. | USD 47,500,000 Class B-R Senior Secured Floating Rate Notes due 2030 (Reg S) - GEM | USG87494AK99 | 13/Feb/2018 | Listed | 17/Jan/2030 |
| TELOS CLO 2014-5, LTD. | Class A-1-R Senior Secured Floating Rate Notes due 2028 (144A) - GEM | KY87974KAQ75 | 24/Jul/2018 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-5, LTD. | Class A-1-R Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | KYG8756WAH40 | 24/Jul/2018 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-5, LTD. | Class A-2-R Senior Secured Floating Rate Notes Due 2028 (144A) - GEM | KY87974KAS32 | 24/Jul/2018 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-5, LTD. | Class A-2-R Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | KYG8756WAJ06 | 24/Jul/2018 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-5, LTD. | Class B-R Senior Secured Floating Rate Notes due 2028 (144A) - GEM | KY87974KAW44 | 24/Jul/2018 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-5, LTD. | Class B-R Senior Secured Floating Rate Notes Due 2028 (Reg S) - GEM | KYG8756WAL51 | 24/Jul/2018 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-5, LTD. | Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | KY87974KAY00 | 24/Jul/2018 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-5, LTD. | Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 (Reg S) - GEM | KYG8756WAM35 | 24/Jul/2018 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-5, LTD. | Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 (144A) - GEM | KY87974KBA15 | 24/Jul/2018 | Listed | 17/Apr/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TELOS CLO 2014-5, LTD. | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | KYG8756WAN18 | 24/Jul/2018 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-5, LTD. | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | KY87974KBC70 | 24/Jul/2018 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-5, LTD. | Class E-R Mezzanine Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | KYG8756WAP65 | 24/Jul/2018 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-5, LTD. | Subordinated Notes due 2028 - GEM | USG8756XAA75 | 14/May/2014 | Listed | 17/Apr/2028 |
| TELOS CLO 2014-6, LTD. | USD 161,500,000 Class A-1-R Senior Secured Floating Rate Notes Due 2027 - GEM | USG8757BAJ55 | 03/May/2017 | Listed | 17/Jan/2027 |
| TELOS CLO 2014-6, LTD. | USD 16500000 Class E Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG8757BAH99 | 17/Dec/2014 | Listed | 17/Jan/2027 |
| TELOS CLO 2014-6, LTD. | USD 20,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2027 - GEM | USG8757BAP16 | 03/May/2017 | Listed | 17/Jan/2027 |
| TELOS CLO 2014-6, LTD. | USD 22,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2027 - GEM | USG8757BAN67 | 03/May/2017 | Listed | 17/Jan/2027 |
| TELOS CLO 2014-6, LTD. | USD 34,000,000 Class B-2-R Senior Secured Floating Rate Notes Due 2027 - GEM | USG8757BAM84 | 03/May/2017 | Listed | 17/Jan/2027 |
| TELOS CLO 2014-6, LTD. | USD 37400000 Subordinated Notes due 2027 - GEM | USG8757CAA20 | 17/Dec/2014 | Listed | 17/Jan/2027 |
| TELOS CLO 2014-6, LTD. | USD 60,000,000 Class A-2-R Senior Secured Floating Rate Notes Due 2027 - GEM | USG8757BAK29 | 03/May/2017 | Listed | 17/Jan/2027 |
| TELOS CLO 2014-6, LTD. | USD 8,000,000 Class B-1-R Senior Secured Floating Rate Notes Due 2027 - GEM | USG8757BAL02 | 03/May/2017 | Listed | 17/Jan/2027 |
| TERM CDO 2007-1 LTD | 25700000 Preferred Shares - GEM - GEM | KYG876141063 | 02/Oct/2007 | Listed | 07/Jul/2038 |
| TERRAFINA | US$500,000,000 4.962% Senior Notes due 2029 - GEM | USP26054AB59 | 21/Oct/2019 | Listed | 18/Jul/2029 |
| TERRAFINA | US$500,000,000 4.962% Senior Notes due 2029 (144A) - GEM | US17162LAB71 | 21/Oct/2019 | Listed | 18/Jul/2029 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B.V. | €1,000,000,000 6.000% Senior Notes due 2025 - GEM | XS2083963236 | 26/Nov/2019 | Listed | 31/Jan/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B.V. | €1,100,000,000 3.750% Sustainability-Linked Senior Notes due 2027 - GEM | XS2406607098 | 09/Nov/2021 | Listed | 09/May/2027 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B.V. | €1,500,000,000 4.375% Sustainability-Linked Senior Notes due 2030 - GEM | XS2406607171 | 09/Nov/2021 | Listed | 09/May/2030 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B.V. | €500,000,000 of 7.875% Sustainability-Linked Senior Notes due 2031 - GEM | XS2592804194 | 09/Mar/2023 | Listed | 15/Sep/2031 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B.V. | €800,000,000 of 7.375% Sustainability-Linked Senior Notes due 2029 - GEM | XS2592804434 | 09/Mar/2023 | Listed | 15/Sep/2029 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B.V. | €982,315,000 of 6.000% Senior Notes due 2025 - GEM | XS2198213956 | 24/Sep/2020 | Listed | 31/Jan/2025 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B.V. | EUR 2,200,000 4.500% Senior Notes due 2025 (144A) - GEM | XS1789459473 | 05/Apr/2018 | Listed | 01/Mar/2025 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B.V. | EUR 2,200,000 4.500% Senior Notes due 2025 (Reg S) - GEM | XS1789456024 | 05/Apr/2018 | Listed | 01/Mar/2025 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B.V. | EUR 897,800,000 4.500% Senior Notes due 2025 - GEM | XS1808319245 | 25/May/2018 | Listed | 01/Mar/2025 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2823253492 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €12,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2823253229 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2823253146 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2823253062 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2823252767 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2823252684 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2823252098 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2823251959 | 27/Jun/2024 | Listed | 16/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2823252924 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2823252841 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €32,200,000 Subordinated Notes due 2038 - 144A - GEM | XS2823253658 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €32,200,000 Subordinated Notes due 2038- Reg S - GEM | XS2823253575 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €46,000,000 Class B Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2823252254 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| TEXAS DEBT CAPITAL EURO CLO 2024-I DAC | €46,000,000 Class B Senior Secured Floating Rate Notes due 2038- Reg S - GEM | XS2823252171 | 27/Jun/2024 | Listed | 16/Jul/2038 |
| THE AFRICAN EXPORT-IMPORT BANK | Series 16 - Issue of U.S. $750,000,000 3.994 per cent. Notes due 2029 - GEM | XS2053566068 | 23/Sep/2019 | Listed | 21/Sep/2029 |
| THE AFRICAN EXPORT-IMPORT BANK | Series 17 - Issue of U.S. $600,000,000 2.634 per cent. Notes due 2026 (Restricted Notes) - GEM | US00831TAB70 | 17/May/2021 | Listed | 17/May/2026 |
| THE AFRICAN EXPORT-IMPORT BANK | Series 17 - Issue of U.S. $600,000,000 2.634 per cent. Notes due 2026 (Unrestricted Notes) - GEM | XS2343006958 | 17/May/2021 | Listed | 17/May/2026 |
| THE AFRICAN EXPORT-IMPORT BANK | Series 18 - Issue of U.S. $700,000,000 3.798 per cent. Notes due 2031 Restricted Notes - GEM | US00831TAC53 | 17/May/2021 | Listed | 17/May/2031 |
| THE AFRICAN EXPORT-IMPORT BANK | Series 18 - Issue of U.S. $700,000,000 3.798 per cent. Notes due 2031 Unrestricted Notes - GEM | XS2343007170 | 17/May/2021 | Listed | 17/May/2031 |
| THE CHEMOURS COMPANY | €450,000,000 4.000% SENIOR NOTES DUE 2026 - GEM | XS1827600724 | 22/Oct/2018 | Listed | 15/May/2026 |
| THE NATIONAL BANK OF OMAN SAOG | U.S.$150,400,000 Perpetual Tier 1 Capital Securities - GEM | XS2905559816 | 23/Oct/2024 | Listed | |
| THE REPUBLIC OF CÔTE D'IVOIRE | €1,600,000,000 4.875% Amortizing Notes due 2032 - GEM | XS2264871828 | 01/Dec/2020 | Listed | 30/Jan/2032 |
| THE UNITE GROUP PLC | GBP 275,000,000 3.500 per cent. Guaranteed Bonds due 2028 - GEM | XS1890846253 | 15/Oct/2018 | Listed | 15/Oct/2028 |
| THE WEIR GROUP PLC | £300,000,000 6.875 per cent. Sustainability-Linked Notes due 2028 - GEM | XS2630496672 | 14/Jun/2023 | Listed | 14/Jun/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| THE WEIR GROUP PLC | US$800,000,000 2.200% Sustainability-Linked Notes due 2026 - 144A - GEM | US94876QAA40 | 13/May/2021 | Listed | 13/May/2026 |
| THE WEIR GROUP PLC | US$800,000,000 2.200% Sustainability-Linked Notes due 2026 - Regulation S - GEM | USG95248U432 | 13/May/2021 | Listed | 13/May/2026 |
| THERMO FISHER SCIENTIFIC (FINANCE I ) B.V. | €1,250,000,000 1.625% Senior Notes due 2041 - GEM | XS2366415201 | 18/Oct/2021 | Listed | 18/Oct/2041 |
| THERMO FISHER SCIENTIFIC (FINANCE I ) B.V. | €1,500,000,000 1.125% Senior Notes due 2033 - GEM | XS2366415110 | 18/Oct/2021 | Listed | 18/Oct/2033 |
| THERMO FISHER SCIENTIFIC (FINANCE I ) B.V. | €1,750,000,000 0.800% Senior Notes due 2030 - GEM | XS2366407018 | 18/Oct/2021 | Listed | 18/Oct/2030 |
| THERMO FISHER SCIENTIFIC (FINANCE I ) B.V. | €550,000,000 0.000% Senior Notes due 2025 - GEM | XS2407914394 | 18/Nov/2021 | Listed | 18/Nov/2025 |
| THERMO FISHER SCIENTIFIC (FINANCE I ) B.V. | €750,000,000 2.000% Senior Notes due 2051 - GEM | XS2366415540 | 18/Oct/2021 | Listed | 18/Oct/2051 |
| THL CREDIT WIND RIVER 2014-3 CLO LTD. | USD 36930000 Subordinated Notes due 2027 - GEM | USG8829QAA51 | 09/Feb/2015 | Listed | 22/Jan/2027 |
| THL CREDIT WIND RIVER 2016-1 CLO LTD. | US$30,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US88433AAQ22 | 10/Aug/2018 | Listed | 15/Jul/2028 |
| THL CREDIT WIND RIVER 2016-1 CLO LTD. | US$30,000,000 Class D-R Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG8831LAH71 | 10/Aug/2018 | Listed | 15/Jul/2028 |
| THL CREDIT WIND RIVER 2016-1 CLO LTD. | US$30,000,000 Class E-R Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US87248FAE51 | 10/Aug/2018 | Listed | 15/Jul/2028 |
| THL CREDIT WIND RIVER 2016-1 CLO LTD. | US$30,000,000 Class E-R Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG8832AAC11 | 10/Aug/2018 | Listed | 15/Jul/2028 |
| THL CREDIT WIND RIVER 2016-1 CLO LTD. | US$36,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US88433AAN90 | 10/Aug/2018 | Listed | 15/Jul/2028 |
| THL CREDIT WIND RIVER 2016-1 CLO LTD. | US$36,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2028 (Reg S) - GEM | USG8831LAG98 | 10/Aug/2018 | Listed | 15/Jul/2028 |
| THL CREDIT WIND RIVER 2016-1 CLO LTD. | US$384,000,000 Class A-R Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US88433AAJ88 | 10/Aug/2018 | Listed | 15/Jul/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| THL CREDIT WIND RIVER 2016-1 CLO LTD. | US$384,000,000 Class A-R Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | USG8831LAE41 | 10/Aug/2018 | Listed | 15/Jul/2028 |
| THL CREDIT WIND RIVER 2016-1 CLO LTD. | US$72,000,000 Class B-R Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US88433AAL35 | 10/Aug/2018 | Listed | 15/Jul/2028 |
| THL CREDIT WIND RIVER 2016-1 CLO LTD. | US$72,000,000 Class B-R Senior Secured Floating Rate Notes due 2028 (Reg S) - GEM | USG8831LAF16 | 10/Aug/2018 | Listed | 15/Jul/2028 |
| THL CREDIT WIND RIVER INCOME NOTE 2013-2 LTD. | USD 9000000 Income Notes due 2026 - GEM | USG8829MAA48 | 28/Nov/2013 | Listed | 18/Jan/2026 |
| THL CREDIT WIND RIVER INCOME NOTE 2016-1 LTD. | USD Income Notes due 2028 - GEM | USG88303AA33 | 29/Jun/2016 | Listed | 15/Jul/2028 |
| THUNDER LOGISTICS 2024-1 DESIGNATED ACTIVITY COMPANY | €124,450,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2036 - GEM | XS2896261745 | 23/Oct/2024 | Listed | 17/Nov/2036 |
| THUNDER LOGISTICS 2024-1 DESIGNATED ACTIVITY COMPANY | €25,650,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2036 - GEM | XS2896262552 | 23/Oct/2024 | Listed | 17/Nov/2036 |
| THUNDER LOGISTICS 2024-1 DESIGNATED ACTIVITY COMPANY | €25,650,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2036 - GEM | XS2896263287 | 23/Oct/2024 | Listed | 17/Nov/2036 |
| THUNDER LOGISTICS 2024-1 DESIGNATED ACTIVITY COMPANY | €35,435,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2036 - GEM | XS2896263527 | 23/Oct/2024 | Listed | 17/Nov/2036 |
| THUNDER LOGISTICS 2024-1 DESIGNATED ACTIVITY COMPANY | €37,715,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2036 - GEM | XS2896263873 | 23/Oct/2024 | Listed | 17/Nov/2036 |
| TIAA CHURCHILL MIDDLE MARKET CLO I LTD. | U.S.$217,500,000 Class A-R Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US87244CAJ53 | 24/Oct/2018 | Listed | 20/Oct/2030 |
| TIAA CHURCHILL MIDDLE MARKET CLO I LTD. | U.S.$217,500,000 Class A-R Senior Secured Floating Rate Notes due 2030 - GEM | USG8859EAE70 | 24/Oct/2018 | Listed | 20/Oct/2030 |
| TIAA CHURCHILL MIDDLE MARKET CLO I LTD. | U.S.$24,375,000 Class D-R Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US87244CAQ96 | 24/Oct/2018 | Listed | 20/Oct/2030 |
| TIAA CHURCHILL MIDDLE MARKET CLO I LTD. | U.S.$24,375,000 Class D-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG8859EAH02 | 24/Oct/2018 | Listed | 20/Oct/2030 |
| TIAA CHURCHILL MIDDLE MARKET CLO I LTD. | U.S.$26,250,000 Class C-R Secured Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US87244CAN65 | 24/Oct/2018 | Listed | 20/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIAA CHURCHILL MIDDLE MARKET CLO I LTD. | U.S.$26,250,000 Class C-R Secured Deferrable Floating Rate Notes due 2030 - GEM | USG8859EAG29 | 24/Oct/2018 | Listed | 20/Oct/2030 |
| TIAA CHURCHILL MIDDLE MARKET CLO I LTD. | U.S.$37,500,000 Class B-R Senior Secured Floating Rate Notes due 2030 (Rule 144A) - GEM | US87244CAL00 | 24/Oct/2018 | Listed | 20/Oct/2030 |
| TIAA CHURCHILL MIDDLE MARKET CLO I LTD. | U.S.$37,500,000 Class B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG8859EAF46 | 24/Oct/2018 | Listed | 20/Oct/2030 |
| TIAA CLO I LTD | USD 1,700,000 Class X Senior Secured Floating Rate Notes due 2031 - GEM | USG88591AJ43 | 07/Aug/2018 | Listed | 20/Jul/2031 |
| TIAA CLO I LTD | USD 1,700,000 Class X Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US87271LAS16 | 07/Aug/2018 | Listed | 20/Jul/2031 |
| TIAA CLO I LTD | USD 17,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2031 - GEM | USG88591AK16 | 07/Aug/2018 | Listed | 20/Jul/2031 |
| TIAA CLO I LTD | USD 18,000,000 Class E-R Secured Deferrable Floating Rate Notes due 2031 - GEM | USG88590AD99 | 07/Aug/2018 | Listed | 20/Jul/2031 |
| TIAA CLO I LTD | USD 18,000,000 Class E-R Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US87248DAG51 | 07/Aug/2018 | Listed | 20/Jul/2031 |
| TIAA CLO I LTD | USD 22,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG88591AH86 | 07/Aug/2018 | Listed | 20/Jul/2031 |
| TIAA CLO I LTD | USD 22,500,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US87271LAQ59 | 07/Aug/2018 | Listed | 20/Jul/2031 |
| TIAA CLO I LTD | USD 32,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 - GEM | USG88591AF21 | 07/Aug/2018 | Listed | 20/Jul/2031 |
| TIAA CLO I LTD | USD 32,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US87271LAL62 | 07/Aug/2018 | Listed | 20/Jul/2031 |
| TIAA CLO I LTD | USD 36,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG88591AG04 | 07/Aug/2018 | Listed | 20/Jul/2031 |
| TIAA CLO I LTD | USD 36,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US87271LAN29 | 07/Aug/2018 | Listed | 20/Jul/2031 |
| TIAA CLO III LTD. | USD 18,000,000 Class E Secured Deferrable Floating Rate Notes due 2031 - GEM | USG88616AA84 | 20/Dec/2017 | Listed | 16/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIAA CLO III LTD. | USD 18,000,000 Class E Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US87271TAA34 | 20/Dec/2017 | Listed | 16/Jan/2031 |
| TIAA CLO III LTD. | USD 27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG88617AD07 | 20/Dec/2017 | Listed | 16/Jan/2031 |
| TIAA CLO III LTD. | USD 27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US87272HAG56 | 20/Dec/2017 | Listed | 16/Jan/2031 |
| TIAA CLO III LTD. | USD 292,500,000 Class A Senior Secured Floating Rate Notes due 2031 - GEM | USG88617AA67 | 20/Dec/2017 | Listed | 16/Jan/2031 |
| TIAA CLO III LTD. | USD 292,500,000 Class A Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US87272HAA86 | 20/Dec/2017 | Listed | 16/Jan/2031 |
| TIAA CLO III LTD. | USD 31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG88617AC24 | 20/Dec/2017 | Listed | 16/Jan/2031 |
| TIAA CLO III LTD. | USD 31,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US87272HAE09 | 20/Dec/2017 | Listed | 16/Jan/2031 |
| TIAA CLO III LTD. | USD 45,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG88617AB41 | 20/Dec/2017 | Listed | 16/Jan/2031 |
| TIAA CLO III LTD. | USD 45,000,000 Class B Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US87272HAC43 | 20/Dec/2017 | Listed | 16/Jan/2031 |
| TIAA CLO IV LTD. | USD 15,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 - GEM | USG8862AAA81 | 31/Jan/2019 | Listed | 20/Jan/2032 |
| TIAA CLO IV LTD. | USD 15,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | US87248RAA77 | 31/Jan/2019 | Listed | 20/Jan/2032 |
| TIAA CLO IV LTD. | USD 26,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | US88631YAG26 | 31/Jan/2019 | Listed | 20/Jan/2032 |
| TIAA CLO IV LTD. | USD 26,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2032 (Rule 144A) - GEM | US88631YAJ64 | 31/Jan/2019 | Listed | 20/Jan/2032 |
| TIAA CLO IV LTD. | USD 261,000,000 Class A-1a Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | US88631YAA55 | 31/Jan/2019 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIAA CLO IV LTD. | USD 28,000,000 Class A-1b Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | US88631YAC12 | 31/Jan/2019 | Listed | 20/Jan/2032 |
| TIAA CLO IV LTD. | USD 53,000,000 Class A-2 Senior Secured Floating Rate Notes due 2032 (Rule 144A) - GEM | US88631YAE77 | 31/Jan/2019 | Listed | 20/Jan/2032 |
| TICP CLO V 2016-1, LTD. | USD 42,250,000 Subordinated Notes due 2028 - GEM | USG8863GAB26 | 15/Jul/2016 | Listed | 17/Jul/2028 |
| TICP CLO VI 2016-2, LTD. | Class X Senior Secured Floating Rate Notes due 2029 (144A) - GEM | US87246MAE21 | 18/Jul/2019 | Listed | 15/Jan/2029 |
| TICP CLO VI 2016-2, LTD. | Class X Senior Secured Floating Rate Notes due 2029 (Reg S) - GEM | USG88634AE39 | 18/Jul/2019 | Listed | 15/Jan/2029 |
| TICP CLO VI 2016-2, LTD. | USD 43,000,000 Subordinated Notes due 2029 - GEM | USG8863CAB12 | 13/Dec/2016 | Listed | 15/Jan/2029 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class A-R Notes due 2034 – CM Non-Voting Exchangeable Notes – 144A - GEM | XS2367218091 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class A-R Notes due 2034 – CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2367217796 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class A-R Notes due 2034 – CM Non-Voting Notes – 144A - GEM | XS2367218174 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class A-R Notes due 2034 – CM Non-Voting Notes – Reg S - GEM | XS2367217952 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class A-R Notes due 2034 – CM Voting Notes – 144A - GEM | XS2367217879 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class A-R Notes due 2034 – CM Voting Notes – Reg S - GEM | XS2367217440 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-1-R Notes due 2034 – CM Non-Voting Exchangeable Notes – 144A - GEM | XS2367218687 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-1-R Notes due 2034 – CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2367218331 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-1-R Notes due 2034 – CM Non-Voting Notes – 144A - GEM | XS2367218844 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-1-R Notes due 2034 – CM Non-Voting Notes – Reg S - GEM | XS2367218414 | 11/Aug/2021 | Listed | 04/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-1-R Notes due 2034 – CM Voting Notes - Reg S - GEM | XS2367218257 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-1-R Notes due 2034 – CM Voting Notes- 144A - GEM | XS2367218505 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-2-R Notes due 2034 – CM Non-Voting Exchangeable Notes – 144A - GEM | XS2367219222 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-2-R Notes due 2034 – CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2367218927 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-2-R Notes due 2034 – CM Non-Voting Notes – 144A - GEM | XS2367219495 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-2-R Notes due 2034 – CM Non-Voting Notes – Reg S - GEM | XS2367219149 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-2-R Notes due 2034 – CM Voting Notes - Reg S - GEM | XS2367218760 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class B-2-R Notes due 2034 – CM Voting Notes- 144A - GEM | XS2367219065 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class C-R Notes due 2034 – CM Non-Voting Exchangeable Notes – 144A - GEM | XS2367219909 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class C-R Notes due 2034 – CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2367219651 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class C-R Notes due 2034 – CM Non-Voting Notes – 144A - GEM | XS2367220071 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class C-R Notes due 2034 – CM Non-Voting Notes – Reg S - GEM | XS2367219735 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class C-R Notes due 2034 – CM Voting Notes - Reg S - GEM | XS2367219578 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class C-R Notes due 2034 – CM Voting Notes- 144A - GEM | XS2367219818 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class D-R Notes due 2034 – CM Non-Voting Exchangeable Notes – 144A - GEM | XS2367220584 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class D-R Notes due 2034 – CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2367220238 | 11/Aug/2021 | Listed | 04/Aug/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class D-R Notes due 2034 – CM Non-Voting Notes – 144A - GEM | XS2367220667 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class D-R Notes due 2034 – CM Non-Voting Notes – Reg S - GEM | XS2367220311 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class D-R Notes due 2034 – CM Voting Notes – Reg S - GEM | XS2367220154 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class D-R Notes due 2034 – CM Voting Notes- 144A - GEM | XS2367220402 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class E-R Notes due 2034 – 144A - GEM | XS2367220824 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class E-R Notes due 2034 – Reg S - GEM | XS2367220741 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class F-R Notes due 2034 – 144A - GEM | XS2367221129 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class F-R Notes due 2034 – Reg S - GEM | XS2367221046 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class S-2 Subordinated Notes due 2034 - 144A - GEM | XS2367221475 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class S-2 Subordinated Notes due 2034 - Reg S - GEM | XS2367221392 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class X-R Notes due 2034 - 144A - GEM | XS2367217523 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | Class X-R Notes due 2034 - Reg S - GEM | XS2367217366 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | EUR 41700000 Subordinated Notes due 2034 - 144A - GEM | XS1247501569 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO DESIGNATED ACTIVITY COMPANY | EUR 41700000 Subordinated Notes due 2034 - GEM | XS1247500918 | 11/Aug/2021 | Listed | 04/Aug/2034 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | €54,550,000 Subordinated Notes due 2029 (144A) - GEM | XS1505671815 | 30/Nov/2016 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | €54,550,000 Subordinated Notes due 2029 (regS) - GEM | XS1505671658 | 30/Nov/2016 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2035 – CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2393253195 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2035 – CM Non-Voting Notes – Reg S - GEM | XS2393254326 | 20/Oct/2021 | Listed | 07/Sep/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2035 – CM Non-Voting Notes – 144A - GEM | XS2393253278 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2035 – CM Voting Notes – 144A - GEM | XS2393253351 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2035 – CM Voting Notes – Reg S - GEM | XS2393252973 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2035 –CM Non-Voting Exchangeable Notes – 144A - GEM | XS2393253518 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2035 – CM Voting Notes- Reg S - GEM | XS2393254755 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2035– CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2393253781 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2035– CM Non-Voting Exchangeable Notes – 144A - GEM | XS2393253948 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2035– CM Non-Voting Notes – Reg S - GEM | XS2393253435 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2035– CM Non-Voting Notes – 144A - GEM | XS2393253609 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2035– CM Voting Notes - 144A - GEM | XS2393255059 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2035 – CM Voting Notes- Reg S - GEM | XS2393255307 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2035– CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2393254169 | 20/Oct/2021 | Listed | 07/Sep/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2035– CM Non-Voting Exchangeable Notes – 144A - GEM | XS2393254599 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2035– CM Non-Voting Notes – Reg S - GEM | XS2393253864 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2035– CM Non-Voting Notes – 144A - GEM | XS2393254086 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2035– CM Voting Notes - 144A - GEM | XS2393255646 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2035 – CM Voting Notes- Reg S - GEM | XS2393256701 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2035– CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2393254839 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2035– CM Non-Voting Exchangeable Notes – 144A - GEM | XS2393255133 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2035– CM Non-Voting Notes – Reg S - GEM | XS2393254243 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2035– CM Non-Voting Notes – 144A - GEM | XS2393254672 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class C Senior Secured Deferrable Floating Rate Notes due 2035– CM Voting Notes - 144A - GEM | XS2393255992 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2035 – CM Voting Notes- Reg S - GEM | XS2393256024 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2035– CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2393255489 | 20/Oct/2021 | Listed | 07/Sep/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2035– CM Non-Voting Exchangeable Notes – 144A - GEM | XS2393256883 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2035– CM Non-Voting Notes – Reg S - GEM | XS2393254912 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2035– CM Non-Voting Notes – 144A - GEM | XS2393255216 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class D Senior Secured Deferrable Floating Rate Notes due 2035– CM Voting Notes - 144A - GEM | XS2393256297 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2035 – 144A - GEM | XS2393255562 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2035 – Reg S - GEM | XS2393256370 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2035 – 144A - GEM | XS2393256453 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO II DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2035 – Reg S - GEM | XS2393255729 | 20/Oct/2021 | Listed | 07/Sep/2035 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Notes due 2036 - 144A - GEM | XS2577138816 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Notes due 2036 - Reg S - GEM | XS2577138733 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Notes due 2036 - 144A - GEM | XS2577138659 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Notes due 2036 - Reg S - GEM | XS2577138576 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Notes due 2036 - 144A - GEM | XS2577138147 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C Notes due 2036 - Reg S - GEM | XS2577138063 | 05/Apr/2023 | Listed | 20/Apr/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Notes due 2036 - 144A - GEM | XS2577138493 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Notes due 2036 - Reg S - GEM | XS2577138220 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €35,150,000 Subordinated Notes due 2036 - 144A - GEM | XS2577139038 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €35,150,000 Subordinated Notes due 2036 - Reg S - GEM | XS2577138907 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B Notes due 2036 - 144A - GEM | XS2577137925 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | €38,000,000 Class B Notes due 2036 - Reg S - GEM | XS2577137842 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | Up to €244,000,000 Class A Notes due 2036 - 144A - GEM | XS2577137768 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO IX DESIGNATED ACTIVITY COMPANY | Up to €244,000,000 Class A Notes due 2036 - Reg S - GEM | XS2577137685 | 05/Apr/2023 | Listed | 20/Apr/2036 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 – CM Non-Voting Exchangeable Notes – 144A - GEM | XS2031215390 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 – CM Non-Voting Notes – 144A - GEM | XS2031214823 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 – CM Non-Voting Notes – Reg S - GEM | XS2031214583 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 – CM Voting Notes – 144A - GEM | XS2031214666 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 – CM Voting Notes – Reg S - GEM | XS2031214310 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class A Senior Secured Floating Rate Notes due 2032 –CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2031214740 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032 – CM Voting Notes-144A - GEM | XS2031215556 | 05/Sep/2019 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032– CM Non-Voting Exchangeable Notes – 144A - GEM | XS2031215804 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032– CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2031215630 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032– CM Non-Voting Notes – 144A - GEM | XS2031215473 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032– CM Non-Voting Notes – Reg S - GEM | XS2031215044 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-1 Senior Secured Floating Rate Notes due 2032– CM Voting Notes - Reg S - GEM | XS2031215127 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032 – CM Voting Notes- 144A - GEM | XS2031216281 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032– CM Non-Voting Exchangeable Notes – 144A - GEM | XS2031216364 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032– CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2031216018 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032– CM Non-Voting Notes – 144A - GEM | XS2031216109 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032– CM Non-Voting Notes – Reg S - GEM | XS2031215713 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class B-2 Senior Secured Fixed Rate Notes due 2032– CM Voting Notes - Reg S - GEM | XS2031215986 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Voting Notes- 144A - GEM | XS2031216877 | 05/Sep/2019 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032– CM Non-Voting Exchangeable Notes – 144A - GEM | XS2031217099 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032– CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2031216794 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032– CM Non-Voting Notes – 144A - GEM | XS2031216950 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032– CM Non-Voting Notes – Reg S - GEM | XS2031216521 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-1 Senior Secured Deferrable Floating Rate Notes due 2032– CM Voting Notes - Reg S - GEM | XS2031216448 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Voting Notes- 144A - GEM | XS2033298220 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032– CM Non-Voting Exchangeable Notes – 144A - GEM | XS2033298493 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032– CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2033298147 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032– CM Non-Voting Notes – 144A - GEM | XS2033298659 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032– CM Non-Voting Notes – Reg S - GEM | XS2033298063 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class C-2 Senior Secured Deferrable Floating Rate Notes due 2032– CM Voting Notes - Reg S - GEM | XS2033297925 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-1 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Non-Voting Exchangeable Notes – 144A - GEM | XS2031217685 | 05/Sep/2019 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-1 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2031217339 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-1 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Non-Voting Notes – 144A - GEM | XS2031217503 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-1 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Non-Voting Notes – Reg S - GEM | XS2031217255 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-1 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Voting Notes – Reg S - GEM | XS2031217172 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-1 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Voting Notes- 144A - GEM | XS2031217412 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-2 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Non-Voting Exchangeable Notes – 144A - GEM | XS2033299038 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-2 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Non-Voting Exchangeable Notes – Reg S - GEM | XS2033298733 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-2 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Non-Voting Notes – 144A - GEM | XS2033299111 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-2 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Non-Voting Notes – Reg S - GEM | XS2033298816 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-2 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Voting Notes – Reg S - GEM | XS2033298576 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class D-2 Senior Secured Deferrable Floating Rate Notes due 2032 – CM Voting Notes- 144A - GEM | XS2033298907 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 – 144A - GEM | XS2031217842 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class E Senior Secured Deferrable Floating Rate Notes due 2032 – Reg S - GEM | XS2031217768 | 05/Sep/2019 | Listed | 15/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 – 144A - GEM | XS2031218063 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class F Senior Secured Deferrable Floating Rate Notes due 2032 – Reg S - GEM | XS2031217925 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2032 - 144A - GEM | XS2031214401 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Class X Senior Secured Floating Rate Notes due 2032 - Reg S - GEM | XS2031214237 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - 144A - GEM | XS2031218220 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO V DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2032 - Reg S - GEM | XS2031218147 | 05/Sep/2019 | Listed | 15/Apr/2032 |
| TIKEHAU CLO VI DAC | €11,600,000 Class F Notes due 2035 - 144A - GEM | XS2417097792 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €11,600,000 Class F Notes due 2035 - Reg S - GEM | XS2417097529 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €13,000,000 Class B-2 Notes due 2035 - Reg S - GEM | XS2417096711 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €13,000,000 Class B-2 Notes due 2035 -144A - GEM | XS2417096802 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €19,800,000 Class E Notes due 2035 - 144A - GEM | XS2417097446 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €19,800,000 Class E Notes due 2035 - Reg S - GEM | XS2417097362 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €24,000,000 Class C Notes due 2035 - 144A - GEM | XS2417097016 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €24,000,000 Class C Notes due 2035 - Reg S - GEM | XS2417096984 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €248,000,000 Class A Notes due 2035 - 144A - GEM | XS2417096471 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €248,000,000 Class A Notes due 2035 - Reg S - GEM | XS2417096398 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €27,000,000 Class B-1 Notes due 2035 - Reg S - GEM | XS2417096554 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €27,000,000 Class B-1 Notes due 2035 -144A - GEM | XS2417096638 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €29,000,000 Class D Notes due 2035 - Reg S - GEM | XS2417097107 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €29,000,000 Class D Notes due 2035 - 144A - GEM | XS2417097289 | 21/Dec/2021 | Listed | 15/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO VI DAC | €35,600,000 Subordinated Notes due 2035 - 144A - GEM | XS2417097958 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VI DAC | €35,600,000 Subordinated Notes due 2035 - Reg S - GEM | XS2417097875 | 21/Dec/2021 | Listed | 15/Jan/2035 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037 - Reg S - GEM | XS2906224170 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037- 144A - GEM | XS2906224253 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2906224923 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €12,000,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037- 144A - GEM | XS2906225060 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2906224766 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2906224840 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2906224337 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €23,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2906224410 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2906224501 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €30,000,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2906224683 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2906223958 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €31,000,000 Class B-1-R Senior Secured Floating Rate Notes due 2037- 144A - GEM | XS2906224097 | 21/Oct/2024 | Listed | 20/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €37,700,000 Subordinated Notes - 144A - GEM | XS2513945043 | 14/Sep/2022 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | €37,700,000 Subordinated Notes - Reg S - GEM | XS2513944749 | 14/Sep/2022 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 * - Reg S - GEM | XS2906223792 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VII DESIGNATED ACTIVITY COMPANY | Up to €248,000,000 Class A-R Senior Secured Floating Rate Notes due 2037 *- 144A - GEM | XS2906223875 | 21/Oct/2024 | Listed | 20/Oct/2037 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2553541249 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2553541322 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2553541082 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2553541165 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2553540605 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €22,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | XS2553540787 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Reg S - GEM | XS2553540860 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €24,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034- 144A - GEM | XS2553540944 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate Notes due 2034 - 144A - GEM | XS2553540274 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €240,000,000 Class A Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2553539938 | 15/Dec/2022 | Listed | 25/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €34,200,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | XS2553540191 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €34,200,000 Class B-1 Senior Secured Floating Rate Notes due 2034- 144A - GEM | XS2553540357 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €39,900,000 Subordinated Notes due 2034 - Reg S - GEM | XS2553541595 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €39,900,000 Subordinated Notes due 2034- 144A - GEM | XS2553541678 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €5,800,000 Class B-2 Senior Secured Fixed Rate Notes due 2034 - Reg S - GEM | XS2553540431 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO VIII DESIGNATED ACTIVITY COMPANY | €5,800,000 Class B-2 Senior Secured Fixed Rate Notes due 2034- 144A - GEM | XS2553540514 | 15/Dec/2022 | Listed | 25/Oct/2034 |
| TIKEHAU CLO X DAC | €14,800,000 Class F Notes due 2038 - 144A - GEM | XS2777379657 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €14,800,000 Class F Notes due 2038- Reg S - GEM | XS2777379574 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €18,100,000 Class E Notes due 2038 - 144A - GEM | XS2777379491 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €18,100,000 Class E Notes due 2038- Reg S - GEM | XS2777379228 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €236,500,000 Class A Notes due 2038 - 144A - GEM | XS2777378337 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €236,500,000 Class A Notes due 2038 - Reg S - GEM | XS2777378253 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €25,900,000 Class C Notes due 2038 - 144A - GEM | XS2777378923 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €25,900,000 Class C Notes due 2038- Reg S - GEM | XS2777378840 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €30,400,000 Class D Notes due 2038 - 144A - GEM | XS2777379145 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €30,400,000 Class D Notes due 2038- Reg S - GEM | XS2777379061 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €32,600,000 Subordinated Notes due 2038 - 144A - GEM | XS2777379814 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €32,600,000 Subordinated Notes due 2038- Reg S - GEM | XS2777379731 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €36,100,000 Class B-1 Notes due 2038 - 144A - GEM | XS2777378501 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €36,100,000 Class B-1 Notes due 2038- Reg S - GEM | XS2777378410 | 11/Apr/2024 | Listed | 20/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO X DAC | €8,500,000 Class B-2 Notes due 2038 - 144A - GEM | XS2777378766 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO X DAC | €8,500,000 Class B-2 Notes due 2038- Reg S - GEM | XS2777378683 | 11/Apr/2024 | Listed | 20/Apr/2038 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - 144A - GEM | XS2672303315 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 - Reg S - GEM | XS2672303232 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2672304396 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2672304123 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €16,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2672304040 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €16,600,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2672303828 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €206,500,000 Class A Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2672302937 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €206,500,000 Class A Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2672302770 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €21,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2672303588 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €21,800,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2672303406 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €23,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | XS2672303745 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €23,700,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | XS2672303661 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €31,300,000 Subordinated Notes due 2036 - 144A - GEM | XS2672304636 | 27/Sep/2023 | Listed | 15/Oct/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €31,300,000 Subordinated Notes due 2036 - Reg S - GEM | XS2672304479 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €33,800,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | XS2672303158 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XI DESIGNATED ACTIVITY COMPANY | €33,800,000 Class B-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | XS2672303075 | 27/Sep/2023 | Listed | 15/Oct/2036 |
| TIKEHAU CLO XII DAC | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2845223036 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €14,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2845222905 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - 144A - GEM | XS2845222145 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - RegS - GEM | XS2845222061 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2845222814 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €17,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2845222731 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2845221766 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2845221683 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €25,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2845222491 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €25,200,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2845222228 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2845222657 | 14/Aug/2024 | Listed | 20/Oct/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU CLO XII DAC | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - RegS - GEM | XS2845222574 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €27,800,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2845221923 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €27,800,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - RegS - GEM | XS2845221840 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €32,200,000 Subordinated Notes due 2038 - 144A - GEM | XS2845223200 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU CLO XII DAC | €32,200,000 Subordinated Notes due 2038 - RegS - GEM | XS2845223119 | 14/Aug/2024 | Listed | 20/Oct/2038 |
| TIKEHAU US CLO III LTD | U.S.$15,000,000 Class DFR Mezzanine Secured Deferrable Fixed Rate Notes due 2036 - 144A - GEM | US88676NBC02 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$15,000,000 Class DFR Mezzanine Secured Deferrable Fixed Rate Notes due 2036 - RegS - GEM | USG8870NAP71 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$18,000,000 Class C1R Mezzanine Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US88676NAW74 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$18,000,000 Class C1R Mezzanine Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | USG8870NAL67 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$18,000,000 Class CFR Mezzanine Secured Deferrable Fixed Rate Notes due 2036 - 144A - GEM | US88676NAY31 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$18,000,000 Class CFR Mezzanine Secured Deferrable Fixed Rate Notes due 2036 - RegS - GEM | USG8870NAM41 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$19,500,000 Class ER Junior Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US88676MAG42 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$19,500,000 Class ER Junior Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | USG8870MAD68 | 24/Jan/2024 | Listed | 20/Jan/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU US CLO III LTD | U.S.$21,000,000 Class D1R Mezzanine Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US88676NBA46 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$21,000,000 Class D1R Mezzanine Secured Deferrable Floating Rate Notes due 2036 - RegS - GEM | USG8870NAN24 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$24,000,000 Class AJR Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US88676NAS62 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$24,000,000 Class AJR Senior Secured Floating Rate Notes due 2036 - RegS - GEM | USG8870NAJ12 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$360,000,000 Class A-1R Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US88676NAQ07 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$360,000,000 Class A-1R Senior Secured Floating Rate Notes due 2036 - RegS - GEM | USG8870NAH55 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$57,850,000 Subordinated Notes due 2032 - 144A - GEM | US88676MAE93 | 31/Jan/2023 | Listed | 20/Jan/2032 |
| TIKEHAU US CLO III LTD | U.S.$57,850,000 Subordinated Notes due 2032 - RegS - GEM | USG8870MAC85 | 31/Jan/2023 | Listed | 20/Jan/2032 |
| TIKEHAU US CLO III LTD | U.S.$72,000,000 Class BR Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US88676NAU19 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| TIKEHAU US CLO III LTD | U.S.$72,000,000 Class BR Senior Secured Floating Rate Notes due 2036 - RegS - GEM | USG8870NAK84 | 24/Jan/2024 | Listed | 20/Jan/2036 |
| Tikehau US CLO IV, Ltd | U.S.$10,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USG886ACAB36 | 28/Jun/2023 | Listed | 15/Jul/2034 |
| Tikehau US CLO IV, Ltd | U.S.$10,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034- 144A - GEM | US88675CAC64 | 28/Jun/2023 | Listed | 15/Jul/2034 |
| Tikehau US CLO IV, Ltd | U.S.$300,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US88675CAA09 | 28/Jun/2023 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| Tikehau US CLO IV, Ltd | U.S.$300,000,000 Class A-1 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USG886ACAA52 | 28/Jun/2023 | Listed | 15/Jul/2034 |
| Tikehau US CLO IV, Ltd | U.S.$67,500,000 Class B Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USG886ACAC19 | 28/Jun/2023 | Listed | 15/Jul/2034 |
| Tikehau US CLO IV, Ltd | U.S.$67,500,000 Class B Senior Secured Floating Rate Notes due 2034- 144A - GEM | US88675CAE21 | 28/Jun/2023 | Listed | 15/Jul/2034 |
| TIKEHAU US CLO V LTD | U.S.$27,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US88675YAJ38 | 05/Jan/2024 | Listed | 15/Jan/2036 |
| TIKEHAU US CLO V LTD | U.S.$27,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG88731AE72 | 05/Jan/2024 | Listed | 15/Jan/2036 |
| TIKEHAU US CLO V LTD | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2036 - 144A - GEM | US88675YAG98 | 05/Jan/2024 | Listed | 15/Jan/2036 |
| TIKEHAU US CLO V LTD | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2036 - Reg S - GEM | USG88731AD99 | 05/Jan/2024 | Listed | 15/Jan/2036 |
| TIKEHAU US CLO V LTD | U.S.$300,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US88675YAA29 | 05/Jan/2024 | Listed | 15/Jan/2036 |
| TIKEHAU US CLO V LTD | U.S.$300,000,000 Class A-1 Senior Secured Floating Rate Notes due 2036 - Reg S - GEM | USG88731AA50 | 05/Jan/2024 | Listed | 15/Jan/2036 |
| TIKEHAU US CLO VI, LTD. | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | US88676PAG72 | 25/Jul/2024 | Listed | 18/Jul/2037 |
| TIKEHAU US CLO VI, LTD. | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | USG8872PAD71 | 25/Jul/2024 | Listed | 18/Jul/2037 |
| TIKEHAU US CLO VI, LTD. | U.S.$30,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | US88676PAJ12 | 25/Jul/2024 | Listed | 18/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TIKEHAU US CLO VI, LTD. | U.S.$30,000,000 Class D-1 Mezzanine Secured Deferrable Floating Rate Notes due 2037 - RegS - GEM | USG8872PAE54 | 25/Jul/2024 | Listed | 18/Jul/2037 |
| TIKEHAU US CLO VI, LTD. | U.S.$305,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - 144A - GEM | US88676PAA03 | 25/Jul/2024 | Listed | 18/Jul/2037 |
| TIKEHAU US CLO VI, LTD. | U.S.$305,000,000 Class A-1 Senior Secured Floating Rate Notes due 2037 - RegS - GEM | USG8872PAA33 | 25/Jul/2024 | Listed | 18/Jul/2037 |
| TIKEHAU US CLO VI, LTD. | U.S.$50,000,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | US88676PAE25 | 25/Jul/2024 | Listed | 18/Jul/2037 |
| TIKEHAU US CLO VI, LTD. | U.S.$50,000,000 Class B Senior Secured Floating Rate Notes due 2037 - RegS - GEM | USG8872PAC98 | 25/Jul/2024 | Listed | 18/Jul/2037 |
| TITAN GLOBAL FINANCE PLC | €150,000,000 4.25 per cent. Guaranteed Notes due 13 June 2029 - GEM | XS2731293168 | 13/Dec/2023 | Listed | 13/Jun/2029 |
| TITAN GLOBAL FINANCE PLC | €250,000,000 2.750 per cent. Guaranteed Notes due 2027 - GEM | XS2199268470 | 09/Jul/2020 | Listed | 09/Jul/2027 |
| TITAN GLOBAL FINANCE PLC | EUR 350,000,000 2.375 per cent Guaranteed Notes due 2024 - GEM | XS1716212243 | 16/Nov/2017 | Listed | 16/Nov/2024 |
| TOPAZ ASSET FINANCE 2016-2 DAC | EUR 23100000 Class A Asset Backed Fixed Rate Notes due 2026 - GEM | XS1506046561 | 06/Dec/2016 | Listed | 04/Nov/2026 |
| TOPAZ ASSET FINANCE 2017-A1 DAC | EUR 28,500,000 Class A Asset Backed Fixed Rate Notes due 2027 - GEM | XS1623915268 | 04/Jul/2017 | Listed | 01/Jun/2027 |
| TOPAZ ASSET FINANCE 2017-A2 DAC | EUR 3,000,000 Class X Asset Backed Notes due 2027 - GEM | XS1739391081 | 12/Jan/2018 | Listed | 01/Dec/2027 |
| TOPAZ ASSET FINANCE 2018-B1 DAC | €3,500,000 Class X Asset Backed Notes due 2028 - GEM | XS1916011577 | 19/Dec/2018 | Listed | 01/Dec/2028 |
| TOREFJORDEN DESIGNATED ACTIVITY COMPANY | SERIES 2016-1A 41152 EQUIPMENT NOTES - GEM | IE00BD07J487 | 16/Sep/2016 | Listed | 10/May/2028 |
| TOREFJORDEN DESIGNATED ACTIVITY COMPANY | Series 2016-1A 41153 Equipment Notes - GEM | IE00BD2N5X59 | 27/Oct/2016 | Listed | 10/May/2028 |
| TOREFJORDEN DESIGNATED ACTIVITY COMPANY | Series 2016-1A 42073 Equipment Notes - GEM | IE00BD07J156 | 16/Sep/2016 | Listed | 10/May/2028 |
| TOREFJORDEN DESIGNATED ACTIVITY COMPANY | Series 2016-1A 42074 Equipment Notes - GEM | IE00BD07J370 | 16/Sep/2016 | Listed | 10/May/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TOREFJORDEN DESIGNATED ACTIVITY COMPANY | Series 2016-1A 42076 Equipment Note - GEM | IE00BYV07K52 | 03/Jun/2016 | Listed | 10/May/2028 |
| TOREFJORDEN DESIGNATED ACTIVITY COMPANY | Series 2016-1A 42077 Equipment Notes - GEM | IE00BD07J263 | 16/Sep/2016 | Listed | 10/May/2028 |
| TOREFJORDEN DESIGNATED ACTIVITY COMPANY | SERIES 2016-1A 42080 EQUIPMENT NOTES - GEM | IE00BD6C4R52 | 27/Oct/2016 | Listed | 10/May/2028 |
| TOREFJORDEN DESIGNATED ACTIVITY COMPANY | SERIES 2016-1A 42273 EQUIPMENT NOTES - GEM | IE00BDB4B531 | 27/Oct/2016 | Listed | 10/May/2028 |
| TOREFJORDEN DESIGNATED ACTIVITY COMPANY | USD 27,280,000 Series 2016 -1A 42072 Equipment Notes - GEM | IE00BD07J602 | 16/Sep/2016 | Listed | 10/May/2028 |
| TOREFJORDEN DESIGNATED ACTIVITY COMPANY | USD 27,555,000 SERIES 2016-1A 42079 EQUIPMENT NOTES - GEM | IE00BD2N5V36 | 27/Oct/2016 | Listed | 10/May/2028 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €1,750,000 Class X Secured Floating Rate Notes due 2034 (144A) - GEM | XS2366419450 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €1,750,000 Class X Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2366419377 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate IM Non-Voting Exchangeable Notes due 2034 (144A) - GEM | XS2366421514 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate IM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2366421191 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate IM Non-Voting Notes due 2034 (144A) - GEM | XS2366421605 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2366421274 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate IM Voting Notes due 2034 (144A) - GEM | XS2366421431 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2366420979 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €10,300,000 Class F Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2366423304 | 06/Aug/2021 | Listed | 25/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €10,300,000 Class F Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2366423213 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €21,700,000 Class E Secured Deferrable Floating Rate Notes due 2034 (144A) - GEM | XS2366423130 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €21,700,000 Class E Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2366423056 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Secured Floating Rate IM Non-Voting Exchangeable Notes due 2034 (144A) - GEM | XS2366419963 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Secured Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2366419617 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Secured Floating Rate IM Non-Voting Notes due 2034 (144A) - GEM | XS2366420037 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Secured Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2366419708 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Secured Floating Rate IM Voting Notes due 2034 (144A) - GEM | XS2366419880 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €244,000,000 Class A Secured Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2366419534 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €25,700,000 Class D Secured Deferrable Floating Rate IM Non-Voting Exchangeable Notes due 2034 (144A) - GEM | XS2366422835 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €25,700,000 Class D Secured Deferrable Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2366422595 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €25,700,000 Class D Secured Deferrable Floating Rate IM Non-Voting Notes due 2034 (144A) - GEM | XS2366422918 | 06/Aug/2021 | Listed | 25/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €25,700,000 Class D Secured Deferrable Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2366422678 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €25,700,000 Class D Secured Deferrable Floating Rate IM Voting Notes due 2034 (144A) - GEM | XS2366422751 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €25,700,000 Class D Secured Deferrable Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2366422322 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Secured Deferrable Floating Rate IM Non-Voting Exchangeable Notes due 2034 (144A) - GEM | XS2366422165 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Secured Deferrable Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2366421860 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Secured Deferrable Floating Rate IM Non-Voting Notes due 2034 (144A) - GEM | XS2366422249 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Secured Deferrable Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2366421944 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Secured Deferrable Floating Rate IM Voting Notes due 2034 (144A) - GEM | XS2366422082 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €26,900,000 Class C Secured Deferrable Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2366421787 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €33,400,000 Class B-1 Secured Floating Rate IM Non-Voting Exchangeable Notes due 2034 (144A) - GEM | XS2366420540 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €33,400,000 Class B-1 Secured Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2366420201 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €33,400,000 Class B-1 Secured Floating Rate IM Non-Voting Notes due 2034 (144A) - GEM | XS2366420896 | 06/Aug/2021 | Listed | 25/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €33,400,000 Class B-1 Secured Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2366420383 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €33,400,000 Class B-1 Secured Floating Rate IM Voting Notes due 2034 (144A) - GEM | XS2366420466 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €33,400,000 Class B-1 Secured Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2366420110 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | €52,250,000 Subordinated Notes due 2034 (144A) - GEM | XS1471717063 | 06/Aug/2021 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 2 DESIGNATED ACTIVITY COMPANY | Euro 52,250,000 Subordinated Notes due 2034 - GEM | XS1471716925 | 28/Sep/2016 | Listed | 25/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Secured Floating Rate Notes due 2034 - GEM | XS2358718588 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured IM Non-Voting Exchangeable Fixed Rate Notes due 2034 - GEM | XS2358722770 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured IM Non-Voting Fixed Rate Notes due 2034 - GEM | XS2358720139 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured IM Voting Fixed Rate Notes due 2034 - GEM | XS2358720055 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €19,000,000 Class E Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2358721889 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €213,500,000 Class A Secured IM Non-Voting Exchangeable Floating Rate Notes due 2034 - GEM | XS2358718828 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €213,500,000 Class A Secured IM Non-Voting Floating Rate Notes due 2034 - GEM | XS2358719040 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €213,500,000 Class A Secured IM Voting Floating Rate Notes due 2034 - GEM | XS2358718745 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D Secured Deferrable IM Non-Voting Exchangeable Floating Rate Notes due 2034 - GEM | XS2358721376 | 15/Jul/2021 | Listed | 15/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D Secured Deferrable IM Non-Voting Floating Rate Notes due 2034 - GEM | XS2358721459 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €22,500,000 Class D Secured Deferrable IM Voting Floating Rate Notes due 2034 - GEM | XS2358721293 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €23,500,000 Class C Secured Deferrable IM Non-Voting Exchangeable Floating Rate Notes due 2034 - GEM | XS2358720568 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €23,500,000 Class C Secured Deferrable IM Non-Voting Floating Rate Notes due 2034 - GEM | XS2358720642 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €23,500,000 Class C Secured Deferrable IM Voting Floating Rate Notes due 2034 - GEM | XS2358720485 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Secured IM Non-Voting Exchangeable Floating Rate Notes due 2034 - GEM | XS2358722424 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Secured IM Non-Voting Floating Rate Notes due 2034 - GEM | XS2358719719 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Secured IM Voting Floating Rate Notes due 2034 - GEM | XS2358719636 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2358722184 | 15/Jul/2021 | Listed | 15/Jul/2034 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | EUR 20500000 Class M-1 Subordinated Notes due 2030 - GEM | XS1573958318 | 12/Apr/2017 | Listed | 15/Apr/2030 |
| TORO EUROPEAN CLO 3 DESIGNATED ACTIVITY COMPANY | EUR 25500000 Class M-2 Subordinated Notes due 2030 - GEM | XS1575706509 | 12/Apr/2017 | Listed | 15/Apr/2030 |
| TORO EUROPEAN CLO 4 DESIGNATED ACTIVITY COMPANY | EUR €5,300,000 Class S-2 Subordinated Notes - GEM | XS1639910550 | 17/Jul/2017 | Listed | 15/Jul/2030 |
| TORO EUROPEAN CLO 4 DESIGNATED ACTIVITY COMPANY | Subordinated Notes due 2030 - GEM | XS1091104429 | 12/Sep/2014 | Listed | 15/Jul/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 IM Non-Voting Exchangeable Notes - GEM | XS1776544261 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 IM Non-Voting Notes - GEM | XS1776544188 | 28/Mar/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 10,000,000 Class C-2 IM Voting Notes - GEM | XS1776541911 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 11,850,000 Class F Notes - GEM | XS1766719477 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 14,500,000 Class C-1 IM Non-Voting Exchangeable Notes - GEM | XS1766717349 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 14,500,000 Class C-1 IM Non-Voting Notes - GEM | XS1766717265 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 14,500,000 Class C-1 IM Voting Notes - GEM | XS1766717182 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 2,250,000 Class X Notes - GEM | XS1766714759 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 21,720,000 Class D IM Non-Voting Exchangeable - GEM | XS1766718404 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 21,720,000 Class D IM Non-Voting Notes - GEM | XS1766718156 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 21,720,000 Class D IM Voting Notes - GEM | XS1766717422 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 22,850,000 Class B-2 IM Non-Voting Exchangeable Notes - GEM | XS1766716887 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 22,850,000 Class B-2 IM Non-Voting Notes - GEM | XS1766716614 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 22,850,000 Class B-2 IM Voting Notes - GEM | XS1766716531 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 23,450,000 Class E Notes - GEM | XS1766718586 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 232,500,000 Class A IM Non-Voting Exchangeable Notes - GEM | XS1766715566 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 232,500,000 Class A IM Non-Voting Notes - GEM | XS1766715301 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 232,500,000 Class A IM Voting Notes - GEM | XS1766715210 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 34,000,000 Class B-1 IM Non-Voting Exchangeable Notes - GEM | XS1766716457 | 28/Mar/2018 | Listed | 15/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 34,000,000 Class B-1 IM Non-Voting Notes - GEM | XS1766716291 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 34,000,000 Class B-1 IM Voting Notes - GEM | XS1766716028 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 5 DESIGNATED ACTIVITY COMPANY | EUR 41,250,000 Subordinated Notes - GEM | XS1766719980 | 28/Mar/2018 | Listed | 15/Oct/2030 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €20,600,000 Class D Secured Deferrable Floating Rate Notes due 2032 (144 A) - GEM | XS2376115940 | 09/Sep/2021 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €20,600,000 Class D Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2376115866 | 09/Sep/2021 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate Notes due 2032 (Reg S) - GEM | XS2376115437 | 09/Sep/2021 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Secured Fixed Rate Notes due 2032(144 A) - GEM | XS2376115510 | 09/Sep/2021 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €19,700,000 Class E Secured Deferrable Floating Rate Notes due 2032 Reg S - GEM | XS2027431027 | 06/Sep/2019 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €19,700,000 Class E Secured Deferrable Floating Rate Notes due 2032 Rule 144A - GEM | XS2027431704 | 06/Sep/2019 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 IM Non-Voting Exchangeable Secured Floating Rate Notes due 2032 Reg S - GEM | XS2027426704 | 06/Sep/2019 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 IM Non-Voting Exchangeable Secured Floating Rate Notes due 2032 Rule 144A - GEM | XS2027428403 | 06/Sep/2019 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 IM Non-Voting Secured Floating Rate Notes due 2032 Reg S - GEM | XS2027426886 | 06/Sep/2019 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 IM Non-Voting Secured Floating Rate Notes due 2032 Rule 144A - GEM | XS2027428312 | 06/Sep/2019 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 IM Voting Secured Floating Rate Notes due 2032 Reg S - GEM | XS2027426969 | 06/Sep/2019 | Listed | 12/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €21,000,000 Class B-1 IM Voting Secured Floating Rate Notes due 2032 Rule 144A - GEM | XS2027428239 | 06/Sep/2019 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €214,000,000 Class A Secured Floating Rate Notes due 2032 (144 A) - GEM | XS2376115270 | 09/Sep/2021 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €214,000,000 Class A Secured Floating Rate Notes due 2032 (Reg S) - GEM | XS2376114976 | 09/Sep/2021 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €30,400,000 Class C Secured Deferrable Floating Rate Notes due 2032 (Reg S) - GEM | XS2376115601 | 09/Sep/2021 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €30,400,000 Class C Secured Deferrable Floating Rate Notes due 2032(144 A) - GEM | XS2376115783 | 09/Sep/2021 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €33,600,000 Subordinated Notes due 2032 Reg S - GEM | XS2027427777 | 06/Sep/2019 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €33,600,000 Subordinated Notes due 2032 Rule 144A - GEM | XS2027429393 | 06/Sep/2019 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €9,100,000 Class F Secured Deferrable Floating Rate Notes due 2032 Reg S - GEM | XS2027431290 | 06/Sep/2019 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 6 DESIGNATED ACTIVITY COMPANY | €9,100,000 Class F Secured Deferrable Floating Rate Notes due 2032 Rule 144A - GEM | XS2027431886 | 06/Sep/2019 | Listed | 12/Jan/2032 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €1,750,000 Class X Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2262791218 | 17/Dec/2020 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €1,750,000 Class X Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2262791051 | 17/Dec/2020 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €14,950,000 Class B-2 Secured Fixed Rate Notes due 2034 (144 A) - GEM | XS2419217356 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €14,950,000 Class B-2 Secured Fixed Rate Notes due 2034 (Reg S) - GEM | XS2419217273 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class B-1 Secured Floating Rate Notes due 2034 (144 A) - GEM | XS2419217190 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class B-1 Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2419216978 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €192,000,000 Class A Secured Floating Rate IM Non-Voting Notes due 2034 (144 A) - GEM | XS2419216895 | 20/Dec/2021 | Listed | 15/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €192,000,000 Class A Secured Floating Rate IM Non-Voting Notes due 2034 (Reg S) - GEM | XS2419216465 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €192,000,000 Class A Secured Floating Rate IM Non-Voting Exchangeable Notes due 2034 (144 A) - GEM | XS2419216622 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €192,000,000 Class A Secured Floating Rate IM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2419216382 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €192,000,000 Class A Secured Floating Rate IM Voting Notes due 2034 (144 A) - GEM | XS2419216549 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €192,000,000 Class A Secured Floating Rate IM Voting Notes due 2034 (Reg S) - GEM | XS2419216200 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €21,300,000 Class C Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2419217513 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €21,300,000 Class C Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2419217430 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €21,350,000 Class D Secured Deferrable Floating Rate Notes due 2034 (144 A) - GEM | XS2419217786 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €21,350,000 Class D Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2419217604 | 20/Dec/2021 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €22,400,000 Class E Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2262794667 | 17/Dec/2020 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €22,400,000 Class E Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2262794584 | 17/Dec/2020 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €31,500,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2262795128 | 17/Dec/2020 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €31,500,000 Subordinated Notes due 2034 (Reg S) - GEM | XS2262795045 | 17/Dec/2020 | Listed | 15/Feb/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €7,450,000 Class F Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2262794824 | 17/Dec/2020 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 7 DESIGNATED ACTIVITY COMPANY | €7,450,000 Class F Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2262794741 | 17/Dec/2020 | Listed | 15/Feb/2034 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class C Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2840119619 | 15/Jul/2024 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €16,000,000 Class C Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2840119536 | 15/Jul/2024 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €17,800,000 Class E Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2840120039 | 15/Jul/2024 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €17,800,000 Class E Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2840119965 | 15/Jul/2024 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €184,800,000 Class A Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2449924047 | 14/Apr/2022 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €184,800,000 Class A Secured Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2449924120 | 14/Apr/2022 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €21,100,000 Class D Secured Deferrable Floating Rate Notes due 2035 - 144A - GEM | XS2840119882 | 15/Jul/2024 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €21,100,000 Class D Secured Deferrable Floating Rate Notes due 2035 - Reg S - GEM | XS2840119700 | 15/Jul/2024 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €26,700,000 Subordinated Notes due 2035 (Reg S) - GEM | XS2449926844 | 14/Apr/2022 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €26,700,000 Subordinated Notes due 2035 (Rule 144A) - GEM | XS2449926760 | 14/Apr/2022 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €34,300,000 Class B Secured Floating Rate Notes due 2035 - 144A - GEM | XS2840119452 | 15/Jul/2024 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €34,300,000 Class B Secured Floating Rate Notes due 2035 - Reg S - GEM | XS2840119379 | 15/Jul/2024 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €6,700,000 Class F Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2449926505 | 14/Apr/2022 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TORO EUROPEAN CLO 8 DESIGNATED ACTIVITY COMPANY | €6,700,000 Class F Secured Deferrable Floating Rate Notes due 2035 (Rule 144A) - GEM | XS2449927909 | 14/Apr/2022 | Listed | 15/Apr/2035 |
| TORO EUROPEAN CLO 9 DAC | €12,000,000 Class F Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2761187819 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| TORO EUROPEAN CLO 9 DAC | €18,000,000 Class E Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2761187652 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| TORO EUROPEAN CLO 9 DAC | €240,000,000 Class A Secured Floating Rate Notes due 2037 - GEM | XS2761186506 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| TORO EUROPEAN CLO 9 DAC | €26,000,000 Class C Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2761187140 | 27/Mar/2024 | Listed | 15/Apr/2037 |
| TORO EUROPEAN CLO 9 DAC | €28,000,000 Class D Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2761187496 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| TORO EUROPEAN CLO 9 DAC | €37,500,000 Subordinated Notes due 2037 - GEM | XS2761188031 | 28/Mar/2024 | Listed | 15/Apr/2037 |
| TORO EUROPEAN CLO 9 DAC | €48,000,000 Class B Secured Floating Rate Notes due 2037 - GEM | XS2761186761 | 27/Mar/2024 | Listed | 15/Apr/2037 |
| TRAFIGURA SECURITISATION FINANCE PLC | $139,500,000 Series 2021-1 Class A1 Floating Rate Notes due 2025 (Reg S) - GEM | USG9008ZAQ12 | 22/Jul/2021 | Listed | 15/Jan/2025 |
| TRAFIGURA SECURITISATION FINANCE PLC | $139,500,000 Series 2021-1 Class A1 Floating Rate Notes due 2025 (Rule 144A) - GEM | US892725AN23 | 22/Jul/2021 | Listed | 15/Jan/2025 |
| TRAFIGURA SECURITISATION FINANCE PLC | $139,500,000 Series 2021-1 Class A2 Fixed Rate Notes due 2025 (Reg S) - GEM | USG9008ZAS77 | 22/Jul/2021 | Listed | 15/Jan/2025 |
| TRAFIGURA SECURITISATION FINANCE PLC | $139,500,000 Series 2021-1 Class A2 Fixed Rate Notes due 2025 (Rule 144A) - GEM | US892725AS10 | 22/Jul/2021 | Listed | 15/Jan/2025 |
| TRAFIGURA SECURITISATION FINANCE PLC | $21,000,000 Series 2021-1 Class B Notes due 2025 (Reg S) - GEM | USG9008ZAT50 | 22/Jul/2021 | Listed | 15/Jan/2025 |
| TRAFIGURA SECURITISATION FINANCE PLC | $21,000,000 Series 2021-1 Class B Notes due 2025 (Rule 144A) - GEM | US892725AU65 | 22/Jul/2021 | Listed | 15/Jan/2025 |
| TRAINER WORTHAM CBO II LIMITED | 18,000,000 Preference Shares - GEM - GEM | KYG8993C1160 | 30/Sep/2002 | Listed | 10/Apr/2037 |
| TRAINER WORTHAM CBO III LIMITED | 16000 Preference Shares - GEM - GEM | KYG899311024 | 16/May/2003 | Listed | 19/Feb/2038 |
| TRAINER WORTHAM CBO IV LIMITED | 14000 Preference Shares - GEM - GEM | KYG8993S2020 | 03/Feb/2004 | Listed | 06/Nov/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRALEE CLO II, LTD. | USD 17,000,000 CLASS E-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG9010WAM31 | 17/Aug/2017 | Listed | 20/Jul/2029 |
| TRALEE CLO II, LTD. | USD 20,000,000 CLASS D-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG9010WAL57 | 17/Aug/2017 | Listed | 20/Jul/2029 |
| TRALEE CLO II, LTD. | USD 25,500,000 CLASS C-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG9010WAK74 | 17/Aug/2017 | Listed | 20/Jul/2029 |
| TRALEE CLO II, LTD. | USD 257,500,000 CLASS A-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG9010WAH46 | 17/Aug/2017 | Listed | 20/Jul/2029 |
| TRALEE CLO II, LTD. | USD 39,220,000 Subordinated Notes due 2025 - GEM | USG9010XAA75 | 30/Apr/2013 | Listed | 20/Apr/2025 |
| TRALEE CLO II, LTD. | USD 48,000,000 CLASS B-R SENIOR SECURED FLOATING RATE NOTES DUE 2029 - GEM | USG9010WAJ02 | 17/Aug/2017 | Listed | 20/Jul/2029 |
| TRALEE CLO II, LTD. | USD 8,500,000 CLASS F-R SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG9010WAN14 | 17/Aug/2017 | Listed | 20/Jul/2029 |
| TRALEE CLO IV, LTD. | USD 17,000,000 Class E Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US89300FAJ57 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 17,000,000 Class E Secured Deferrable Floating Rate Notes due 2030 - GEM | USG9012WAE96 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 20,000,000 Class D Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US89300FAG19 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 20,000,000 Class D Secured Deferrable Floating Rate Notes due 2030 - GEM | USG9012WAD14 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 25,500,000 Class C Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US89300FAE60 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 25,500,000 Class C Secured Deferrable Floating Rate Notes due 2030 - GEM | USG9012WAC31 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 256,000,000 Class A Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US89300FAA49 | 16/Feb/2018 | Listed | 20/Jan/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRALEE CLO IV, LTD. | USD 256,000,000 Class A Senior Secured Floating Rate Notes Due 2030 - GEM | USG9012WAA74 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 33,200,000 Subordinated Notes due 2030 - 144A - GEM | US89300EAA73 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 33,200,000 Subordinated Notes due 2030 - GEM | USG9012DAA93 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 49,500,000 Class B Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US89300FAC05 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 49,500,000 Class B Senior Secured Floating Rate Notes due 2030 - GEM | USG9012WAB57 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 8,000,000 Class F Secured Deferrable Floating Rate Notes due 2030 - 144A - GEM | US89300FAL04 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO IV, LTD. | USD 8,000,000 Class F Secured Deferrable Floating Rate Notes due 2030 - GEM | USG9012WAF61 | 16/Feb/2018 | Listed | 20/Jan/2030 |
| TRALEE CLO V, LTD. | USD 36,000,000 Subordinated Notes due 2028 - GEM | USG9013LAA01 | 02/Nov/2018 | Listed | 20/Oct/2028 |
| TRALEE CLO V, LTD. | USD 36,000,000 Subordinated Notes due 2028-(Rule 144A) - GEM | US89300GAA22 | 02/Nov/2018 | Listed | 20/Oct/2028 |
| TRANSALP 1 SECURITIES PLC | 2021-01 - EUR 70,000,000 Pass Through Notes due June 2026 linked to the EUR 70,000,000 promissory loan (Schuldscheindarlehen) dated on the Issue Date between the issuer and SLS HOLDING AD - GEM | XS2347303807 | 10/Jun/2021 | Listed | 05/Jun/2026 |
| TRANSPORTES AÉREOS PORTUGUESES, S.A. | €400,000,000 5.125% Senior Notes due 2029 - 144A - GEM | PTTAPEOM0004 | 11/Nov/2024 | Listed | 15/Nov/2029 |
| TRANSPORTES AÉREOS PORTUGUESES, S.A. | €400,000,000 5.125% Senior Notes due 2029 - Reg S - GEM | PTTAPFOM0003 | 11/Nov/2024 | Listed | 15/Nov/2029 |
| TRESTLES CLO 2017-1, LTD. | USD 45,985,000 Subordinated Notes Due 2029 - GEM | USG9032HAB45 | 16/Aug/2017 | Listed | 25/Jul/2029 |
| TRESTLES CLO II, LTD. | Subordinated Notes Due 2031 (144A) - GEM | US89531VAC63 | 22/Jun/2018 | Listed | 25/Jul/2037 |
| TRESTLES CLO II, LTD. | Subordinated Notes due 2031 (Reg S) - GEM | USG9032KAB73 | 22/Jun/2018 | Listed | 25/Jul/2037 |
| TRINITAS CLO II, LTD. | USD 165750000 Class A-1R Floating Rate Notes Due 2026 - GEM | USG90601AJ70 | 15/Jun/2017 | Listed | 15/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS CLO II, LTD. | USD 191050000 Combination Notes - GEM | USG90601AH15 | 05/Aug/2014 | Listed | 15/Jul/2026 |
| TRINITAS CLO II, LTD. | USD 3625000 Class X Floating Rate Notes Due 2026 - GEM | USG90601AA61 | 05/Aug/2014 | Listed | 15/Jul/2026 |
| TRINITAS CLO II, LTD. | USD 83000000 Class A-2R Floating Rate Notes Due 2026 - GEM | USG90601AK44 | 15/Jun/2017 | Listed | 15/Jul/2026 |
| TRINITAS CLO IV, LTD. | US$14,600,000 Class E-R Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US89640WAE84 | 11/Sep/2018 | Listed | 18/Oct/2031 |
| TRINITAS CLO IV, LTD. | US$14,600,000 Class E-R Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG9061FAC08 | 11/Sep/2018 | Listed | 18/Oct/2031 |
| TRINITAS CLO IV, LTD. | US$22,650,000 Class C-R Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US89640XAS53 | 11/Sep/2018 | Listed | 18/Oct/2031 |
| TRINITAS CLO IV, LTD. | US$22,650,000 Class C-R Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG9061XAL13 | 11/Sep/2018 | Listed | 18/Oct/2031 |
| TRINITAS CLO IV, LTD. | US$25,450,000 Class D-R Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US89640XAT37 | 11/Sep/2018 | Listed | 18/Oct/2031 |
| TRINITAS CLO IV, LTD. | US$25,450,000 Class D-R Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG9061XAM95 | 11/Sep/2018 | Listed | 18/Oct/2031 |
| TRINITAS CLO IV, LTD. | US$3,100,000 Class X-R Floating Rate Notes Due 2031 (144A) - GEM | US89640XAN66 | 11/Sep/2018 | Listed | 18/Oct/2031 |
| TRINITAS CLO IV, LTD. | US$3,100,000 Class X-R Floating Rate Notes Due 2031 (Reg S) - GEM | USG9061XAG28 | 11/Sep/2018 | Listed | 18/Oct/2031 |
| TRINITAS CLO IV, LTD. | US$4,500,000 Class F-R Deferrable Floating Rate Notes Due 2031 (144A) - GEM | US89640WAF59 | 11/Sep/2018 | Listed | 18/Oct/2031 |
| TRINITAS CLO IV, LTD. | US$4,500,000 Class F-R Deferrable Floating Rate Notes Due 2031 (Reg S) - GEM | USG9061FAD80 | 11/Sep/2018 | Listed | 18/Oct/2031 |
| TRINITAS CLO IV, LTD. | USD 36650000 Subordinated Notes due 2031 - GEM | USG9061FAB25 | 17/Jun/2016 | Listed | 18/Oct/2031 |
| TRINITAS CLO IX, LTD. | Class A Floating Rate Notes Due 2032 - 144A - GEM | US89641JAA43 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class A Floating Rate Notes Due 2032 - RegS - GEM | USG90626AA39 | 30/Nov/2018 | Listed | 20/Jan/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS CLO IX, LTD. | Class B-1 Floating Rate Notes Due 2032 - 144A - GEM | US89641JAC09 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class B-1 Floating Rate Notes Due 2032 - RegS - GEM | USG90626AB12 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class B-2 Fixed Rate Notes Due 2032 - 144A - GEM | US89641JAJ51 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class B-2 Fixed Rate Notes Due 2032 - RegS - GEM | USG90626AE50 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class C Deferrable Floating Rate Notes Due 2032 - 144A - GEM | US89641JAE64 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class C Deferrable Floating Rate Notes Due 2032 - RegS - GEM | USG90626AC94 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class D Deferrable Floating Rate Notes Due 2032 - 144A - GEM | US89641JAG13 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class D Deferrable Floating Rate Notes Due 2032 - RegS - GEM | USG90626AD77 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class E Deferrable Floating Rate Notes Due 2032 - 144A - GEM | US89641KAA16 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class E Deferrable Floating Rate Notes Due 2032 - RegS - GEM | USG90623AA08 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class F Deferrable Floating Rate Notes Due 2032 - 144A - GEM | US89641KAC71 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO IX, LTD. | Class F Deferrable Floating Rate Notes Due 2032 - RegS - GEM | USG90623AB80 | 30/Nov/2018 | Listed | 20/Jan/2032 |
| TRINITAS CLO V, LTD. | USD 39,000,000 Subordinated Notes due 2028 - GEM | USG9065AAB91 | 10/Oct/2016 | Listed | 25/Oct/2028 |
| TRINITAS CLO VIII, LTD. | USD 26,000,000 Class E Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US89641FAA21 | 13/Jul/2018 | Listed | 20/Jul/2031 |
| TRINITAS CLO VIII, LTD. | USD 26,000,000 Class E Deferrable Floating Rate Notes Due 2031 - RegS - GEM | USG90627AA12 | 13/Jul/2018 | Listed | 20/Jul/2031 |
| TRINITAS CLO VIII, LTD. | USD 26,500,000 Class C Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US89642RAE71 | 13/Jul/2018 | Listed | 20/Jul/2031 |
| TRINITAS CLO VIII, LTD. | USD 26,500,000 Class C Deferrable Floating Rate Notes Due 2031 - RegS - GEM | USG9062PAC70 | 13/Jul/2018 | Listed | 20/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS CLO VIII, LTD. | USD 32,500,000 Class D Deferrable Floating Rate Notes Due 2031 - 144A - GEM | US89642RAG20 | 13/Jul/2018 | Listed | 20/Jul/2031 |
| TRINITAS CLO VIII, LTD. | USD 32,500,000 Class D Deferrable Floating Rate Notes Due 2031 - RegS - GEM | USG9062PAD53 | 13/Jul/2018 | Listed | 20/Jul/2031 |
| TRINITAS CLO VIII, LTD. | USD 320,000,000 Class A Floating Rate Notes Due 2031 - 144A - GEM | US89642RAA59 | 13/Jul/2018 | Listed | 20/Jul/2031 |
| TRINITAS CLO VIII, LTD. | USD 320,000,000 Class A Floating Rate Notes Due 2031 - RegS - GEM | USG9062PAA15 | 13/Jul/2018 | Listed | 20/Jul/2031 |
| TRINITAS CLO VIII, LTD. | USD 55,000,000 Class B Floating Rate Notes Due 2031 - 144A - GEM | US89642RAC16 | 13/Jul/2018 | Listed | 20/Jul/2031 |
| TRINITAS CLO VIII, LTD. | USD 55,000,000 Class B Floating Rate Notes Due 2031 - RegS - GEM | USG9062PAB97 | 13/Jul/2018 | Listed | 20/Jul/2031 |
| TRINITAS CLO X, LTD | U.S. $21,500,000 Class B-2-R Fixed Rate Notes Due 2035 - 144A - GEM | US89640AAQ94 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $21,500,000 Class B-2-R Fixed Rate Notes Due 2035 - RegS - GEM | USG9062CAH54 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $28,000,000 Class C-R Deferrable Floating Rate Notes Due 2035 - 144A - GEM | US89640AAS50 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $28,000,000 Class C-R Deferrable Floating Rate Notes Due 2035 - RegS - GEM | USG9062CAJ11 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $31,000,000 Class E-R Deferrable Floating Rate Notes Due 2035 - 144A - GEM | US89640CAG78 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $31,000,000 Class E-R Deferrable Floating Rate Notes Due 2035 - RegS - GEM | USG9062EAD07 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $37,500,000 Class D-R Deferrable Floating Rate Notes Due 2035 - 144A - GEM | US89640AAU07 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $37,500,000 Class D-R Deferrable Floating Rate Notes Due 2035 - RegS - GEM | USG9062CAK83 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $378,000,000 Class A-R Floating Rate Notes Due 2035 - 144A - GEM | US89640AAL08 | 10/Mar/2022 | Listed | 15/Jan/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS CLO X, LTD | U.S. $378,000,000 Class A-R Floating Rate Notes Due 2035 - RegS - GEM | USG9062CAF98 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $4,000,000 Class F-R Deferrable Floating Rate Notes Due 2035 - 144A - GEM | US89640CAJ18 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $4,000,000 Class F-R Deferrable Floating Rate Notes Due 2035 - RegS - GEM | USG9062EAE89 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $53,000,000 Class B-1-R Floating Rate Notes Due 2035 - 144A - GEM | US89640AAN63 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $53,000,000 Class B-1-R Floating Rate Notes Due 2035 - RegS - GEM | USG9062CAG71 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $6,000,000 Class X Floating Rate Notes Due 2035 - 144A - GEM | US89640AAJ51 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO X, LTD | U.S. $6,000,000 Class X Floating Rate Notes Due 2035 - RegS - GEM | USG9062CAE24 | 10/Mar/2022 | Listed | 15/Jan/2035 |
| TRINITAS CLO XVI, LTD. | U.S. $10,000,000 Class C-2 Deferrable Fixed Rate Notes Due 2034 - 144A - GEM | US89642DAN84 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S. $10,000,000 Class C-2 Deferrable Fixed Rate Notes Due 2034 - RegS - GEM | USG90652AG63 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S. $12,500,000 Class C-1 Deferrable Floating Rate Notes Due 2034 - 144A - GEM | US89642DAG34 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S. $12,500,000 Class C-1 Deferrable Floating Rate Notes Due 2034 - RegS - GEM | USG90652AD33 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S. $31,750,000 Class D Deferrable Floating Rate Notes Due 2034 - 144A - GEM | US89642DAJ72 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S. $31,750,000 Class D Deferrable Floating Rate Notes Due 2034 - RegS - GEM | USG90652AE16 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S. $9,500,000 Class B-2 Fixed Notes Due 2034 - 144A - GEM | US89642DAL29 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S. $9,500,000 Class B-2 Fixed Notes Due 2034 - RegS - GEM | USG90652AF80 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S.$20,000,000 Class A-2 Fixed Rate Notes Due 2034 - 144A - GEM | US89642DAC20 | 26/Jul/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS CLO XVI, LTD. | U.S.$20,000,000 Class A-2 Fixed Rate Notes Due 2034 - RegS - GEM | USG90652AB76 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S.$25,750,000 Class E Deferrable Floating Rate Notes Due 2034 - 144A - GEM | US89642EAA47 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S.$25,750,000 Class E Deferrable Floating Rate Notes Due 2034 - RegS - GEM | USG90651AA11 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S.$290,000,000 Class A-1 Floating Rate Notes Due 2034 - 144A - GEM | US89642DAA63 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S.$290,000,000 Class A-1 Floating Rate Notes Due 2034 - RegS. - GEM | USG90652AA93 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S.$50,080,000 Subordinated Notes due 2034 - 144A - GEM | US89642EAC03 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S.$50,080,000 Subordinated Notes due 2034 - RegS - GEM | USG90651AB93 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S.$58,000,000 Class B-1 Floating Rate Notes Due 2034 - 144A - GEM | US89642DAE85 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XVI, LTD. | U.S.$58,000,000 Class B-1 Floating Rate Notes Due 2034 - RegS - GEM | USG90652AC59 | 26/Jul/2021 | Listed | 20/Jul/2034 |
| TRINITAS CLO XXIII, LTD | U.S.$28,750,000 Class D Deferrable Floating Rate Notes Due 2036 - 144A - GEM | US89642TAG85 | 12/Sep/2023 | Listed | 20/Oct/2036 |
| TRINITAS CLO XXIII, LTD | U.S.$28,750,000 Class D Deferrable Floating Rate Notes Due 2036 - Reg S - GEM | USG90665AD53 | 12/Sep/2023 | Listed | 20/Oct/2036 |
| TRINITAS CLO XXIII, LTD | U.S.$30,000,000 Class C Deferrable Floating Rate Notes Due 2036 - 144A - GEM | US89642TAE38 | 12/Sep/2023 | Listed | 20/Oct/2036 |
| TRINITAS CLO XXIII, LTD | U.S.$30,000,000 Class C Deferrable Floating Rate Notes Due 2036 - Reg S - GEM | USG90665AC70 | 12/Sep/2023 | Listed | 20/Oct/2036 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €17,500,000 Class E Notes due 2032 - GEM | XS2010041528 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C CM Removal and Replacement Non-Voting Notes due 2032 - GEM | XS2010042419 | 06/Nov/2019 | Listed | 20/Oct/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C CM Renoval and Replacement Exchangeable Non-Voting Notes due 2032 - GEM | XS2010042096 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C CM Renoval and Replacement Voting Notes due 2032 - GEM | XS2010042849 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 - GEM | XS2010043227 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A CM Removal and Replacement Voting Notes due 2032 - GEM | XS2010044118 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A CM Removal and Replacment Non-Voting Notes due 2032 - GEM | XS2010043730 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 - GEM | XS2010041361 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D CM Removal and Replacement Non-Voting Notes due 2032 - GEM | XS2010041874 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €24,500,000 Class D CM Removal and Replacement Voting Notes due 2032 - GEM | XS2010042252 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B CM Removal and Replacement Non-Voting Notes due 2032 - GEM | XS2010043060 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B CM Removal and Replacment Exhangeable Non-Voting Notes due 2032 - GEM | XS2010042682 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B CM Removal and Replacment Voting Notes due 2032 - GEM | XS2010043573 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | €9,500,000 Class F Notes due 2032 - GEM | XS2010040710 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO I DESIGNATED ACTIVITY COMPANY | 34,300,000 Subordinated Notes due 2032 - GEM | XS2010041106 | 06/Nov/2019 | Listed | 20/Oct/2032 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2865551019 | 15/Aug/2024 | Listed | 20/Oct/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €13,200,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2865551100 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €16,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2865550805 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €16,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2865550987 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2865549625 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2865549898 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2865550474 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €25,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2865550557 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2865550631 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €26,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2865550714 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,850,000 Subordinated Regulation S Notes due 2038 - GEM | XS2194252107 | 30/Jul/2020 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,850,000 Subordinated Rule 144A Notes due 2038 - GEM | XS2194252362 | 30/Jul/2020 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2865549971 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €45,000,000 Class B Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2865550045 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €600,000 Class X Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2866439909 | 15/Aug/2024 | Listed | 20/Oct/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS EURO CLO II DESIGNATED ACTIVITY COMPANY | €600,000 Class X Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2866440154 | 15/Aug/2024 | Listed | 20/Oct/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €12,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2822571498 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €12,700,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2822571571 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €18,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2822571142 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €18,100,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2822571225 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2822570763 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,400,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2822570847 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2822570177 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €263,500,000 Class A Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2822570250 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €30,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2822570920 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €30,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Rule 144A - GEM | XS2822571068 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €40,200,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2822570334 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €40,200,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Rule 144A - GEM | XS2822570417 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €41,763,017 Subordinated Notes due 2038 - 144A - GEM | XS2498898811 | 02/Nov/2022 | Listed | 20/Jul/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €41,763,017 Subordinated Notes due 2038 - Reg S - GEM | XS2498898738 | 02/Nov/2022 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €5,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Reg S - GEM | XS2822570508 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO III DESIGNATED ACTIVITY COMPANY | €5,500,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Rule 144A - GEM | XS2822570680 | 14/Jun/2024 | Listed | 20/Jul/2038 |
| TRINITAS EURO CLO IV DAC | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2901890637 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2038- Reg S - GEM | XS2901888227 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €13,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - 144A - GEM | XS2901890553 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €13,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2038 - Reg S - GEM | XS2901887849 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038- 144A - GEM | XS2901890801 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2901888144 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2901887922 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €23,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2038 - 144A - GEM | XS2901890397 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €244,000,000 Class A Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2901887682 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €244,000,000 Class A Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2901889977 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - GEM | XS2901890470 | 08/Oct/2024 | Listed | 15/Nov/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS EURO CLO IV DAC | €28,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2038 - Reg S - GEM | XS2901888060 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €32,340,000 Subordinated Notes due 2038 - 144A - GEM | XS2585855773 | 30/Mar/2023 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €32,340,000 Subordinated Notes due 2038 - Reg S - GEM | XS2585855856 | 30/Mar/2023 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - Reg S - GEM | XS2901887765 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO IV DAC | €36,000,000 Class B-1 Senior Secured Floating Rate Notes due 2038 - 144A - GEM | XS2901890041 | 08/Oct/2024 | Listed | 15/Nov/2038 |
| TRINITAS EURO CLO V DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2037 - GEM | XS2678881595 | 25/Oct/2023 | Listed | 25/Oct/2037 |
| TRINITAS EURO CLO V DESIGNATED ACTIVITY COMPANY | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2678882304 | 25/Oct/2023 | Listed | 25/Oct/2037 |
| TRINITAS EURO CLO V DESIGNATED ACTIVITY COMPANY | €15,700,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2678882130 | 25/Oct/2023 | Listed | 25/Oct/2037 |
| TRINITAS EURO CLO V DESIGNATED ACTIVITY COMPANY | €20,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2678881751 | 25/Oct/2023 | Listed | 25/Oct/2037 |
| TRINITAS EURO CLO V DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A Senior Secured Floating Rate Notes due 2037 - GEM | XS2678881082 | 25/Oct/2023 | Listed | 25/Oct/2037 |
| TRINITAS EURO CLO V DESIGNATED ACTIVITY COMPANY | €22,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2678881918 | 25/Oct/2023 | Listed | 25/Oct/2037 |
| TRINITAS EURO CLO V DESIGNATED ACTIVITY COMPANY | €25,800,000 Subordinated Notes due 2037 - GEM | XS2678882569 | 25/Oct/2023 | Listed | 25/Oct/2037 |
| TRINITAS EURO CLO V DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1 Senior Secured Floating Rate Notes due 2037 - GEM | XS2678881249 | 25/Oct/2023 | Listed | 25/Oct/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2754367717 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €15,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2754367634 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2754367550 | 28/Feb/2024 | Listed | 15/Apr/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €20,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2754367477 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €300,000,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2754366313 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €300,000,000 Class A Senior Secured Floating Rate Notes due 2037 - GEM | XS2754366230 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €33,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2754367394 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €33,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2754367121 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €34,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2754367048 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €34,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - GEM | XS2754366826 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €44,040,000 Subordinated Notes due 2037 - 144A - GEM | XS2754367980 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €44,040,000 Subordinated Notes due 2037 - GEM | XS2754367808 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €60,000,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2754366586 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VI DESIGNATED ACTIVITY COMPANY | €60,000,000 Class B Senior Secured Floating Rate Notes due 2037 - GEM | XS2754366404 | 28/Feb/2024 | Listed | 15/Apr/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €13,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2809273761 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €13,800,000 Class F Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2809273688 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €19,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2809273506 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €19,500,000 Class E Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2809273415 | 26/Jun/2024 | Listed | 25/Jul/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €28,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2809273332 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €28,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2037- Reg S - GEM | XS2809273258 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €285,200,000 Class A Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2809272441 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €285,200,000 Class A Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2809272367 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €29,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - 144A - GEM | XS2809273175 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €29,900,000 Class C Senior Secured Deferrable Floating Rate Notes due 2037 - Reg S - GEM | XS2809273092 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €41,200,000 Subordinated Notes due 2037 - 144A - GEM | XS2809273928 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €41,200,000 Subordinated Notes due 2037 - Reg S - GEM | XS2809273845 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €50,600,000 Class B Senior Secured Floating Rate Notes due 2037 - 144A - GEM | XS2809272797 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITAS EURO CLO VII DESIGNATED ACTIVITY COMPANY | €50,600,000 Class B Senior Secured Floating Rate Notes due 2037 - Reg S - GEM | XS2809272524 | 26/Jun/2024 | Listed | 25/Jul/2037 |
| TRINITY BIOTECH INVESTMENT LIMITED | USD 100000000 4.00% Exchangeable Senior Notes due 2045 - GEM | US89643QAA67 | 19/Jun/2015 | Listed | 01/Apr/2045 |
| TRINITY INVESTMENTS DESIGNATED ACTIVITY COMPANY | USD 6,000,000,000 Asset-Backed Securities due 2043 - GEM | IE00BLRLGY85 | 17/Apr/2014 | Listed | 15/Jun/2043 |
| TRITAX BIG BOX REIT PLC | Series 1 - Issue of £250,000,000 2.625 per cent. Notes due 14 December 2026 - GEM | XS1732146698 | 14/Dec/2017 | Listed | 14/Dec/2026 |
| TRITAX BIG BOX REIT PLC | Series 2 - Issue of GBP 250,000,000 3.125 per cent. Notes due 14 December 2031 - GEM | XS1732146938 | 14/Dec/2017 | Listed | 14/Dec/2031 |
| TRITAX BIG BOX REIT PLC | Series 3 - Issue of £250,000,000 1.500 per cent. Guaranteed Notes due 27 November 2033 - GEM | XS2263535853 | 27/Nov/2020 | Listed | 27/Nov/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRITAX EUROBOX PLC | €500,000,000 0.95% Guaranteed Notes due 2026 - GEM | XS2347379377 | 02/Jun/2021 | Listed | 02/Jun/2026 |
| TRIVIUM PACKAGING FINANCE B.V. | $1,050,000,000 5.500% Senior Secured Notes due 2026 - GEM | US89686QAA40 | 06/Nov/2019 | Listed | 15/Aug/2026 |
| TRIVIUM PACKAGING FINANCE B.V. | $1,050,000,000 5.500% Senior Secured Notes due 2026 (Reg S) - GEM | USN88808AA39 | 06/Nov/2019 | Listed | 15/Aug/2026 |
| TRIVIUM PACKAGING FINANCE B.V. | $700,000,000 8.500% Senior Notes due 2027 - GEM | US89686QAB23 | 06/Nov/2019 | Listed | 15/Aug/2027 |
| TRIVIUM PACKAGING FINANCE B.V. | $700,000,000 8.500% Senior Notes due 2027 (Reg S) - GEM | USN88808AB12 | 06/Nov/2019 | Listed | 15/Aug/2027 |
| TRIVIUM PACKAGING FINANCE B.V. | €355,000,000 Senior Secured Euro Floating Rate Notes due 2026 - GEM | XS2034069919 | 06/Nov/2019 | Listed | 15/Aug/2026 |
| TRIVIUM PACKAGING FINANCE B.V. | €355,000,000 Senior Secured Euro Floating Rate Notes due 2026 (Reg S) - GEM | XS2034069836 | 06/Nov/2019 | Listed | 15/Aug/2026 |
| TRIVIUM PACKAGING FINANCE B.V. | €625,000,000 3.750% Senior Secured Notes due 2026 - GEM | XS2034069752 | 06/Nov/2019 | Listed | 15/Aug/2026 |
| TRIVIUM PACKAGING FINANCE B.V. | €625,000,000 3.750% Senior Secured Notes due 2026 (Reg S) - GEM | XS2034068432 | 06/Nov/2019 | Listed | 15/Aug/2026 |
| TROPIC CDO V LTD | Class C-1 Combination Notes due July 2036 - GEM - GEM | USG9079XAB31 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TROPIC CDO V LTD | Class P-1 Combination Notes due July 2036 - GEM - GEM | USG9079XAC14 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TROPIC CDO V LTD | Class P-2 Combination Notes due July 2036 - GEM - GEM | USG9079XAD96 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TROPIC CDO V LTD | Preferred Shares par value - GEM - GEM | KYG9079X1079 | 23/Oct/2007 | Listed | 15/Jul/2036 |
| TRUST 2400 - BANCO ACTINVER, S.A., INSTITUCIÓN DE BANCA MÚLTIPLE, GRUPO FINANCIERO ACTINVER | Ps.600,000,000 9.900% Class A-2 MXN Senior Secured Notes due 2034 - GEM | XS2094575391 | 05/Mar/2020 | Listed | 18/Dec/2034 |
| TRUST 2400 - BANCO ACTINVER, S.A., INSTITUCIÓN DE BANCA MÚLTIPLE, GRUPO FINANCIERO ACTINVER | Ps.7,200,000,000 9.500% Class A-1 MXN Senior Secured Notes due 2034 - GEM | XS2094573693 | 05/Mar/2020 | Listed | 18/Dec/2034 |
| TRUST 2400 - BANCO ACTINVER, S.A., INSTITUCIÓN DE BANCA MÚLTIPLE, GRUPO FINANCIERO ACTINVER | US$100,000,000 4.800% Class A-1 USD Senior Secured Notes due 2034 - GEM | USP9401RAA79 | 05/Mar/2020 | Listed | 18/Dec/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TRYON PARK CLO, LTD. | USD 23800000 Class D Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG91086AD37 | 22/Jul/2013 | Listed | 15/Jul/2025 |
| TRYON PARK CLO, LTD. | USD 27200000 Class C Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG9108GAD19 | 22/Jul/2013 | Listed | 15/Jul/2025 |
| TRYON PARK CLO, LTD. | USD 308000000 Class A-1 Senior Secured Floating Rate Notes due 2025 - GEM | USG9108GAA79 | 22/Jul/2013 | Listed | 15/Jul/2025 |
| TRYON PARK CLO, LTD. | USD 35500000 Class B Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG9108GAC36 | 22/Jul/2013 | Listed | 15/Jul/2025 |
| TRYON PARK CLO, LTD. | USD 44750000 Subordinated Notes due 2025 - GEM | USG91086AB70 | 22/Jul/2013 | Listed | 15/Jul/2025 |
| TRYON PARK CLO, LTD. | USD 67000000 Class A-2 Senior Secured Floating Rate Notes due 2025 - GEM | USG9108GAB52 | 22/Jul/2013 | Listed | 15/Jul/2025 |
| TRYON PARK CLO, LTD. | USD 9700000 Class E Senior Secured Deferrable Floating Rate Notes due 2025 - GEM | USG91086AA97 | 22/Jul/2013 | Listed | 15/Jul/2025 |
| TURBINE ENGINES SECURITIZATION LTD. | USD 275000000 Series 2013 -1A Fixed Rate Notes due 2048 - GEM | USG91284AA06 | 19/Dec/2013 | Listed | 13/Dec/2048 |
| TURBINE ENGINES SECURITIZATION LTD. | USD 30000000 Series 2013-1B Fixed Rate Notes due 2048 - GEM | USG91284AB88 | 19/Dec/2013 | Listed | 13/Dec/2048 |
| TÜRK EKONOMİ BANKASI A.Ş. | Issue of US$300,000,000 Perpetual Fixed Rate Resettable Additional Tier 1 Notes - GEM | XS2888538431 | 11/Sep/2024 | Listed | |
| TÜRK TELEKOMÜNIKASYON A.S. | U.S.$500,000,000 7.375 per cent. Sustainable Notes due 2029 - GEM | XS2820499619 | 20/May/2024 | Listed | 20/May/2029 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Issue of US$500,000,000 Fixed Rate Resettable Tier 2 Notes due 2034 - GEM | XS2802184999 | 30/Apr/2024 | Listed | 02/Aug/2034 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2024-100 - Issue of US$20,000,000.00 5.95% Notes due 13 February 2025 (the "Notes") - GEM | XS2879048861 | 12/Aug/2024 | Listed | 13/Feb/2025 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2024-104 - Issue of US$25,000,000 6.20 per cent Fixed Rate Notes due 18 August 2025 (the "Notes") - GEM | XS2880652768 | 15/Aug/2024 | Listed | 18/Aug/2025 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2024-127 - Issue of US$20,000,000 5.90 per cent. Fixed Rate Notes due 4 June 2025 (the "Notes") - GEM | XS2895505183 | 04/Sep/2024 | Listed | 04/Jun/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2024-134 - Issue of US$20,000,000 5.10 per cent. Notes due 25 March 2025 - GEM | XS2908110070 | 25/Sep/2024 | Listed | 25/Mar/2025 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2024-136 - Issue of US$50,000,000 4.60 per cent. Fixed Rate Notes due 3 April 2025 (the "Notes") - GEM | XS2911156169 | 03/Oct/2024 | Listed | 03/Apr/2025 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2024-141 - Issue of US$50,000,000 4.70 per cent. Notes due 2025 (the "Notes") - GEM | XS2930117887 | 30/Oct/2024 | Listed | 05/May/2025 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2024-145 - Issue of US$20,000,000 4.85 per cent, Fixed Rate Notes due 7 May 2025 (the "Notes") - GEM | XS2935900956 | 07/Nov/2024 | Listed | 07/May/2025 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2024-146 - Issue of €25,000,000 3.20 per cent. Fixed Rate Notes due 14 May 2025 (the "Notes") - GEM | XS2939364472 | 14/Nov/2024 | Listed | 14/May/2025 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2024–87 - Issue of US $10,000,000 6.40 per cent Fixed Rate Notes due 17 January 2025 - GEM | XS2862917320 | 17/Jul/2024 | Listed | 17/Jan/2025 |
| TURKIYE CUMHURIYETI ZIRAAT BANKASI A.S. | Series 2024-96 - Issue of US $29,000,000 6.50 per cent Fixed Rate Notes due 24 January 2025 - GEM | XS2867316601 | 24/Jul/2024 | Listed | 24/Jan/2025 |
| TÜRKIYE IHRACAT KREDI BANKASI A.S. | Series 2024-39 - Issue of US $500,000,000 7.500 per cent. Notes due 2028 - GEM | XS2750476603 | 06/Feb/2024 | Listed | 06/Feb/2028 |
| TÜRKIYE IHRACAT KREDI BANKASI A.S. | Series 6 - Issue of U.S. $500,000,000 9.375per cent. Notes due 2026 - GEM | XS2395576437 | 31/Jan/2023 | Listed | 31/Jan/2026 |
| TÜRKIYE IHRACAT KREDI BANKASI A.S. | Series 7 - Issue of US $500,000,000 9.000 per cent. Notes due 2027 - GEM | XS2692231975 | 01/Nov/2023 | Listed | 28/Jan/2027 |
| TURKIYE IS BANKASI A.S. | Issue of US$750,000,000 Fixed Rate Resettable Tier 2 Notes due 2030 - GEM | XS2106022754 | 22/Jan/2020 | Listed | 22/Jan/2030 |
| TURKIYE IS BANKASI A.S. | Series 2024-21 - Issue of US $500,000,000 7.750 per cent. Sustainable Notes due 2029 - GEM | XS2654059752 | 12/Jun/2024 | Listed | 12/Jun/2029 |
| TURKIYE IS BANKASI A.S. | Series 2024-23 - Issue of US $20,000,000 Floating Rate Sustainable Notes due 6 August 2029 - GEM | XS2874388858 | 06/Aug/2024 | Listed | 06/Aug/2029 |
| TURKIYE IS BANKASI A.S. | Series 2024-31 - Issue ofUS $20,000,000 Floating Rate Sustainability Notes due 30 September 2029 - GEM | XS2908813400 | 01/Oct/2024 | Listed | 30/Sep/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TURKIYE VAKIFLAR BANKASI T.A.O | Issue of US$550,000,000 Perpetual Fixed Rate Resettable Additional Tier 1 Notes - GEM | XS2793703500 | 24/Apr/2024 | Listed | |
| TURKIYE VAKIFLAR BANKASI T.A.O | Issue of US$700,000,000 Fixed Rate Resettable Tier 2 Notes due 2034 - GEM | XS2850573374 | 05/Jul/2024 | Listed | 05/Oct/2034 |
| TURKIYE VAKIFLAR BANKASI T.A.O | Series 2024 – 69 - Issue of US$500,000,000 6.875% Sustainability Notes due 2030 - GEM | XS2913966318 | 07/Oct/2024 | Listed | 07/Jan/2030 |
| TURKIYE VAKIFLAR BANKASI T.A.O | Series 2024 – 69 - Issue of US$500,000,000 6.875% Sustainability Notes due 2030 - GEM | US90015WAQ69 | 07/Oct/2024 | Listed | 07/Jan/2030 |
| TURKIYE VAKIFLAR BANKASI T.A.O | Series 2024-38 - Issue of US $ 15,000,000 6.55% Sustainability Notes - GEM | XS2855506700 | 05/Jul/2024 | Listed | 07/Jul/2025 |
| TURKIYE VAKIFLAR BANKASI T.A.O | Series 2024-55 - Issue of USD 60,000,000 5.50% Fixed Rate Notes - GEM | XS2903446891 | 18/Sep/2024 | Listed | 18/Jun/2025 |
| TURKIYE VAKIFLAR BANKASI T.A.O | Series 2024-58 - Issue of EUR 35,000,000 4.15% Fixed Rate Notes - GEM | XS2904533309 | 18/Sep/2024 | Listed | 19/Sep/2025 |
| TURKIYE VAKIFLAR BANKASI T.A.O | Series 2024-60 - Issue of USD $30,000,000 5.75% Fixed Rate Notes due September 2025 - GEM | XS2905552563 | 19/Sep/2024 | Listed | 19/Sep/2025 |
| TÜRKIYE VARLIK FONU | U.S.$500,000,000 8.250 per cent. Notes due 2029 - GEM | XS2764457235 | 14/Feb/2024 | Listed | 14/Feb/2029 |
| TWIN BROOK CLO 2021-1 LLC | U.S.$203,000,000 Class A Senior Secured Floating Rate Notes due 2034 - GEM | USU88816AA83 | 31/Jan/2022 | Listed | 20/Jan/2034 |
| TWIN BROOK CLO 2021-1 LLC | U.S.$203,000,000 Class A Senior Secured Floating Rate Notes due 2034- (Rule 144A) - GEM | US901396AA90 | 31/Jan/2022 | Listed | 20/Jan/2034 |
| TWIN BROOK CLO 2021-1 LLC | U.S.$35,000,000 Class B Senior Secured Floating Rate Notes due 2034 - GEM | USU88816AB66 | 31/Jan/2022 | Listed | 20/Jan/2034 |
| TWIN BROOK CLO 2021-1 LLC | U.S.$35,000,000 Class B Senior Secured Floating Rate Notes due 2034- (Rule 144A) - GEM | US901396AC56 | 31/Jan/2022 | Listed | 20/Jan/2034 |
| TWIN BROOK CLO 2023-1 LLC | U.S.$228,000,000 Class A Senior Secured Floating Rate Notes due 2035 - ( Rule 144A) - GEM | US901394AA43 | 29/Mar/2023 | Listed | 20/Apr/2035 |
| TWIN BROOK CLO 2023-1 LLC | U.S.$228,000,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | USU88817AA66 | 29/Mar/2023 | Listed | 20/Apr/2035 |
| TYCO ELECTRONICS GROUP S.A. | €550,000,000 0.000% Senior Notes due 2025 - GEM | XS2114807691 | 14/Feb/2020 | Listed | 14/Feb/2025 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TYCO ELECTRONICS GROUP S.A. | €550,000,000 0.000% Senior Notes due 2029 - GEM | XS2297190097 | 16/Feb/2021 | Listed | 16/Feb/2029 |
| TYMON PARK CLO DAC | €1,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Reg S) - GEM | XS2366817182 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €1,000,000 Class X Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366817265 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-VotingNotes due 2034 (Reg S) - GEM | XS2366818743 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed Rate CM Exchangeable Non-VotingNotes due 2034 (Rule 144A) - GEM | XS2366819394 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2366818826 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2366819121 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2366818669 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €10,000,000 Class A-2B Senior Secured Fixed Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2366819048 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €11,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2366820996 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €11,200,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366821028 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €20,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Reg S) - GEM | XS2366820640 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €20,800,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | XS2366820723 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €23,200,000 Class B Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2366819980 | 19/Aug/2021 | Listed | 21/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TYMON PARK CLO DAC | €23,200,000 Class B Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2366819550 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €23,200,000 Class B Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2366819808 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €23,200,000 Class B Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2366819477 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €23,200,000 Class B Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2366819717 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €23,200,000 Class B Senior Secured Deferrable Floating Rate CMExchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2366819634 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €248,000,000 Class A-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2366817695 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €248,000,000 Class A-1 Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2366817935 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €248,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2366817422 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €248,000,000 Class A-1 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2366817851 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €248,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2366817349 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €248,000,000 Class A-1 Senior Secured Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2366817778 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2366820210 | 19/Aug/2021 | Listed | 21/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| TYMON PARK CLO DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2366820566 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2366820137 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2366820483 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2366820053 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €28,000,000 Class C Senior Secured Deferrable Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2366820301 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €28,800,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Reg S) - GEM | XS2366818230 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €28,800,000 Class A-2A Senior Secured Floating Rate CM Exchangeable Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2366818404 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €28,800,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2366818156 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €28,800,000 Class A-2A Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Rule 144A) - GEM | XS2366818586 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €28,800,000 Class A-2A Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2366818073 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | €28,800,000 Class A-2A Senior Secured Floating Rate CM Voting Notes due 2034 (Rule 144A) - GEM | XS2366818313 | 19/Aug/2021 | Listed | 21/Jul/2034 |
| TYMON PARK CLO DAC | EUR 44500000 Subordinated Notes due 2034 - GEM | XS1280877702 | 20/Aug/2021 | Listed | 21/Jul/2034 |
| UBS AG | 16092/18 - Issue of EUR 50,000,000 Fixed Rate Callable Notes due 17 December 2048 - GEM | XS1861204771 | 02/Aug/2018 | Listed | 17/Dec/2048 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | 21479/24 - Issue of GBP 3,000,000 Automatic Early Redeemable Notes linked to the Russell 2000 Index due 2030 - GEM | XS2802101886 | 23/Sep/2024 | Listed | |
| UBS AG | 23013/24 - USD 5,200,000 Callable Fixed Rate Note due 2026 (Series 23013/24) - GEM | XS2522418255 | 16/May/2024 | Listed | 15/May/2026 |
| UBS AG | 23946/24 - Issue of USD 35,000,000 Callable Zero Coupon Note due 2044 - GEM | XS2522353536 | 28/Jun/2024 | Listed | 27/Jun/2044 |
| UBS AG | Series 15839/2018 - Issue of USD 10,000,000 Callable Steepener Note with Cap and Floor due 30 April 2028 - GEM | XS1810959897 | 01/May/2018 | Listed | 30/Apr/2028 |
| UBS AG | Series 15881/18 - Issue of USD 30,000,000 Callable Dual Rate Accrual Notes due 22 May 2028 - GEM | XS1821810212 | 22/May/2018 | Listed | 22/May/2028 |
| UBS AG | Series 15888/18 - Issue of USD 20,000,000 Callable Range Accrual Notes due 25 May 2028 - GEM | XS1823246043 | 25/May/2018 | Listed | 25/May/2028 |
| UBS AG | Series 15895/18 - Issue of USD 30,000,000 Callable Dual Range Accrual Notes due 01st June 2028 - GEM | XS1824450024 | 01/Jun/2018 | Listed | 01/Jun/2028 |
| UBS AG | Series 15981/18 - Issue of USD 35,000,000 Fixed Rate Callable Note due 22 June 2028 - GEM | XS1842904721 | 22/Jun/2018 | Listed | 22/Jun/2028 |
| UBS AG | Series 16035/18 - Issue of USD 30,000,000 Callable Dual Range Accrual Notes due 19 July 2028 - GEM | XS1856108961 | 19/Jul/2018 | Listed | 19/Jul/2028 |
| UBS AG | Series 16059/18 - Issue of USD 30,000,000 Callable Dual Range Accrual Notes due 27th July 2028 - GEM | XS1858072231 | 27/Jul/2018 | Listed | 27/Jul/2028 |
| UBS AG | Series 16176/18 - Issue of USD 60,000,000 Callable Dual Range Accrualy Notes due 18th September 2028 - GEM | XS1877944980 | 19/Sep/2018 | Listed | 18/Sep/2028 |
| UBS AG | Series 16181/18 - Issue of USD 10,000,000 Callable Range Accrual Notes due 14 September 2025 - GEM | XS1879556535 | 18/Sep/2018 | Listed | 14/Sep/2025 |
| UBS AG | Series 16216/18 - Issue of USD 100,000,000 Callable Dual Range Accrual Notes due 5 October 2028 - GEM | XS1886530903 | 05/Oct/2018 | Listed | 05/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series 16288/2018 - Issue of USD 10,000,000 Fixed Rate Callable Note due 25 October 2028 - GEM | XS1898198897 | 25/Oct/2018 | Listed | 25/Oct/2028 |
| UBS AG | Series 16336/18 - Issue of USD 50,000,000 Callable Dual Range Accrual Notes due 21 November 2028. - GEM | XS1909078054 | 21/Nov/2018 | Listed | 21/Nov/2028 |
| UBS AG | Series 16337/18 - Issue of USD 50,000,000 Callable Dual Range Accrual Notes due 21 November 2028 - GEM | XS1909078138 | 21/Nov/2018 | Listed | 21/Nov/2028 |
| UBS AG | Series 16396 /18 - Issue of USD 10,000,000 Callable Range Accrual Notes due 4 December 2028 - GEM | XS1917972561 | 04/Dec/2018 | Listed | 04/Dec/2028 |
| UBS AG | Series 16404/18 - Issue of USD 50,000,000 Callable Dual Range Accrual Notes due 12 December 2028. - GEM | XS1918016442 | 12/Dec/2018 | Listed | 12/Dec/2028 |
| UBS AG | Series 16405/18 - Issue of USD 50,000,000 Callable Dual Range Accrual Notes due 12 December 2028 - GEM | XS1918016525 | 12/Dec/2018 | Listed | 12/Dec/2028 |
| UBS AG | Series 16519/19 - Issue of USD 50,000,000 Callable Dual Range Accrual Notes due 4 March 2029 - GEM | XS1948754871 | 05/Mar/2019 | Listed | 04/Mar/2029 |
| UBS AG | Series 16574/2019 - Issue of EUR 50,000,000 Fixed Rate Callable Note due 28 February 2049 - GEM | XS1958190768 | 04/Mar/2019 | Listed | 28/Feb/2049 |
| UBS AG | Series 16668/2019 - Issue of EUR 55,000,000 Fixed Rate Callable Note due 18 April 2049 - GEM | XS1984302007 | 18/Apr/2019 | Listed | 18/Apr/2049 |
| UBS AG | Series 16984/19 - Issue of AUD 10,000,000 Fixed Rate Callable Note due 3 September 2044 - GEM | XS2046625500 | 06/Sep/2019 | Listed | 03/Sep/2044 |
| UBS AG | Series 17016/19 - Issue of AUD 10,000,000 Fixed Rate Callable Note due 16 September 2044 - GEM | XS2050946792 | 16/Sep/2019 | Listed | 16/Sep/2044 |
| UBS AG | Series 17115/19 - Issue of USD 25,000,000 Callable Inverse Floater Note due 29 October 2029 - GEM | XS2068154777 | 30/Oct/2019 | Listed | 29/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series 18129/22 - Issue of HKD 30,000,000 Callable Range Accrual Notes due 2025 - GEM | XS2025101242 | 13/Jul/2022 | Listed | 13/Jul/2025 |
| UBS AG | Series 18866/20 - Issue of USD 25,000,000 Callable Dual Range Accrual Notes due 1 April 2030 - GEM | XS2025040358 | 06/Apr/2020 | Listed | 01/Apr/2030 |
| UBS AG | Series 18867/20 - Issue of USD 25,000,000 Callable Dual Range Accrual Notes due 6 April 2030 - GEM | XS2025040432 | 07/Apr/2020 | Listed | 06/Apr/2030 |
| UBS AG | Series 18868/20 - Issue of USD 25,000,000 Callable Dual Range Accrual Notes due 06 April 2030 - GEM | XS2025040515 | 07/Apr/2020 | Listed | 06/Apr/2030 |
| UBS AG | Series 18875/20 - Issue of USD 25,000,000 Callable Dual Range Accrual Notes due 9 April 2030. - GEM | XS2025041240 | 09/Apr/2020 | Listed | 09/Apr/2030 |
| UBS AG | Series 18876/20 - Issue of USD 25,000,000 Callable Dual Range Accrual Notes due 9 April 2030 - GEM | XS2025041323 | 09/Apr/2020 | Listed | 09/Apr/2030 |
| UBS AG | Series 18883/20 - Issue of AUD 50,000,000 Reverse Convertible Note due 2035 - GEM | XS2025042057 | 21/Apr/2020 | Listed | 17/Apr/2035 |
| UBS AG | Series 18929/20 - Issue of USD 50,000,000 Callable Dual Range Accrual Notes due 28 April 2030 - GEM | XS2025047288 | 01/May/2020 | Listed | 28/Apr/2030 |
| UBS AG | Series 18935/20 - Issue of USD 50,000,000 Callable Dual Range Accrual Notes due 29 April 2030 - GEM | XS2025047957 | 01/May/2020 | Listed | 29/Apr/2030 |
| UBS AG | Series 19149/21 - Issue of USD 50,000,000 Callable Range Accrual Notes due 2031 - GEM | XS2025067476 | 10/Aug/2023 | Listed | 28/Apr/2031 |
| UBS AG | Series 19151/21 - Issue of USD 100,000,000 Callable Range Accrual Notes due 2031 - GEM | XS2025067633 | 10/Aug/2023 | Listed | 28/Apr/2031 |
| UBS AG | Series 19155/21 - Issue of USD 25,000,000 Callable Range Accrual Notes due 2031 - GEM | XS2025068011 | 15/Aug/2023 | Listed | 29/Apr/2031 |
| UBS AG | Series 19157/21 - Issue of USD 50,000,000 Callable Range Accrual Notes due 2031 - GEM | XS2025068284 | 15/Aug/2023 | Listed | 29/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series 19172/21 - Issue of USD 50,000,000 Callable Range Accrual Notes due 2031 - GEM | XS2025069845 | 10/Aug/2023 | Listed | 04/May/2031 |
| UBS AG | Series 19189/21 - Issue of USD 25,000,000 Callable Range Accrual Notes due 2031 - GEM | XS2025071585 | 10/Aug/2023 | Listed | 18/May/2031 |
| UBS AG | Series 19196/21 - Issue of USD 25,000,000 Callable Range Accrual Notes due 2031 - GEM | XS2025072476 | 10/Aug/2023 | Listed | 27/May/2031 |
| UBS AG | Series 19197/21 - Issue of USD 25,000,000 Callable Range Accrual Notes due 2031. - GEM | XS2025072559 | 10/Aug/2023 | Listed | 27/May/2031 |
| UBS AG | Series 19213/21 - Issue of USD 80,000,000 Callable Range Accrual Notes due 18 June 2041 - GEM | XS2025074258 | 24/Jun/2021 | Listed | 18/Jun/2041 |
| UBS AG | Series 19245/21 - Issue of USD 25,000,000 Callable Range Accrual Notes due 2031 - GEM | XS2025077517 | 10/Aug/2023 | Listed | 23/Aug/2031 |
| UBS AG | Series 19295/21 - Issue of USD 25,000,000 Callable Range Accrual Notes due 2031 - GEM | XS2025083168 | 10/Aug/2023 | Listed | 26/Nov/2031 |
| UBS AG | Series 19658/22 - Issue of USD 1,000,000 Callable Fixed to Floating Rate Note with Floor and Cap due 2032 - GEM | XS2024968575 | 12/Dec/2022 | Listed | 12/Dec/2032 |
| UBS AG | Series 21297/24 - Issue of GBP 3,000,000 Automatic Early Redeemable Notes linked to the FTSE 100 Index, the EURO STOXX 50 Index and the Standard and Poor's 500 Index due 2031 (Series 21297/24) - GEM | XS2730669772 | 09/Feb/2024 | Listed | 10/Feb/2031 |
| UBS AG | Series 21332/24 - Issue of GBP 6,000,000 Automatic Early Redeemable Notes linked to the FTSE 100 Equally Weighted 45 Point Decrement Index due 2034 under the UBS AG Euro Note Programme - GEM | XS2747055668 | 01/Mar/2024 | Listed | 02/Mar/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series 21335/24 - Issue of GBP 3,000,000 Automatic Early Redeemable Notes linked to the FTSE 100 Index, the EURO STOXX 50 Index and the Standard and Poor's 500 Index due 2031 - GEM | XS2747575236 | 22/Mar/2024 | Listed | 24/Mar/2031 |
| UBS AG | Series 21342/23 - Issue of USD 20,000,000 Fixed Rate Note due 2025 - GEM | XS2522381743 | 18/Oct/2023 | Listed | 18/Oct/2025 |
| UBS AG | Series 21448/24 - Issue of GBP 3,000,000 Automatic Early Redeemable Notes linked to the FTSE 100 Index, the EURO STOXX 50 Index and the Standard and Poor's 500 Index due 2031 - GEM | XS2793131603 | 08/Apr/2024 | Listed | 04/Apr/2030 |
| UBS AG | Series 21483/24 - Issue of ZAR 30,000,000 Fixed Rate Note due 2031 - GEM | XS2522313233 | 01/May/2024 | Listed | 15/May/2026 |
| UBS AG | Series 21484/24 - Issue of ZAR 5,000,000 Fixed Rate Note due 2031 - GEM | XS2522438287 | 01/May/2024 | Listed | 31/May/2031 |
| UBS AG | Series 21486/24 - Issue of ZAR 30,000,000 Zero Coupon Note due 2031 - GEM | XS2522387948 | 01/May/2024 | Listed | 15/May/2031 |
| UBS AG | Series 21488/24 - Issue of GBP 2,000,000 Automatic Early Redeemable Notes linked to the FTSE 100 Index due 2032 under the UBS AG Euro Note Programme - GEM | XS2805244170 | 18/Apr/2024 | Listed | 19/Apr/2032 |
| UBS AG | Series 21518/24 - Issue of GBP 1,500,000 Automatic Early Redeemable Notes linked to the FTSE 100 Index, the Standard and Poor's 500 Index and the EURO STOXX 50 Index due 2029 - GEM | XS2813209041 | 03/May/2024 | Listed | 02/May/2029 |
| UBS AG | Series 21527/24 - Issue of GBP 1,000,000 Automatic Early Redeemable Notes Linked to the FTSE MIB Index, the Tokyo Stock Exchange Tokyo Price Index, the Standard and Poor's 500 Indexand the KOSPI 200 Index due 2030 - GEM | XS2816810365 | 24/May/2024 | Listed | 24/May/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series 21528/24 - Issue of GBP 3,000,000 Automatic Early Redeemable Notes linked to the FTSE 100 Index due 2030 under the UBS AG Euro Note Programme - GEM | XS2817891042 | 29/Jul/2024 | Listed | 22/Jul/2030 |
| UBS AG | Series 21580/24 - Issue of USD 4,500,000 Capital Protected Notes linked to the FTSE 100 Index due 2026 - GEM | XS2835771390 | 17/Jun/2024 | Listed | 17/Jun/2026 |
| UBS AG | Series 21582/24 - Issue of GBP 20,000,000 Automatic Early Redeemable Notes linked to the FTSE 100 Index, the Standard and Poor's 500 Index and the EURO STOXX 50 Index due 2029 - GEM | XS2837102628 | 20/Jun/2024 | Listed | 04/Jul/2029 |
| UBS AG | Series 21618/24 - Issue of USD 25,000,000 Dual Range Accrual Notes due 2029 - GEM | XS2879696941 | 13/Nov/2024 | Listed | 12/Nov/2029 |
| UBS AG | Series 21621/24 - Issue of USD 4,500,000 Capital Protected Notes linked to the Standard and Poor's 500 Index due 2026 - GEM | XS2847663189 | 10/Jul/2024 | Listed | 09/Jul/2026 |
| UBS AG | Series 21639/24 - Issue of GBP 2,000,000 Automatic Early Redeemable Notes linked to the FTSE 100 Equally Weighted 45 Point Decrement Index due 2034 - GEM | XS2854899114 | 11/Sep/2024 | Listed | 11/Sep/2034 |
| UBS AG | Series 21678/24 - Issue of GBP 5,000,000 Notes linked to the EURO STOXX 50 Index and the Nikkei 225 Index due 2029 - GEM | XS2872143750 | 01/Aug/2024 | Listed | 01/Aug/2029 |
| UBS AG | Series 21703/24 - Issue of USD 3,000,000 Buy on Dips Notes linked to the Standard and Poor's 500 Index due 2026 - GEM | XS2885072525 | 20/Aug/2024 | Listed | 20/Aug/2026 |
| UBS AG | Series 21721/24 - Issue of GBP 3,000,000 Automatic Early Redeemable Notes linked to the FTSE 100 Index and the EURO STOXX 50 Index due 2029 - GEM | XS2893174909 | 27/Sep/2024 | Listed | 27/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series 21726/24 - Issue of GBP 2,000,000 Automatic Early Redeemable Notes linked to the FTSE 100 Index and the Russell 2000 Index due 2030 - GEM | XS2896230518 | 01/Nov/2024 | Listed | 25/Oct/2030 |
| UBS AG | Series 21783/24 - Issue of USD 3,000,000 Buy on Dips Notes linked to the Standard and Poor's 500 Index due 2026 - GEM | XS2913227430 | 21/Oct/2024 | Listed | 21/Oct/2026 |
| UBS AG | Series 21814/24 - Issue of GBP 2,000,000 Automatic Early Redeemable Notes linked to the FTSE 100 Equally Weighted 45 Point Decrement Index due 2034 - GEM | XS2920477036 | 29/Oct/2024 | Listed | 30/Oct/2034 |
| UBS AG | Series 22961/23 - USD 11,000,000 Fixed Rate Note due 2026 - GEM | XS2522342174 | 17/Oct/2023 | Listed | 12/Oct/2026 |
| UBS AG | Series 23012/24 - Issue of USD 5,200,000 Callable Fixed Rate Note due 2025 - GEM | XS2522335046 | 16/May/2024 | Listed | 15/Nov/2025 |
| UBS AG | Series 23087/24 - USD 25,000,000 Callable Fixed Rate Note due 2026 - GEM | XS2522238786 | 06/Jun/2024 | Listed | 15/Jun/2026 |
| UBS AG | Series 23719/23 - Issue of USD 20,000,000 Callable Fixed Rate Note due 2025 - GEM | XS2522336952 | 13/Jul/2023 | Listed | 12/Jul/2025 |
| UBS AG | Series 23886/23 - AUD 50,000,000 Fixed Rate Note due 2038 - GEM | XS2522406839 | 16/Nov/2023 | Listed | 15/Nov/2028 |
| UBS AG | Series 23901/23 - ZAR 500,000,000 Fixed Rate Note due 2035 - GEM | XS2522302970 | 05/Jan/2024 | Listed | 15/Nov/2035 |
| UBS AG | Series 23913/24 - USD 7,200,000 Fixed Rate Note due 2026 - GEM | XS2522298418 | 12/Jun/2024 | Listed | 15/Jun/2026 |
| UBS AG | Series 23951/24 - Issue of USD 200,000 Callable Fixed Rate Step-down Note due 2044 - GEM | XS2522297105 | 21/Jun/2024 | Listed | 15/Jun/2044 |
| UBS AG | Series 23983/24 - Issue of AUD 200,000 Callable Fixed Rate Note due 2039 - GEM | XS2522251706 | 28/Jun/2024 | Listed | 15/Jul/2039 |
| UBS AG | Series 25464/23 - Issue of USD 100,000 Callable Fixed Rate Note due 2033 - GEM | XS2522429963 | 01/Aug/2023 | Listed | 28/Jul/2033 |
| UBS AG | Series 25504/23 - Issue of AUD 1,000,000 Callable Zero Coupon Note due 2038 - GEM | XS2522390652 | 28/Nov/2023 | Listed | 27/Nov/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series 25547/23 - USD 6,000,000 Callable Fixed Rate Note due 2028 - GEM | XS2522236814 | 14/Dec/2023 | Listed | 15/Dec/2028 |
| UBS AG | Series 25566/24 - Issue of USD 1,000,000 Callable Fixed Rate Note due 2029 - GEM | XS2522435184 | 29/Dec/2023 | Listed | 15/Jan/2029 |
| UBS AG | Series 25571/24 - AUD 487,000,000 Callable Fixed Rate Note due 2044 - GEM | XS2522278220 | 08/Jan/2024 | Listed | 15/Jan/2044 |
| UBS AG | Series 25572/24 - Issue of AUD 200,000 Callable Fixed Rate Note due 2044 - GEM | XS2522432918 | 08/Jan/2024 | Listed | 15/Jan/2044 |
| UBS AG | Series 25573/24 - AUD 228,000 Callable Zero Coupon Note due 2044 - GEM | XS2522393326 | 08/Jan/2024 | Listed | 08/Jan/2044 |
| UBS AG | Series 25591/24 - AUD 4,200,000 Callable Fixed Rate Note due 2034 - GEM | XS2522301733 | 11/Jan/2024 | Listed | 15/Jan/2034 |
| UBS AG | Series 25600/24 - Issue of USD 15,000,000 Callable Zero Coupon Note due 2031 - GEM | XS2522337927 | 05/Jul/2024 | Listed | 05/Jul/2031 |
| UBS AG | Series 26560/24 - USD 11,000,000 Callable Fixed Rate Note due 2034 - - GEM | XS2522359905 | 16/Jan/2024 | Listed | 15/Jan/2034 |
| UBS AG | Series 26561/24 - USD 5,000,000 Callable Fixed Rate Note due 2029 - GEM | XS2522364491 | 16/Jan/2024 | Listed | 15/Jan/2029 |
| UBS AG | Series 26580/24 - Issue of AUD 35,000,000 Fixed Rate Note due 2029 - GEM | XS2522358683 | 29/Jan/2024 | Listed | 29/Jan/2029 |
| UBS AG | Series 26584/24 & New Subsequent Series - 23/02/2024, 17:24 - USD 2,500,000 Callable Fixed Rate Note due 2030 - Series 26584/24 - GEM | XS2522245641 | 24/Jan/2024 | Listed | 15/Jan/2030 |
| UBS AG | Series 26590/24 - ZAR 160,000,000 Fixed Rate Note due 2029 - GEM | XS2522918221 | 30/Jan/2024 | Listed | 15/Jan/2029 |
| UBS AG | Series 26591/24 - ZAR 130,000,000 Zero Coupon Note due 2029 - GEM | XS2522348882 | 30/Jan/2024 | Listed | 15/Jan/2029 |
| UBS AG | Series 26607/24 - USD 4,000,000 Callable Fixed Rate Note due 2044 - GEM | XS2522266134 | 07/Feb/2024 | Listed | 15/Feb/2044 |
| UBS AG | Series 26630/24 - Issue of AUD 15,000,000 Callable Fixed Rate Note due 2034 - GEM | XS2522405781 | 01/Mar/2024 | Listed | 01/Mar/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UBS AG | Series 28065/24 - Issue of USD 10,000,000 Callable Fixed Rate Note due 2034 - GEM | XS2522360408 | 01/Mar/2024 | Listed | 01/Mar/2034 |
| UBS AG | Series 28208/24 - Issue of ZAR 18,000,000 Callable Fixed Rate Note due 2039 - GEM | XS2522224992 | 04/Sep/2024 | Listed | 15/Sep/2039 |
| UBS AG | Series 29106/23 - Issue of USD 10,000,000 Callable Fixed Rate Note due 2028 - GEM | XS2522233555 | 05/Sep/2023 | Listed | 30/Aug/2028 |
| UBS AG | Series 29189/23 - Issue of USD 15,000,000 Fixed Rate Note due 2025 - GEM | XS2522318893 | 17/Oct/2023 | Listed | 22/Sep/2025 |
| UBS AG | Series 29216/24 - EUR 2,900,000 Fixed Rate Note due 2031 - GEM | XS2522312342 | 15/Mar/2024 | Listed | 15/Mar/2031 |
| UBS AG | Series 29300/24 - Issue of USD 15,000,000 Callable Zero Coupon Note due 2031 under the UBS AG Euro Note Programme - GEM | XS2522325757 | 11/Apr/2024 | Listed | 10/Apr/2031 |
| UBS AG | Series 29399/24 - Issue of USD 35,000,000 Callable Zero Coupon Note due 2044 - GEM | XS2522379176 | 23/Oct/2024 | Listed | 23/Oct/2044 |
| UBS AG | SPLB2015-18 USD 25000000 Credit-Linked Notes linked to the Republic of Italy, due March 2025 - GEM | XS1139575499 | 11/May/2015 | Listed | 20/Mar/2025 |
| UK LOGISTICS 2024-1 DESIGNATED ACTIVITY COMPANY | £298,950,000 Class A Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2809140457 | 16/May/2024 | Listed | 17/May/2034 |
| UK LOGISTICS 2024-1 DESIGNATED ACTIVITY COMPANY | £46,600,000 Class C Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2809141182 | 16/May/2024 | Listed | 17/May/2034 |
| UK LOGISTICS 2024-1 DESIGNATED ACTIVITY COMPANY | £55,210,000 Class E Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2809141349 | 16/May/2024 | Listed | 17/May/2034 |
| UK LOGISTICS 2024-1 DESIGNATED ACTIVITY COMPANY | £61,400,000 Class B Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2809140960 | 16/May/2024 | Listed | 17/May/2034 |
| UK LOGISTICS 2024-1 DESIGNATED ACTIVITY COMPANY | £74,400,000 Class D Commercial Mortgage Backed Floating Rate Notes due 2034 - GEM | XS2809141265 | 16/May/2024 | Listed | 17/May/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ÜLKER BISKÜVI SANAYI A.S. | U.S.$550,000,000 7.875 per cent. Sustainability-Linked Senior Notes due 2031 - GEM | XS2855391533 | 08/Jul/2024 | Listed | 08/Jul/2031 |
| UPCB FINANCE VII LIMITED | EUR 374,944,000 3 5/8% Senior Secured Notes due 2029 - GEM | XS1634252628 | 05/Jul/2017 | Listed | 15/Jun/2029 |
| UPJOHN FINANCE B.V. | €1,250,000,000 1.908% Senior Notes due 2032 - GEM | XS2193983108 | 24/Jun/2020 | Listed | 23/Jun/2032 |
| UPJOHN FINANCE B.V. | €850,000,000 1.362% Senior Notes due 2027 - GEM | XS2193982803 | 24/Jun/2020 | Listed | 23/Jun/2027 |
| UPLAND CLO, LTD | 38,250,000 USD Subordinated Notes Due 2028 - GEM | USG93306AB70 | 03/May/2016 | Listed | 20/Apr/2028 |
| UPLAND CLO, LTD | USD 15,250,000 Class D-R Deferrable Junior Secured Floating Rate Notes Due 2031 - GEM | USG93306AC53 | 04/May/2018 | Listed | 20/Apr/2031 |
| UPLAND CLO, LTD | USD 15,250,000 Class D-R Deferrable Junior Secured Floating Rate Notes Due 2031 (144A) - GEM | US915324AE77 | 04/May/2018 | Listed | 20/Apr/2031 |
| UPLAND CLO, LTD | USD 19,750,000 Class B-R Deferrable Mezzanine Secured Floating Rate Notes Due 2031 - GEM | USG9330BAM21 | 04/May/2018 | Listed | 20/Apr/2031 |
| UPLAND CLO, LTD | USD 19,750,000 Class B-R Deferrable Mezzanine Secured Floating Rate Notes Due 2031 (144A) - GEM | US915328AY46 | 04/May/2018 | Listed | 20/Apr/2031 |
| UPLAND CLO, LTD | USD 191,000,000 Class A-1A-R Senior Secured Floating Rate Notes Due 2031 - GEM | USG9330BAK64 | 04/May/2018 | Listed | 20/Apr/2031 |
| UPLAND CLO, LTD | USD 191,000,000 Class A-1A-R Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US915328AU24 | 04/May/2018 | Listed | 20/Apr/2031 |
| UPLAND CLO, LTD | USD 27,500,000 Class C-R Deferrable Mezzanine Secured Floating Rate Notes Due 2031 - GEM | USG9330BAN04 | 04/May/2018 | Listed | 20/Apr/2031 |
| UPLAND CLO, LTD | USD 27,500,000 Class C-R Deferrable Mezzanine Secured Floating Rate Notes Due 2031 (144A) - GEM | US915328BA50 | 04/May/2018 | Listed | 20/Apr/2031 |
| UPLAND CLO, LTD | USD 48,250,000 Class A-2-R Senior Secured Floating Rate Notes Due 2031 - GEM | USG9330BAL48 | 04/May/2018 | Listed | 20/Apr/2031 |
| UPLAND CLO, LTD | USD 48,250,000 Class A-2-R Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US915328AW89 | 04/May/2018 | Listed | 20/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| UPLAND CLO, LTD | USD 850,000 Class X Senior Secured Floating Rate Notes Due 2031 - GEM | USG9330BAH36 | 04/May/2018 | Listed | 20/Apr/2031 |
| UPLAND CLO, LTD | USD 850,000 Class X Senior Secured Floating Rate Notes Due 2031 (144A) - GEM | US915328AQ12 | 04/May/2018 | Listed | 20/Apr/2031 |
| UTAH ACQUISITION SUB INC. | EUR 1000000000 2.250% Senior Notes due 2024 - GEM | XS1492457665 | 22/Nov/2016 | Listed | 22/Nov/2024 |
| UTAH ACQUISITION SUB INC. | EUR 750000000 3.125% Senior Notes due 2028 - GEM | XS1492458044 | 22/Nov/2016 | Listed | 22/Nov/2028 |
| UTAH ACQUISITION SUB INC. | USD 2,247,280,000 3.950% Senior Notes due 2026 - GEM | US62854AAN46 | 07/Jun/2017 | Listed | 15/Jun/2026 |
| UTAH ACQUISITION SUB INC. | USD 999,998,000 5.250% Senior Notes due 2046 - GEM | US62854AAP93 | 07/Jun/2017 | Listed | 15/Jun/2046 |
| UTMOST GROUP PLC | £300,000,000 Fixed Rate Reset Perpetual Restricted Tier 1 Contingent Convertible Notes - GEM | XS2434427709 | 27/Jan/2022 | Listed | |
| UTMOST GROUP PLC | £400,000,000 4.000 per cent.Subordinated Tier 2 Notes due 2031 - GEM | XS2384717703 | 15/Sep/2021 | Listed | 15/Dec/2031 |
| VANTAGE DATA CENTERS JERSEY BORROWER SPV LIMITED | £600,000,000 Class A-2 Asset Backed Fixed Rate Notes due 2039 - GEM | XS2808281815 | 23/May/2024 | Listed | 28/May/2039 |
| VCO CLO 2018-1, LLC | USD 158,000,000 Class A Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US91823GAA67 | 05/Nov/2018 | Listed | 20/Jul/2030 |
| VCO CLO 2018-1, LLC | USD 158,000,000 Class A Senior Secured Floating Rate Notes due 2030- reg S - GEM | USU92197AA76 | 05/Nov/2018 | Listed | 20/Jul/2030 |
| VCO CLO 2018-1, LLC | USD 20,000,000 Class B Senior Secured Fixed Rate Notes due 2030- 144A - GEM | US91823GAC24 | 05/Nov/2018 | Listed | 20/Jul/2030 |
| VCO CLO 2018-1, LLC | USD 20,000,000 Class B Senior Secured Fixed Rate Notes due 2030- reg S - GEM | USU92197AB59 | 05/Nov/2018 | Listed | 20/Jul/2030 |
| VCO CLO 2018-1, LLC | USD 21,000,000 Class D Secured Deferrable Floating Rate Notes due 2030- 144A - GEM | US91823GAG38 | 05/Nov/2018 | Listed | 20/Jul/2030 |
| VCO CLO 2018-1, LLC | USD 21,000,000 Class D Secured Deferrable Floating Rate Notes due 2030- reg S - GEM | USU92197AD16 | 05/Nov/2018 | Listed | 20/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VCO CLO 2018-1, LLC | USD 42,000,000 Class C Secured Deferrable Floating Rate Notes due 2030- 144A - GEM | US91823GAE89 | 05/Nov/2018 | Listed | 20/Jul/2030 |
| VCO CLO 2018-1, LLC | USD 42,000,000 Class C Secured Deferrable Floating Rate Notes due 2030- reg S - GEM | USU92197AC33 | 05/Nov/2018 | Listed | 20/Jul/2030 |
| VCP RRL ABS III, LLC | U.S. $275,000,000 Class A Floating Rate Term Notes due 2034 - 144A - GEM | US91825DAA19 | 24/Apr/2024 | Listed | 20/Apr/2034 |
| VCP RRL ABS III, LLC | U.S. $275,000,000 Class A Floating Rate Term Notes due 2034 - Reg S - GEM | USU92201AA70 | 24/Apr/2024 | Listed | 20/Apr/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €11,200,000 Class F Deferrable Junior Floating Rate Notes due 2034 (144A) - GEM | XS2348061065 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €11,200,000 Class F Deferrable Junior Floating Rate Notes due 2034 (Reg S) - GEM | XS2348060927 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €186,900,000 Class A -1 Senior Secured Floating Rate CM Non- Voting Exchangeable Notes due 2034 (144A) - GEM | XS2348058194 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €186,900,000 Class A -1 Senior Secured Floating Rate CM Non- Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2348057626 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €186,900,000 Class A -1 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (144A) - GEM | XS2348057972 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €186,900,000 Class A -1 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2348057543 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €186,900,000 Class A -1 Senior Secured Floating Rate CM Voting Notes due 2034 (144A) - GEM | XS2348057899 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €186,900,000 Class A -1 Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2348057469 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €19,200,000 Class E Deferrable Junior Floating Rate Notes due 2034 (144A) - GEM | XS2348060844 | 20/Jul/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENDOME FUNDING CLO 2020-1 DAC | €19,200,000 Class E Deferrable Junior Floating Rate Notes due 2034 (Reg S) - GEM | XS2348060760 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €25,800,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Exchangeable Notes due 2034 (144A) - GEM | XS2348060091 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €25,800,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2348059754 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €25,800,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Notes due 2034 (144A) - GEM | XS2348059911 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €25,800,000 Class C Deferrable Mezzanine Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2348059671 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €25,800,000 Class C Deferrable Mezzanine Floating Rate CM Voting Notes due 2034 (144A) - GEM | XS2348059838 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €25,800,000 Class C Deferrable Mezzanine Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2348059598 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €27,200,000 Class D Deferrable Mezzanine Floating Rate CM Non-Voting Exchangeable Notes due 2034 (144A) - GEM | XS2348060687 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €27,200,000 Class D Deferrable Mezzanine Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2348060331 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €27,200,000 Class D Deferrable Mezzanine Floating Rate CM Non-Voting Notes due 2034 (144A) - GEM | XS2348060505 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €27,200,000 Class D Deferrable Mezzanine Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2348060257 | 20/Jul/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENDOME FUNDING CLO 2020-1 DAC | €27,200,000 Class D Deferrable Mezzanine Floating Rate CM Voting Notes due 2034 (144A) - GEM | XS2348060414 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €27,200,000 Class D Deferrable Mezzanine Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2348060174 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €35500000 Class C CM Non-Voting Deferrable Mezzanine Floating Rate Notes due 20 July 2031 (Rule 144A) - GEM | XS2189265502 | 07/Jul/2020 | Listed | 20/Jul/2031 |
| VENDOME FUNDING CLO 2020-1 DAC | €35500000 Class C CM Non-Voting Exchangeable Deferrable Mezzanine Floating Rate Notes due 20 July 2031 (Reg S) - GEM | XS2189265254 | 07/Jul/2020 | Listed | 20/Jul/2031 |
| VENDOME FUNDING CLO 2020-1 DAC | €35500000 Class C CM Non-Voting Exchangeable Deferrable Mezzanine Floating Rate Notes due 20 July 2031 (Rule 144A) - GEM | XS2189265338 | 07/Jul/2020 | Listed | 20/Jul/2031 |
| VENDOME FUNDING CLO 2020-1 DAC | €35500000 Class C CM Voting Deferrable Mezzanine Floating Rate Notes due 20 July 2031 (Reg S) - GEM | XS2189265098 | 07/Jul/2020 | Listed | 20/Jul/2031 |
| VENDOME FUNDING CLO 2020-1 DAC | €35500000 Class C CM Voting Deferrable Mezzanine Floating Rate Notes due 20 July 2031 (Rule 144A) - GEM | XS2189265171 | 07/Jul/2020 | Listed | 20/Jul/2031 |
| VENDOME FUNDING CLO 2020-1 DAC | €37200000 Subordinated Notes due 20 July 2034 (Reg S) - GEM | IE00BMG75366 | 07/Jul/2020 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €37200000 Subordinated Notes due 20 July 2034 (Rule 144A) - GEM | IE00BMG75473 | 07/Jul/2020 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €49,100,000 Class B Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (144A) - GEM | XS2348058780 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €49,100,000 Class B Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2348058434 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €49,100,000 Class B Senior Secured Floating Rate CM Non-Voting Notes due 2034 (144A) - GEM | XS2348058608 | 20/Jul/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENDOME FUNDING CLO 2020-1 DAC | €49,100,000 Class B Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2348058350 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €49,100,000 Class B Senior Secured Floating Rate CM Voting Notes due 2034 (144A) - GEM | XS2348058517 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €49,100,000 Class B Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2348058277 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €53,000,000 Class A -2 Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (144A) - GEM | XS2353072270 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €53,000,000 Class A -2 Senior Secured Floating Rate CM Non-Voting Exchangeable Notes due 2034 (Reg S) - GEM | XS2353069722 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €53,000,000 Class A -2 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (144A) - GEM | XS2353070902 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €53,000,000 Class A -2 Senior Secured Floating Rate CM Non-Voting Notes due 2034 (Reg S) - GEM | XS2353069565 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €53,000,000 Class A -2 Senior Secured Floating Rate CM Voting Notes due 2034 (144A) - GEM | XS2353070811 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENDOME FUNDING CLO 2020-1 DAC | €53,000,000 Class A -2 Senior Secured Floating Rate CM Voting Notes due 2034 (Reg S) - GEM | XS2353069219 | 20/Jul/2021 | Listed | 20/Jul/2034 |
| VENTURE 28A CLO, LIMITED | U.S.$316,000,000 Class A-1R Senior Secured Floating Rate Notes due 2034 - GEM | USG9351EAL23 | 23/Dec/2021 | Listed | 20/Oct/2034 |
| VENTURE 28A CLO, LIMITED | U.S.$316,000,000 Class A-1R Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US92331DAW83 | 23/Dec/2021 | Listed | 20/Oct/2034 |
| VENTURE 28A CLO, LIMITED | U.S.$63,000,000 Class BR Senior Secured Floating Rate Notes due 2034 - GEM | USG9351EAN88 | 23/Dec/2021 | Listed | 20/Oct/2034 |
| VENTURE 28A CLO, LIMITED | U.S.$63,000,000 Class BR Senior Secured Floating Rate Notes due 2034 - Rule 144A - GEM | US92331DBA54 | 23/Dec/2021 | Listed | 20/Oct/2034 |
| VENTURE 28A CLO, LIMITED | U.S.$63,550,000 Subordinated Notes due 2034 - Rule 144A - GEM | US92331CAC47 | 23/Dec/2021 | Listed | 20/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE 28A CLO, LIMITED | USD 63,550,000 Subordinated Notes due 2034 - GEM | USG9350NAB58 | 31/Jul/2017 | Listed | 20/Oct/2034 |
| VENTURE 31 CLO, LIMITED | USD 12,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9370WAB12 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 12,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US92331WAC01 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 24,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG9370VAB39 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 24,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US92331VAC28 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 32,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9370WAA39 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 32,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US92331WAA45 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 44,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9370VAE77 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 44,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US92331VAJ70 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 47,000,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9370VAD94 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 47,000,000 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US92331VAG32 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 5,000,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2031 - GEM | USG9370VAF43 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 5,000,000 Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes due 2031 (144A) - GEM | US92331VAL27 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 512,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG9370VAA55 | 26/Apr/2018 | Listed | 20/Apr/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE 31 CLO, LIMITED | USD 512,000,000 Class A-1 Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US92331VAA61 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 72,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG9370VAC12 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 72,000,000 Class B Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US92331VAE83 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 72,350,000 Subordinated Notes due 2031 - GEM | USG9370WAC94 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 31 CLO, LIMITED | USD 72,350,000 Subordinated Notes due 2031 (144A) - GEM | US92331WAE66 | 26/Apr/2018 | Listed | 20/Apr/2031 |
| VENTURE 32 CLO, LIMITED | $10,500,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9380LAB39 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $10,500,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US92325RAC97 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $102,000,000 Class A-2A Senior Secured Floating Rate Notes due 2031 - GEM | USG9379VAB48 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $102,000,000 Class A-2A Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US92325QAC15 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $12,250,000 Class A-2BF Senior Secured Fixed Rate Notes due 2031-(Rule 144A) - GEM | US92325QAE70 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $243,650,000 Class A-1 Senior Secured Floating Rate Notes due 2031 - GEM | USG9379VAA64 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $243,650,000 Class A-1 Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US92325QAA58 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $28,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9380LAA55 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $28,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US92325RAA32 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $34,250,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9379VAG35 | 20/Jul/2018 | Listed | 18/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE 32 CLO, LIMITED | $34,250,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US92325QAN79 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $38,250,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9379VAF51 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $38,250,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US92325QAL14 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $40,600,000 Class A-F Senior Secured Fixed Rate Notes due 2031-(Rule 144A) - GEM | US92325QAG29 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $44,850,000 Subordinated Notes due 2031 - GEM | USG9380LAC12 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $44,850,000 Subordinated Notes due 2031 -(Rule 144A) - GEM | US92325RAE53 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $5,000,000 Class A-X Senior Secured Floating Rate Notes due 2031 - GEM | USG9379VAE86 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $5,000,000 Class A-X Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US92325QAJ67 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $65,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG9379VAH18 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | $65,000,000 Class B Senior Secured Floating Rate Notes due 2031-(Rule 144A) - GEM | US92325QAQ01 | 20/Jul/2018 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | U.S.$12,250,000 Class A-2BR Senior Secured Fixed Rate Notes due 2031 - (Rule 144A) - GEM | US92325QAU13 | 20/Aug/2020 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | U.S.$12,250,000 Class A-2BR Senior Secured Fixed Rate Notes due 2031 - GEM | USG9379VAK47 | 20/Aug/2020 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | U.S.$40,600,000 Class A-FR Senior Secured Fixed Rate Notes due 2031 - (Rule 144A) - GEM | US92325QAS66 | 20/Aug/2020 | Listed | 18/Jul/2031 |
| VENTURE 32 CLO, LIMITED | U.S.$40,600,000 Class A-FR Senior Secured Fixed Rate Notes due 2031 - GEM | USG9379VAJ73 | 20/Aug/2020 | Listed | 18/Jul/2031 |
| VENTURE 33 CLO, LIMITED | U.S.$25,000,000 Class A-2R Senior Secured Floating Rate Notes due 2031 - GEM | USG9380AAJ00 | 03/Mar/2021 | Listed | 15/Jul/2031 |

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|---|---|---|---|---|---|
| VENTURE 33 CLO, LIMITED | U.S.$25,000,000 Class A-2R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US92330YAS28 | 03/Mar/2021 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | U.S.$32,000,000 Class A-1FR Senior Secured Fixed Rate Notes due 2031 - GEM | USG9380AAH44 | 03/Mar/2021 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | U.S.$32,000,000 Class A-1FR Senior Secured Fixed Rate Notes due 2031 (Rule 144A) - GEM | US92330YAQ61 | 03/Mar/2021 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | U.S.$333,000,000 Class A-1LR Senior Secured Floating Rate Notes due 2031 - GEM | USG9380AAG60 | 03/Mar/2021 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | U.S.$333,000,000 Class A-1LR Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US92330YAN31 | 03/Mar/2021 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | U.S.$37,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9380AAL55 | 03/Mar/2021 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | U.S.$37,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Rule 144A) - GEM | US92330YAW30 | 03/Mar/2021 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | U.S.$63,000,000 Class B-R Senior Secured Floating Rate Notes due 2031 - GEM | USG9380AAK72 | 03/Mar/2021 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | U.S.$63,000,000 Class B-R Senior Secured Floating Rate Notes due 2031 (Rule 144A) - GEM | US92330YAU73 | 03/Mar/2021 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 25,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - GEM | USG9380AAC56 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 28,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG93805AA02 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 28,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US92331GAA94 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 307,000,000 Class A-1L Senior Secured Floating Rate Notes due 2031 - GEM | USG9380AAA90 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 33,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9380AAF87 | 21/Aug/2018 | Listed | 15/Jul/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE 33 CLO, LIMITED | USD 33,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US92330YAL74 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 37,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9380AAE13 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 51,875,000 Subordinated Notes due 2031 - GEM | USG93805AC67 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 51,875,000 Subordinated Notes due 2031-(Rule 144A) - GEM | US92331GAE17 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 58,000,000 Class A-1F Senior Secured Fixed Rate Notes due 2031 - GEM | USG9380AAB73 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 63,000,000 Class B Senior Secured Floating Rate Notes due 2031 - GEM | USG9380AAD30 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 9,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG93805AB84 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 33 CLO, LIMITED | USD 9,000,000 Class F Junior Secured Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US92331GAC50 | 21/Aug/2018 | Listed | 15/Jul/2031 |
| VENTURE 36 CLO LIMITED | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | US92332LAE92 | 10/May/2019 | Listed | 20/Apr/2032 |
| VENTURE 36 CLO LIMITED | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | USG9400JAE85 | 10/May/2019 | Listed | 20/Apr/2032 |
| VENTURE 36 CLO LIMITED | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | US92332LAF67 | 10/May/2019 | Listed | 20/Apr/2032 |
| VENTURE 36 CLO LIMITED | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | USG9400JAF50 | 10/May/2019 | Listed | 20/Apr/2032 |
| VENTURE 36 CLO LIMITED | Class E Junior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | US92332MAA53 | 10/May/2019 | Listed | 20/Apr/2032 |
| VENTURE 36 CLO LIMITED | Class E Junior Secured Deferrable Floating Rate Notes due 2032 - RegS - GEM | USG9402KAA19 | 10/May/2019 | Listed | 20/Apr/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE 36 CLO LIMITED | Subordinated Notes due 2032 - 144A - GEM | US92332MAB37 | 10/May/2019 | Listed | 20/Apr/2032 |
| VENTURE 36 CLO LIMITED | Subordinated Notes due 2032 - RegS - GEM | USG9402KAC74 | 10/May/2019 | Listed | 20/Apr/2032 |
| VENTURE 38 CLO LIMITED | U.S.$31,200,000 Class E Junior Secured Deferrable Floating Rate Notes due 2032 - 144A - GEM | US92332PAA84 | 03/Sep/2019 | Listed | 30/Jul/2032 |
| VENTURE 38 CLO LIMITED | U.S.$31,200,000 Class E Junior Secured Deferrable Floating Rate Notes due 2032 - Reg S - GEM | USG9410QAA88 | 03/Sep/2019 | Listed | 30/Jul/2032 |
| VENTURE 38 CLO LIMITED | U.S.$52,900,000 Subordinated Notes due 2032 - 144A - GEM | US92332PAC41 | 03/Sep/2019 | Listed | 30/Jul/2032 |
| VENTURE 38 CLO LIMITED | U.S.$52,900,000 Subordinated Notes due 2032 - Reg S - GEM | USG9410QAC45 | 03/Sep/2019 | Listed | 30/Jul/2032 |
| VENTURE 39 CLO LIMITED | U.S.$48,500,000 Subordinated Notes due 2033 - (Rule 144A) - GEM | US92332RAB24 | 01/Apr/2020 | Listed | 15/Apr/2033 |
| VENTURE 39 CLO LIMITED | U.S.$48,500,000 Subordinated Notes due 2033 - GEM | USG9421RAB18 | 01/Apr/2020 | Listed | 15/Apr/2033 |
| VENTURE 41 CLO, LIMITED | U.S.$10,527,000 Class B-F Senior Secured Fixed Rate Notes due 2034 - GEM | USG9450JAE76 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$10,527,000 Class B-F Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | US92326JAJ16 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$15,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 - GEM | USG9450JAC11 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$15,000,000 Class A-2 Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | US92326JAE29 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$22,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 - GEM | USG9450KAA28 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$22,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US92326KAA79 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$25,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG9450JAG25 | 17/Feb/2021 | Listed | 20/Jan/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE 41 CLO, LIMITED | U.S.$25,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US92326JAN28 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$26,320,000 Class A-1F Senior Secured Fixed Rate Notes due 2034 - GEM | USG9450JAB38 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$26,320,000 Class A-1F Senior Secured Fixed Rate Notes due 2034 (Rule 144A) - GEM | US92326JAC62 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 - GEM | USG9450JAF42 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2034 (Rule 144A) - GEM | US92326JAL61 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$44,473,000 Class B-N Senior Secured Floating Rate Notes due 2034 - GEM | USG9450JAD93 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$44,473,000 Class B-N Senior Secured Floating Rate Notes due 2034 (Rule 144A) - GEM | US92326JAG76 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$49,750,000 Subordinated Notes due 2034 - GEM | USG9450KAB01 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 41 CLO, LIMITED | U.S.$49,750,000 Subordinated Notes due 2034 (Rule 144A) - GEM | US92326KAC36 | 17/Feb/2021 | Listed | 20/Jan/2034 |
| VENTURE 50 CLO, LIMITED | U.S.$256,000,000 Class A1 Senior Secured Floating Rate Notes due 2037 - RegS - GEM | USG9560DAB31 | 18/Sep/2024 | Listed | 20/Oct/2037 |
| VENTURE 50 CLO, LIMITED | U.S.$256,000,000 Class A1 Senior Secured Floating Rate Notes due 2037- Rule 144A - GEM | US92333CAC29 | 18/Sep/2024 | Listed | 20/Oct/2037 |
| VENTURE XIII CLO, LIMITED | U.S.$362,500,000 Class A-R2 Senior Secured Floating Rate Notes due 2029 - GEM | USG9338YAL68 | 26/Mar/2020 | Listed | 10/Sep/2029 |
| VENTURE XIII CLO, LIMITED | U.S.$362,500,000 Class A-R2 Senior Secured Floating Rate Notes due 2029 (Rule 144A) - GEM | US92329NAW02 | 26/Mar/2020 | Listed | 10/Sep/2029 |
| VENTURE XIII CLO, LIMITED | USD 34,000,000 Class C-R MEZZANINE Secured Deferrable Floating Rate Notes due 2029 - GEM | USG9338YAJ13 | 14/Sep/2017 | Listed | 10/Sep/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE XIII CLO, LIMITED | USD 34,000,000 CLASS D-R MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG9338YAK85 | 14/Sep/2017 | Listed | 10/Sep/2029 |
| VENTURE XIII CLO, LIMITED | USD 39,500,000 Class E-R JUNIOR Secured Deferrable Floating Rate Notes due 2029 - GEM | USG93376AC82 | 14/Sep/2017 | Listed | 10/Sep/2029 |
| VENTURE XIII CLO, LIMITED | USD 61,000,000 Class B-R Senior Secured Floating Rate Notes due 2029 - GEM | USG9338YAH56 | 14/Sep/2017 | Listed | 10/Sep/2029 |
| VENTURE XIV CLO, LIMITED | U.S.$346,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2029 - (Rule 144A) - GEM | US92328GBA31 | 05/Mar/2020 | Listed | 28/Aug/2029 |
| VENTURE XIV CLO, LIMITED | U.S.$346,000,000 Class A-R-R Senior Secured Floating Rate Notes due 2029 - GEM | USG93452AN37 | 05/Mar/2020 | Listed | 28/Aug/2029 |
| VENTURE XIV CLO, LIMITED | U.S.$55,500,000 Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG93452AQ67 | 05/Mar/2020 | Listed | 28/Aug/2029 |
| VENTURE XIV CLO, LIMITED | U.S.$55,500,000 Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes due 2029- (Rule 144A) - GEM | US92328GBC96 | 05/Mar/2020 | Listed | 28/Aug/2029 |
| VENTURE XIV CLO, LIMITED | U.S.$60,000,000 Class B-R-R Senior Secured Floating Rate Notes due 2029 - GEM | USG93452AP84 | 05/Mar/2020 | Listed | 28/Aug/2029 |
| VENTURE XIV CLO, LIMITED | U.S.$60,000,000 Class B-R-R Senior Secured Floating Rate Notes due 2029- (Rule 144A) - GEM | US92328GBB14 | 05/Mar/2020 | Listed | 28/Aug/2029 |
| VENTURE XIV CLO, LIMITED | USD 2268000 Subordinated Fee Notes due 2025 - GEM | USG93443AC65 | 20/Aug/2013 | Listed | 28/Aug/2025 |
| VENTURE XIV CLO, LIMITED | USD 31,750,000 CLASS E-R JUNIOR SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG93443AD49 | 06/Sep/2017 | Listed | 28/Aug/2029 |
| VENTURE XIV CLO, LIMITED | USD 34,000,000 CLASS D-R MEZZANINE SECURED DEFERRABLE FLOATING RATE NOTES DUE 2029 - GEM | USG93452AM53 | 06/Sep/2017 | Listed | 28/Aug/2029 |
| VENTURE XIV CLO, LIMITED | USD 59000000 Subordinated Notes due 2025 - GEM | USG93443AB82 | 20/Aug/2013 | Listed | 28/Aug/2025 |
| VENTURE XIX CLO, LIMITED | USD 11,000,000 Subordinated Notes due 2032 (Rule 144A) - GEM | US92330FAC86 | 28/Jan/2019 | Listed | 15/Jan/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE XIX CLO, LIMITED | USD 2400000 Subordinated Fee Notes due 2032 - GEM | USG93454AC38 | 29/Jan/2015 | Listed | 15/Jan/2032 |
| VENTURE XIX CLO, LIMITED | USD 57125000 Subordinated Notes due 2032 - GEM | USG93454AB54 | 29/Jan/2015 | Listed | 15/Jan/2032 |
| VENTURE XIX CLO, LIMITED | USD 600,000 Subordinated Fee Notes due 2032 (Rule 144A) - GEM | US92330FAE43 | 28/Jan/2019 | Listed | 15/Jan/2027 |
| VENTURE XVII CLO, LIMITED | Subordinated Notes due 2026 - GEM | USG93472AB78 | 30/May/2014 | Listed | 15/Jul/2026 |
| VENTURE XVII CLO, LIMITED | Subordinated Notes due 2026 144A - GEM | US92330CAB72 | 30/May/2014 | Listed | 15/Jul/2026 |
| VENTURE XVII CLO, LIMITED | USD 451,000,000 Class A-RR Senior Secured Floating Rate Notes due 2027 - 144A - GEM | US92329YAL02 | 18/Apr/2018 | Listed | 15/Apr/2027 |
| VENTURE XVII CLO, LIMITED | USD 451,000,000 Class A-RR Senior Secured Floating Rate Notes Due 2027 - GEM | USG93477AL48 | 18/Apr/2018 | Listed | 15/Apr/2027 |
| VENTURE XVII CLO, LIMITED | USD 69,500,000 Class B-RR Senior Secured Floating Rate Notes due 2027 - 144A - GEM | US92329YAN67 | 18/Apr/2018 | Listed | 15/Apr/2027 |
| VENTURE XVII CLO, LIMITED | USD 69,500,000 Class B-RR Senior Secured Floating Rate Notes due 2027 - GEM | USG93477AM21 | 18/Apr/2018 | Listed | 15/Apr/2027 |
| VENTURE XVIII CLO, LIMITED | Class A Senior Secured Floating Rate Notes due 2026 - GEM | USG93372AB95 | 01/Sep/2014 | Listed | 15/Oct/2026 |
| VENTURE XVIII CLO, LIMITED | Class B Senior Secured Floating Rate Notes due 2026 - GEM | USG93372AC78 | 01/Sep/2014 | Listed | 15/Oct/2026 |
| VENTURE XVIII CLO, LIMITED | Class C Mezzanine Secured Deferrable Floating Rate Notes due 2026 - GEM | USG93372AD51 | 01/Sep/2014 | Listed | 15/Oct/2026 |
| VENTURE XVIII CLO, LIMITED | Class D Mezzanine Secured Deferrable Floating Rate Notes due 2026 - GEM | USG93372AE35 | 01/Sep/2014 | Listed | 15/Oct/2026 |
| VENTURE XVIII CLO, LIMITED | Class E Junior Secured Deferrable Floating Rate Notes due 2026 - GEM | USG93487AA72 | 01/Sep/2014 | Listed | 15/Oct/2026 |
| VENTURE XVIII CLO, LIMITED | Subordinated Fee Notes - GEM | USG93487AC39 | 01/Sep/2014 | Listed | 15/Oct/2026 |
| VENTURE XVIII CLO, LIMITED | Subordinated Notes due 2026 - GEM | USG93487AB55 | 01/Sep/2014 | Listed | 15/Oct/2026 |
| VENTURE XVIII CLO, LIMITED | USD 29,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG93487AE94 | 19/Oct/2017 | Listed | 15/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE XVIII CLO, LIMITED | USD 33,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG93372AN34 | 19/Oct/2017 | Listed | 15/Oct/2029 |
| VENTURE XVIII CLO, LIMITED | USD 371,000,000 Class A-R Senior Secured Floating Rate Notes due 2029 - GEM | USG93372AK94 | 19/Oct/2017 | Listed | 15/Oct/2029 |
| VENTURE XVIII CLO, LIMITED | USD 53,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG93372AM50 | 19/Oct/2017 | Listed | 15/Oct/2029 |
| VENTURE XVIII CLO, LIMITED | USD 67,000,000 Class B-R Senior Secured Floating Rate Notes due 2029 - GEM | USG93372AL77 | 19/Oct/2017 | Listed | 15/Oct/2029 |
| VENTURE XX CLO, LIMITED | USD 10,000,000 Class B-2-R Senior Secured Floating Rate Notes due 2027 - 144A - GEM | US92330JCG94 | 18/Jan/2018 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 10,000,000 Class B-2-R Senior Secured Floating Rate Notes due 2027 - GEM | USG93496BD10 | 18/Jan/2018 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 13,800,000 Class F Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG93495AB89 | 17/Apr/2015 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 16,500,000 Class E-1 Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG93495AA07 | 17/Apr/2015 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 2,400,000 Subordinated Fee Notes - GEM | USG93495AS15 | 17/Apr/2015 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 31,400,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2027 - 144A - GEM | US92330JCL89 | 18/Jan/2018 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 31,400,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG93496BF67 | 18/Jan/2018 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 378,100,000 Class A-R Senior Secured Floating Rate Notes due 2027 - 144A - GEM | US92330JCC80 | 18/Jan/2018 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 378,100,000 Class A-R Senior Secured Floating Rate Notes due 2027 - GEM | USG93496BB53 | 18/Jan/2018 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 46,100,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2027 - 144A - GEM | US92330JCJ34 | 18/Jan/2018 | Listed | 15/Apr/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE XX CLO, LIMITED | USD 46,100,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG93496BE92 | 18/Jan/2018 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 50,500,000 Subordinated Notes due 2027 - GEM | USG93495AC62 | 17/Apr/2015 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 61,900,000 Class B-1-R Senior Secured Floating Rate Notes due 2027 - 144A - GEM | US92330JCE47 | 18/Jan/2018 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 61,900,000 Class B-1-R Senior Secured Floating Rate Notes due 2027 - GEM | USG93496BC37 | 18/Jan/2018 | Listed | 15/Apr/2027 |
| VENTURE XX CLO, LIMITED | USD 8,000,000 Class E-2 Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG93495AM45 | 17/Apr/2015 | Listed | 15/Apr/2027 |
| VENTURE XXI CLO, LIMITED | USD 15,750,000 Class F Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG93505AB46 | 13/Jul/2015 | Listed | 15/Jul/2027 |
| VENTURE XXI CLO, LIMITED | USD 2,800,000 Subordinated Fee Notes - GEM | USG93505AD02 | 13/Jul/2015 | Listed | 15/Jul/2027 |
| VENTURE XXI CLO, LIMITED | USD 31,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG93505AA62 | 13/Jul/2015 | Listed | 15/Jul/2027 |
| VENTURE XXI CLO, LIMITED | USD 36,750,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG93515AE74 | 13/Jul/2015 | Listed | 15/Jul/2027 |
| VENTURE XXI CLO, LIMITED | USD 36,750,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG93515AJ61 | 03/Nov/2017 | Listed | 15/Jul/2027 |
| VENTURE XXI CLO, LIMITED | USD 436,250,000 Class A Senior Secured Floating Rate Notes due 2027 - GEM | USG93515AA52 | 13/Jul/2015 | Listed | 15/Jul/2027 |
| VENTURE XXI CLO, LIMITED | USD 436,250,000 Class A-R Senior Secured Floating Rate Notes due 2027 - GEM | USG93515AF40 | 03/Nov/2017 | Listed | 15/Jul/2027 |
| VENTURE XXI CLO, LIMITED | USD 55,500,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG93515AD91 | 13/Jul/2015 | Listed | 15/Jul/2027 |
| VENTURE XXI CLO, LIMITED | USD 55,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG93515AH06 | 03/Nov/2017 | Listed | 15/Jul/2027 |
| VENTURE XXI CLO, LIMITED | USD 59,000,000 Subordinated Notes due 2027 - GEM | USG93505AC29 | 13/Jul/2015 | Listed | 15/Jul/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE XXI CLO, LIMITED | USD 84,000,000 Class B Senior Secured Floating Rate Notes due 2027 - GEM | USG93515AB36 | 13/Jul/2015 | Listed | 15/Jul/2027 |
| VENTURE XXI CLO, LIMITED | USD 84,000,000 Class B-R Senior Secured Floating Rate Notes due 2027 - GEM | USG93515AG23 | 03/Nov/2017 | Listed | 15/Jul/2027 |
| VENTURE XXII CLO, LIMITED | USD 24,500,000 Subordinated Notes due 2028 - GEM | USG9341LAC93 | 01/Feb/2016 | Listed | 15/Jan/2028 |
| VENTURE XXII CLO, LIMITED | USD 30,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US92331JAG04 | 16/Feb/2018 | Listed | 15/Jan/2031 |
| VENTURE XXII CLO, LIMITED | USD 30,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9341LAD76 | 16/Feb/2018 | Listed | 15/Jan/2031 |
| VENTURE XXII CLO, LIMITED | USD 33,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US92331LBA70 | 16/Feb/2018 | Listed | 15/Jan/2031 |
| VENTURE XXII CLO, LIMITED | USD 33,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9341MAN32 | 16/Feb/2018 | Listed | 15/Jan/2031 |
| VENTURE XXII CLO, LIMITED | USD 37,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US92331LAY65 | 16/Feb/2018 | Listed | 15/Jan/2031 |
| VENTURE XXII CLO, LIMITED | USD 37,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9341MAM58 | 16/Feb/2018 | Listed | 15/Jan/2031 |
| VENTURE XXII CLO, LIMITED | USD 385,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US92331LAU44 | 16/Feb/2018 | Listed | 15/Jan/2031 |
| VENTURE XXII CLO, LIMITED | USD 385,500,000 Class A-R Senior Secured Floating Rate Notes due 2031 - GEM | USG9341MAK92 | 16/Feb/2018 | Listed | 15/Jan/2031 |
| VENTURE XXII CLO, LIMITED | USD 51,000,000 Subordinated Notes due 2031 - 144A - GEM | US92331JAE55 | 16/Feb/2018 | Listed | 15/Jan/2031 |
| VENTURE XXII CLO, LIMITED | USD 67,500,000 Class B-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US92331LAW00 | 16/Feb/2018 | Listed | 15/Jan/2031 |
| VENTURE XXII CLO, LIMITED | USD 67,500,000 Class B-R Senior Secured Floating Rate Notes due 2031 - GEM | USG9341MAL75 | 16/Feb/2018 | Listed | 15/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE XXIII CLO, LIMITED. | U.S.$48,200,000 Class B-R Senior Secured Floating Rate Notes Due 2028 - GEM | USG93413AJ49 | 24/Jul/2018 | Listed | 19/Jul/2028 |
| VENTURE XXIII CLO, LIMITED. | USD 40,750,000 Subordinated Notes due 2028 - GEM | USG93413AG00 | 22/Jul/2016 | Listed | 19/Jul/2028 |
| VENTURE XXIV CLO,LIMITED | U.S.$12,000,000 Class C-FRR Mezzanine Secured Deferrable Fixed Rate Notes due 2028 - GEM | USG93534AW87 | 22/Mar/2021 | Listed | 20/Oct/2028 |
| VENTURE XXIV CLO,LIMITED | U.S.$12,000,000 Class C-FRR Mezzanine Secured Deferrable Fixed Rate Notes due 2028 (144A) - GEM | US92330WBS52 | 22/Mar/2021 | Listed | 20/Oct/2028 |
| VENTURE XXIV CLO,LIMITED | U.S.$15,000,000 Class D-1RR Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG93534AV05 | 22/Mar/2021 | Listed | 20/Oct/2028 |
| VENTURE XXIV CLO,LIMITED | U.S.$15,000,000 Class D-1RR Mezzanine Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US92330WBQ96 | 22/Mar/2021 | Listed | 20/Oct/2028 |
| VENTURE XXIV CLO,LIMITED | U.S.$22,500,000 Class C-1RR Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG93534AU22 | 22/Mar/2021 | Listed | 20/Oct/2028 |
| VENTURE XXIV CLO,LIMITED | U.S.$22,500,000 Class C-1RR Mezzanine Secured Deferrable Floating Rate Notes due 2028 (144A) - GEM | US92330WBN65 | 22/Mar/2021 | Listed | 20/Oct/2028 |
| VENTURE XXIV CLO,LIMITED | U.S.$332,520,881 Class A-RR Senior Secured Floating Rate Notes due 2028 - GEM | USG93534AS75 | 22/Mar/2021 | Listed | 20/Oct/2028 |
| VENTURE XXIV CLO,LIMITED | U.S.$332,520,881 Class A-RR Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US92330WBJ53 | 22/Mar/2021 | Listed | 20/Oct/2028 |
| VENTURE XXIV CLO,LIMITED | U.S.$58,000,000 Class B-RR Senior Secured Floating Rate Notes due 2028 - GEM | USG93534AT58 | 22/Mar/2021 | Listed | 20/Oct/2028 |
| VENTURE XXIV CLO,LIMITED | U.S.$58,000,000 Class B-RR Senior Secured Floating Rate Notes due 2028 (144A) - GEM | US92330WBL00 | 22/Mar/2021 | Listed | 20/Oct/2028 |
| VENTURE XXIV CLO,LIMITED | USD 12,000,000 Class D-2 Mezzanine Secured Deferrable Floating Rate Notes due 2028 - GEM | USG93534AL23 | 28/Sep/2016 | Listed | 20/Oct/2028 |
| VENTURE XXIV CLO,LIMITED | USD 25,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG93524AA77 | 28/Sep/2016 | Listed | 20/Oct/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE XXIV CLO,LIMITED | USD 42,450,000 Subordinated Notes due 2028 - GEM | USG93524AB50 | 28/Sep/2016 | Listed | 20/Oct/2028 |
| VENTURE XXIX CLO, LIMITED | U.S.$336,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 - GEM | USG93540AF23 | 16/Apr/2021 | Listed | 07/Sep/2030 |
| VENTURE XXIX CLO, LIMITED | U.S.$336,000,000 Class A-R Senior Secured Floating Rate Notes due 2030- (Rule 144A) - GEM | US92331EAF34 | 16/Apr/2021 | Listed | 07/Sep/2030 |
| VENTURE XXIX CLO, LIMITED | U.S.$59,500,000 Class B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG93540AG06 | 16/Apr/2021 | Listed | 07/Sep/2030 |
| VENTURE XXIX CLO, LIMITED | U.S.$59,500,000 Class B-R Senior Secured Floating Rate Notes due 2030- (Rule 144A) - GEM | US92331EAG17 | 16/Apr/2021 | Listed | 07/Sep/2030 |
| VENTURE XXIX CLO, LIMITED | USD 26,000,000 Class E Junior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG93539AA54 | 29/Sep/2017 | Listed | 07/Sep/2030 |
| VENTURE XXIX CLO, LIMITED | USD 30,000,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG93540AD74 | 29/Sep/2017 | Listed | 07/Sep/2030 |
| VENTURE XXIX CLO, LIMITED | USD 31,500,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG93540AE57 | 29/Sep/2017 | Listed | 07/Sep/2030 |
| VENTURE XXIX CLO, LIMITED | USD 55,500,000 Subordinated Notes due 2030 - GEM | USG93539AB38 | 29/Sep/2017 | Listed | 07/Sep/2030 |
| VENTURE XXV CLO, LIMITED | U.S.$384,000,000 Class A-R Senior Secured Floating Rate Notes due 2029 -(Rule 144A) - GEM | US92329VAQ59 | 06/Jan/2020 | Listed | 20/Apr/2029 |
| VENTURE XXV CLO, LIMITED | U.S.$384,000,000 Class A-RR Senior Secured Floating Rate Notes due 2029 - GEM | USG93545AJ32 | 25/Jan/2021 | Listed | 20/Apr/2029 |
| VENTURE XXV CLO, LIMITED | U.S.$384,000,000 Class A-RR Senior Secured Floating Rate Notes due 2029 (Rule 144A) - GEM | US92329VAS16 | 25/Jan/2021 | Listed | 20/Apr/2029 |
| VENTURE XXV CLO, LIMITED | USD 49,600,000 Subordinated Notes due 2029 - GEM | USG93544AB31 | 21/Dec/2016 | Listed | 20/Apr/2029 |
| VENTURE XXVI CLO, LIMITED | U.S.$336,000,000 Class A-R Senior Secured Floating Rate Notes due 2029 - (Rule 144A) - GEM | US92331MAE84 | 28/Jan/2021 | Listed | 20/Jan/2029 |
| VENTURE XXVI CLO, LIMITED | U.S.$336,000,000 Class A-R Senior Secured Floating Rate Notes due 2029 - GEM | USG93411AE95 | 28/Jan/2021 | Listed | 20/Jan/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE XXVI CLO, LIMITED | U.S.$59,850,000 Class B-R Senior Secured Floating Rate Notes due 2029 - GEM | USG93411AF60 | 28/Jan/2021 | Listed | 20/Jan/2029 |
| VENTURE XXVI CLO, LIMITED | U.S.$59,850,000 Class B-R Senior Secured Floating Rate Notes due 2029- (Rule 144A) - GEM | US92331MAG33 | 28/Jan/2021 | Listed | 20/Jan/2029 |
| VENTURE XXVI CLO, LIMITED | USD 25,700,000 Class E Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG93557AA77 | 16/Feb/2017 | Listed | 20/Jan/2029 |
| VENTURE XXVI CLO, LIMITED | USD 28,875,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG93411AD13 | 16/Feb/2017 | Listed | 20/Jan/2029 |
| VENTURE XXVI CLO, LIMITED | USD 32,550,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG93411AC30 | 16/Feb/2017 | Listed | 20/Jan/2029 |
| VENTURE XXVI CLO, LIMITED | USD 44,650,000 Subordinated Notes due 2029 - GEM | USG93557AB50 | 16/Feb/2017 | Listed | 20/Jan/2029 |
| VENTURE XXVII CLO, LIMITED | U.S.$30,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 - (Rule 144A) - GEM | US92331LBG41 | 24/Feb/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVII CLO, LIMITED | U.S.$30,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG9341MAR46 | 24/Feb/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVII CLO, LIMITED | U.S.$384,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 - (Rule 144A) - GEM | US92331LBC37 | 24/Feb/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVII CLO, LIMITED | U.S.$384,000,000 Class A-R Senior Secured Floating Rate Notes due 2030 - GEM | USG9341MAP89 | 24/Feb/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVII CLO, LIMITED | U.S.$72,000,000 Class B-R Senior Secured Floating Rate Notes due 2030 - (Rule 144A) - GEM | US92331LBE92 | 24/Feb/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVII CLO, LIMITED | U.S.$72,000,000 Class B-R Senior Secured Floating Rate Notes due 2030 - GEM | USG9341MAQ62 | 24/Feb/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVII CLO, LIMITED | U.S.D 29,500,000 Class E Junior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG93562AA70 | 22/May/2017 | Listed | 20/Jul/2030 |
| VENTURE XXVII CLO, LIMITED | U.S.D 36,000,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG93567AD07 | 22/May/2017 | Listed | 20/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE XXVII CLO, LIMITED | U.S.D 62,400,000 Subordinated Notes due 2030 - GEM | USG93562AB53 | 22/May/2017 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | U.S.$148,421,053 Class A1R Senior Secured Floating Rate Notes due 2030 - GEM | USG93576AK56 | 17/Sep/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | U.S.$148,421,053 Class A1R Senior Secured Floating Rate Notes due 2030 - Rule 144A - GEM | US92331AAU88 | 17/Sep/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | U.S.$219,242,948 Class A2R Senior Secured Floating Rate Notes due 2030 - GEM | USG93576AL30 | 17/Sep/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | U.S.$219,242,948 Class A2R Senior Secured Floating Rate Notes due 2030 - Rule 144A - GEM | US92331AAW45 | 17/Sep/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | U.S.$22,950,000 Class C2R Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG93576AQ27 | 17/Sep/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | U.S.$22,950,000 Class C2R Mezzanine Secured Deferrable Floating Rate Notes due 2030 - Rule 144A - GEM | US92331ABE38 | 17/Sep/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | U.S.$27,750,000 Class B2R Senior Secured Floating Rate Notes due 2030 - GEM | USG93576AN95 | 17/Sep/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | U.S.$27,750,000 Class B2R Senior Secured Floating Rate Notes due 2030 - Rule 144A - GEM | US92331ABA16 | 17/Sep/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | U.S.$37,368,422 Class B1R Senior Secured Floating Rate Notes due 2030 - GEM | USG93576AM13 | 17/Sep/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | U.S.$37,368,422 Class B1R Senior Secured Floating Rate Notes due 2030 - Rule 144A - GEM | US92331AAY01 | 17/Sep/2021 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | USD 13,157,895 Class C-1 Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG93576AE96 | 25/Jul/2017 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | USD 27,900,000 Class E Junior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG93572AA60 | 25/Jul/2017 | Listed | 20/Jul/2030 |
| VENTURE XXVIII CLO, LIMITED | USD 31,742,381 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2030 - GEM | USG93576AG45 | 25/Jul/2017 | Listed | 20/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VENTURE XXVIII CLO, LIMITED | USD 58,750,000 Subordinated Notes due 2030 - GEM | USG93572AB44 | 25/Jul/2017 | Listed | 20/Jul/2030 |
| Veralto Corporation | €437,345,000 4.150% Senior Notes due 2031 - GEM | XS2868742409 | 05/Sep/2024 | Listed | 19/Sep/2031 |
| Veralto Corporation | Issue of €62,655,000 4.150% Senior Notes due 2031 - GEM | XS2689127467 | 19/Sep/2023 | Listed | 19/Sep/2031 |
| VESEY PARK CLO DAC | Class A-1 CM Exchangeable Non-Voting Notes (144A) - GEM | XS2133193024 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-1 CM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2133192992 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-1 CM Non-Voting Notes (144A) - GEM | XS2133193453 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-1 CM Non-Voting Notes (Reg S) - GEM | XS2133193297 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-1 CM Voting Notes (144A) - GEM | XS2133192729 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-1 CM Voting Notes (Reg S) - GEM | XS2133192646 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2A CM Exchangeable Non-Voting Notes (144A) - GEM | XS2133193701 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2A CM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2133193610 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2A CM Non-Voting Notes (144A) - GEM | XS2133195664 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2A CM Non-Voting Notes (Reg S) - GEM | XS2133193883 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2A CM Voting Notes (144A) - GEM | XS2133193537 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2A CM Voting Notes (Reg S) - GEM | XS2133193370 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2B CM Exchangeable Non-Voting Notes (144A) - GEM | XS2133194188 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2B CM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2133195748 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2B CM Non-Voting Notes (144A) - GEM | XS2133195821 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2B CM Non-Voting Notes (Reg S) - GEM | XS2133194261 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2B CM Voting Notes (144A) - GEM | XS2133194006 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class A-2B CM Voting Notes (Reg S) - GEM | XS2133193966 | 30/Apr/2020 | Listed | 16/Nov/2032 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VESEY PARK CLO DAC | Class B CM Exchangeable Non-Voting Notes (144A) - GEM | XS2133194691 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class B CM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2133196043 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class B CM Non-Voting Notes (144A) - GEM | XS2133196126 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class B CM Non-Voting Notes (Reg S) - GEM | XS2133194774 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class B CM Voting Notes (144A) - GEM | XS2133194428 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class B CM Voting Notes (Reg S) - GEM | XS2133194345 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class C CM Exchangeable Non-Voting Notes (144A) - GEM | XS2133195078 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class C CM Exchangeable Non-Voting Notes (Reg S) - GEM | XS2133196399 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class C CM Non-Voting Notes (144A) - GEM | XS2133196472 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class C CM Non-Voting Notes (Reg S) - GEM | XS2133195151 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class C CM Voting Notes (144A) - GEM | XS2133194931 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class C CM Voting Notes (Reg S) - GEM | XS2133194857 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class D Notes (144A) - GEM | XS2133195318 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class D Notes (Reg S) - GEM | XS2133195235 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class E Notes (144A) - GEM | XS2133195409 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class E Notes (Reg S) - GEM | XS2133196555 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class X Notes (144A) - GEM | XS2133192562 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Class X Notes (Reg S) - GEM | XS2133192489 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Subordinated Notes (144a) - GEM | XS2133196639 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESEY PARK CLO DAC | Subordinated Notes (Reg S) - GEM | XS2133195581 | 30/Apr/2020 | Listed | 16/Nov/2032 |
| VESTEL ELEKTRONIK SANAYI VE TICARET A.Ş. | U.S.$450,000,000 9.750%. Senior Guaranteed Notes due 15 May 2029 - 144A - GEM | US92548MAA53 | 15/May/2024 | Listed | 15/May/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VESTEL ELEKTRONIK SANAYI VE TICARET A.Ş. | U.S.$450,000,000 9.750%. Senior Guaranteed Notes due 15 May 2029 - Reg S - GEM | XS2817919587 | 15/May/2024 | Listed | 15/May/2029 |
| VFU FUNDING PLC | U.S.$451,001,000 6.20 per cent. Loan Participation Notes due 2025 (Reg S) - GEM | XS2114201622 | 11/Feb/2020 | Listed | 11/Feb/2025 |
| VFU FUNDING PLC | U.S.$498,510,000 6.20 per cent. Loan Participation Notes due 2025 (Reg 144A) - GEM | US918212AA96 | 11/Feb/2020 | Listed | 11/Feb/2025 |
| VIA OUTLETS B.V | €600,000,000 1.750% Senior Notes due 2028 - GEM | XS2407027031 | 07/Dec/2021 | Listed | 15/Nov/2028 |
| VIBRANT CLO III LTD | USD 43000000 Subordinated Notes due 2026 - GEM | USG93453AB71 | 07/Apr/2015 | Listed | 20/Apr/2026 |
| VIBRANT CLO IV, LTD | USD 40000000 Subordinated Notes due 2028 - GEM | USG9345CAB75 | 14/Jun/2016 | Listed | 20/Jul/2028 |
| VIBRANT CLO VI, LTD. | U.S.$30,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2029 - GEM | USG9350FAG12 | 12/Jul/2021 | Listed | 20/Jun/2029 |
| VIBRANT CLO VI, LTD. | U.S.$30,000,000 Class C-R Secured Deferrable Floating Rate Notes due 2029- (Rule 144A) - GEM | US92558EAN22 | 12/Jul/2021 | Listed | 20/Jun/2029 |
| VIBRANT CLO VI, LTD. | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2029 - (Rule 144A) - GEM | US92558EAJ10 | 12/Jul/2021 | Listed | 20/Jun/2029 |
| VIBRANT CLO VI, LTD. | U.S.$320,000,000 Class A-R Senior Secured Floating Rate Notes due 2029 - GEM | USG9350FAE63 | 12/Jul/2021 | Listed | 20/Jun/2029 |
| VIBRANT CLO VI, LTD. | U.S.$57,500,000 Class B-R Senior Secured Floating Rate Notes due 2029 - GEM | USG9350FAF39 | 12/Jul/2021 | Listed | 20/Jun/2029 |
| VIBRANT CLO VI, LTD. | U.S.$57,500,000 Class B-R Senior Secured Floating Rate Notes due 2029- (Rule 144A) - GEM | US92558EAL65 | 12/Jul/2021 | Listed | 20/Jun/2029 |
| VIBRANT CLO VI, LTD. | USD 25,000,000 Class E Secured Deferrable Floating Rate Notes due 2029 - GEM | USG93504AA97 | 06/Jul/2017 | Listed | 20/Jun/2029 |
| VIBRANT CLO VI, LTD. | USD 27,500,000 Class D Secured Deferrable Floating Rate Notes due 2029 - GEM | USG9350FAD80 | 06/Jul/2017 | Listed | 20/Jun/2029 |
| VIBRANT CLO VI, LTD. | USD 49,050,000 Subordinated Notes due 2029 - GEM | USG93504AB70 | 06/Jul/2017 | Listed | 20/Jun/2029 |
| VIBRANT CLO VII, LTD | USD 49,150,000 Subordinated Notes due 2030 - GEM | USG93503AB97 | 31/Oct/2017 | Listed | 20/Sep/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VIBRANT CLO VIII, LTD. | UDS 55,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US92558FAC32 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | UDS 55,000,000 Class A-2 Senior Secured Floating Rate Notes due 2031 - Reg S - GEM | USG9362KAB73 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 22,750,000 Class B-1 Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US92558FAE97 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 22,750,000 Class B-1 Secured Deferrable Floating Rate Notes due 2031 - Reg S - GEM | USG9362KAC56 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 24,750,000 Class D Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US92557RAA23 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 24,750,000 Class D Secured Deferrable Floating Rate Notes due 2031 - Reg S - GEM | USG93605AA46 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 35,750,000 Class C Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US92558FAG46 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 35,750,000 Class C Secured Deferrable Floating Rate Notes due 2031 - Reg S - GEM | USG9362KAD30 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 352,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US92558FAA75 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 352,000,000 Class A-1A Senior Secured Floating Rate Notes due 2031 - Reg S - GEM | USG9362KAA90 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 53,900,000 Subordinated Notes due 2031 - 144A - GEM | US92557RAC88 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 53,900,000 Subordinated Notes due 2031 - Reg S - GEM | USG93605AB29 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 7,500,000 Class B-2 Secured Deferrable Fixed Rate Notes due 2031 - 144A - GEM | US92558FAL31 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 7,500,000 Class B-2 Secured Deferrable Fixed Rate Notes due 2031 - Reg S - GEM | USG9362KAF87 | 29/Mar/2018 | Listed | 20/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VIBRANT CLO VIII, LTD. | USD 8,250,000 Class A-1B Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US92558FAJ84 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIBRANT CLO VIII, LTD. | USD 8,250,000 Class A-1B Senior Secured Floating Rate Notes due 2031 - Reg S - GEM | USG9362KAE13 | 29/Mar/2018 | Listed | 20/Jan/2031 |
| VIRGIN MEDIA VENDOR FINANCING NOTES III DESIGNATED ACTIVITY COMPANY | £400,000,000 4.875% Vendor Financing Notes due 2028 (Reg S) - GEM | XS2187646901 | 15/Sep/2020 | Listed | 15/Jul/2028 |
| VIRGIN MEDIA VENDOR FINANCING NOTES III DESIGNATED ACTIVITY COMPANY | £500,000,000 4.875% Vendor Financing Notes due 2028 (Rule 144A) - GEM | XS2187651497 | 15/Sep/2020 | Listed | 15/Jul/2028 |
| VIRGIN MEDIA VENDOR FINANCING NOTES IV DESIGNATED ACTIVITY COMPANY | $500,000,000 5.000% Vendor Financing Notes due 2028 (Reg S) - GEM | USG9434GAA25 | 15/Sep/2020 | Listed | 15/Jul/2028 |
| VIRGIN MEDIA VENDOR FINANCING NOTES IV DESIGNATED ACTIVITY COMPANY | $500,000,000 5.000% Vendor Financing Notes due 2028 (Rule 144A) - GEM | US92770QAA58 | 15/Sep/2020 | Listed | 15/Jul/2028 |
| VIRIDIS (EUROPEAN LOAN CONDUIT NO. 38) DESIGNATED ACTIVITY COMPANY | £10,200,000 Class E Commercial Mortgage Backed Floating Rate Notes due [2029] - GEM | XS2352592146 | 20/Jul/2021 | Listed | 22/Jul/2029 |
| VIRIDIS (EUROPEAN LOAN CONDUIT NO. 38) DESIGNATED ACTIVITY COMPANY | £100,000 Class X Commercial Mortgage Backed Notes due [2029] - GEM | XS2352598002 | 20/Jul/2021 | Listed | 22/Jul/2029 |
| VIRIDIS (EUROPEAN LOAN CONDUIT NO. 38) DESIGNATED ACTIVITY COMPANY | £15,200,000 Class C Commercial Mortgage Backed Floating Rate Notes due [2029] - GEM | XS2352587906 | 20/Jul/2021 | Listed | 22/Jul/2029 |
| VIRIDIS (EUROPEAN LOAN CONDUIT NO. 38) DESIGNATED ACTIVITY COMPANY | £17,900,000 Class B Commercial Mortgage Backed Floating Rate Notes due [2029] - GEM | XS2352587229 | 20/Jul/2021 | Listed | 22/Jul/2029 |
| VIRIDIS (EUROPEAN LOAN CONDUIT NO. 38) DESIGNATED ACTIVITY COMPANY | £20,800,000 Class D Commercial Mortgage Backed Floating Rate Notes due [2029] - GEM | XS2352588979 | 20/Jul/2021 | Listed | 22/Jul/2029 |
| VIRIDIS (EUROPEAN LOAN CONDUIT NO. 38) DESIGNATED ACTIVITY COMPANY | £83,900,000 Class A Commercial Mortgage Backed Floating Rate Notes due [2029] - GEM | XS2352543792 | 20/Jul/2021 | Listed | 22/Jul/2029 |
| VITA SCIENTIA 2022-1 DESIGNATED ACTIVITY COMPANY | €103,800,000 Class A Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2453861689 | 27/Apr/2022 | Listed | 27/Feb/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VITA SCIENTIA 2022-1 DESIGNATED ACTIVITY COMPANY | €103,800,000 Class A Commercial Mortgage Backed Notes due 2033 - Reg S - GEM | XS2453861507 | 27/Apr/2022 | Listed | 27/Feb/2033 |
| VITA SCIENTIA 2022-1 DESIGNATED ACTIVITY COMPANY | €20,100,000 Class B Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2453861846 | 27/Apr/2022 | Listed | 27/Feb/2033 |
| VITA SCIENTIA 2022-1 DESIGNATED ACTIVITY COMPANY | €20,100,000 Class B Commercial Mortgage Backed Notes due 2033 - Reg S - GEM | XS2453861762 | 27/Apr/2022 | Listed | 27/Feb/2033 |
| VITA SCIENTIA 2022-1 DESIGNATED ACTIVITY COMPANY | €23,700,000 Class C Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2453862067 | 27/Apr/2022 | Listed | 27/Feb/2033 |
| VITA SCIENTIA 2022-1 DESIGNATED ACTIVITY COMPANY | €23,700,000 Class C Commercial Mortgage Backed Notes due 2033 - Reg S - GEM | XS2453861929 | 27/Apr/2022 | Listed | 27/Feb/2033 |
| VITA SCIENTIA 2022-1 DESIGNATED ACTIVITY COMPANY | €37,706,000 Class D Commercial Mortgage Backed Notes due 2033 - 144A - GEM | XS2453862224 | 27/Apr/2022 | Listed | 27/Feb/2033 |
| VITA SCIENTIA 2022-1 DESIGNATED ACTIVITY COMPANY | €37,706,000 Class D Commercial Mortgage Backed Notes due 2033 - Reg S - GEM | XS2453862141 | 27/Apr/2022 | Listed | 27/Feb/2033 |
| VITERRA FINANCE B.V. | $ 600,000,000 2.000% Notes due 2026. - GEM | USN9354LAA90 | 21/Apr/2021 | Listed | 21/Apr/2026 |
| VITERRA FINANCE B.V. | $ 600,000,000 3.200% Notes due 2031. - GEM | USN9354LAB73 | 21/Apr/2021 | Listed | 21/Apr/2031 |
| VITERRA FINANCE B.V. | $300,000,000 5.250% Notes due 2032 (Reg S) - GEM | USN9354LAF87 | 21/Apr/2022 | Listed | 21/Apr/2032 |
| VITERRA FINANCE B.V. | $300,000,000 5.250% Notes due 2032 (Rule 144A) - GEM | US92852LAD10 | 21/Apr/2022 | Listed | 21/Apr/2032 |
| VITERRA FINANCE B.V. | $450,000,000 4.900% Notes due 2027 (Reg S) - GEM | USN9354LAE13 | 21/Apr/2022 | Listed | 21/Apr/2027 |
| VITERRA FINANCE B.V. | $450,000,000 4.900% Notes due 2027 (Rule 144A) - GEM | US92852LAC37 | 21/Apr/2022 | Listed | 21/Apr/2027 |
| VITERRA FINANCE B.V. | Series 1 - Issue of €500,000,000 0.375 per cent. Notes due 2025 - GEM | XS2389688107 | 24/Sep/2021 | Listed | 24/Sep/2025 |
| VITERRA FINANCE B.V. | Series 2 - Issue of €700,000,000 1.000 per cent. Notes due 2028 - GEM | XS2389688875 | 24/Sep/2021 | Listed | 24/Sep/2028 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VITTORIA ASSICURAZIONI S.P.A. | EUR 250,000,000 Fixed Rate Subordinated Notes due 11 July 2028 - GEM | XS1855456288 | 11/Jul/2018 | Listed | 11/Jul/2028 |
| VIVION INVESTMENTS S.À R.L | €640,000,000 3.500% Senior Notes due 2025 - GEM | XS2070311431 | 01/Nov/2019 | Listed | 01/Nov/2025 |
| VIVION INVESTMENTS S.À R.L | Series 1 - Issue of €26,749,431 6.50% plus PIK Senior Secured Notes due 2028 - GEM | XS2852102677 | 28/Jun/2024 | Listed | 31/Aug/2028 |
| VIVION INVESTMENTS S.À R.L | Series 1 - Issue of €608,555,940 6.50% plus PIK Senior Secured Notes due 2028 - GEM | XS2658230094 | 31/Aug/2023 | Listed | 31/Aug/2028 |
| VIVION INVESTMENTS S.À R.L | Series 2 - Issue of €15,588,309 6.50% plus PIK Senior Secured Notes due 2029 - GEM | XS2852103055 | 28/Jun/2024 | Listed | 28/Feb/2029 |
| VIVION INVESTMENTS S.À R.L | Series 2 - Issue of €543,880,000 6.50% plus PIK Senior Secured Notes due 2029 - GEM | XS2663653140 | 31/Aug/2023 | Listed | 28/Feb/2029 |
| VODAFONE GROUP PLC | £1,000,000,000 3.000 per cent. Notes due 12 August 2056 - GEM | XS1472483772 | 19/Jul/2019 | Listed | 12/Aug/2056 |
| VODAFONE GROUP PLC | £250,000,000 5.625 per cent. Notes due 4 December 2025 - GEM | XS0181816652 | 19/Jul/2019 | Listed | 04/Dec/2025 |
| VODAFONE GROUP PLC | £450,000,000 5.900 per cent. Notes 26 November 2032 - GEM | XS0158715713 | 19/Jul/2019 | Listed | 26/Nov/2032 |
| VODAFONE GROUP PLC | £500,000,000 Capital Securities due 3 October 2078 - GEM | XS1888180996 | 19/Jul/2019 | Listed | 03/Oct/2078 |
| VODAFONE GROUP PLC | £800,000,000 3.375 per cent. Notes due 8 August 2049 - GEM | XS1468494239 | 19/Jul/2019 | Listed | 08/Aug/2049 |
| VODAFONE GROUP PLC | €1,000,000,000 1.125 per cent. Notes due 20 November 2025 - GEM | XS1721423462 | 19/Jul/2019 | Listed | 20/Nov/2025 |
| VODAFONE GROUP PLC | €1,000,000,000 1.600 per cent. Notes due 29 July 2031 - GEM | XS1463101680 | 19/Jul/2019 | Listed | 29/Jul/2031 |
| VODAFONE GROUP PLC | €1,000,000,000 1.625 per cent. Notes due 24 November 2030 - GEM | XS2002018500 | 19/Jul/2019 | Listed | 24/Nov/2030 |
| VODAFONE GROUP PLC | €1,000,000,000 1.875 per cent. Callable Notes due 11 September 2025 - GEM | XS1109802568 | 19/Jul/2019 | Listed | 11/Sep/2025 |
| VODAFONE GROUP PLC | €1,750,000,000 2.200 per cent. Notes due 25 August 2026 - GEM | XS1372839214 | 19/Jul/2019 | Listed | 25/Aug/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VODAFONE GROUP PLC | €186,350,000 Zero Coupon Notes due 1 December 2028 - GEM | XS0401837280 | 19/Jul/2019 | Listed | 01/Dec/2028 |
| VODAFONE GROUP PLC | €2,000,000,000 Capital Securities due 3 January 2079 - GEM | XS1888179477 | 19/Jul/2019 | Listed | 03/Jan/2079 |
| VODAFONE GROUP PLC | €331,500,000 2.750 per cent. Notes due 1 December 2034 - GEM | XS1143270343 | 19/Jul/2019 | Listed | 01/Dec/2034 |
| VODAFONE GROUP PLC | €500,000,000 1.500 per cent. Notes due 24 July 2027 - GEM | XS1652855815 | 19/Jul/2019 | Listed | 24/Jul/2027 |
| VODAFONE GROUP PLC | €500,000,000 Capital Securities due 3 October 2078 - GEM | XS1888179550 | 19/Jul/2019 | Listed | 03/Oct/2078 |
| VODAFONE GROUP PLC | €750,000,000 0.900 per cent. Notes due 24 November 2026 - GEM | XS2002017361 | 19/Jul/2019 | Listed | 24/Nov/2026 |
| VODAFONE GROUP PLC | €750,000,000 1.875 per cent. Notes due 20 November 2029 - GEM | XS1721422068 | 19/Jul/2019 | Listed | 20/Nov/2029 |
| VODAFONE GROUP PLC | €750,000,000 2.500 per cent. Notes due 24 May 2039 - GEM | XS2002019060 | 19/Jul/2019 | Listed | 24/May/2039 |
| VODAFONE GROUP PLC | €750,000,000 2.875 per cent. Notes 20 November 2037 - GEM | XS1721422902 | 19/Jul/2019 | Listed | 20/Nov/2037 |
| VODAFONE GROUP PLC | HKD1,115,000,000 2.640 per cent. Notes due 13 September 2027 - GEM | XS1684379602 | 19/Jul/2019 | Listed | 13/Sep/2027 |
| VODAFONE GROUP PLC | HKD455,000,000 2.850 per cent. Notes due 28 June 2027 - GEM | XS1634541574 | 19/Jul/2019 | Listed | 28/Jun/2027 |
| VODAFONE GROUP PLC | HKD550,000,000 3.020 per cent. Notes due 16 June 2032 - GEM | XS1629149524 | 19/Jul/2019 | Listed | 16/Jun/2032 |
| VODAFONE GROUP PLC | JPY10,000,000,000 1.200 per cent. Notes due 10 July 2037 - GEM | XS1641105918 | 19/Jul/2019 | Listed | 10/Jul/2037 |
| VODAFONE GROUP PLC | NOK500,000,000 2.925 per cent. Notes due 6 July 2027 - GEM | XS1643462002 | 19/Jul/2019 | Listed | 06/Jul/2027 |
| VODAFONE GROUP PLC | NOK850,000,000 3.115 per cent. Notes due 1 March 2027 - GEM | XS1572749023 | 19/Jul/2019 | Listed | 01/Mar/2027 |
| VODAFONE GROUP PLC | NOK850,000,000 3.215 per cent. Notes due 27 November 2025 - GEM | XS1325859897 | 19/Jul/2019 | Listed | 27/Nov/2025 |
| VODAFONE GROUP PLC | USD1,300,000,000 Capital Securities due 3 October 2078 - GEM | XS1888180640 | 19/Jul/2019 | Listed | 03/Oct/2078 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VODAFONE GROUP PLC | USD186,000,000 5.350 per cent. Notes due 3 December 2045 - GEM | XS1325769716 | 19/Jul/2019 | Listed | 03/Dec/2045 |
| VODAFONE GROUP PLC | USD370,000,000 5.350 per cent. Notes due 9 March 2047 - GEM | XS1569814863 | 19/Jul/2019 | Listed | 09/Mar/2047 |
| VODAFONE GROUP PLC | USD45,000,000 4.600 per cent. Notes due 9 August 2046 - GEM | XS1463155348 | 19/Jul/2019 | Listed | 09/Aug/2046 |
| VOYA CLO 2013-2, LTD. | 21,100 Preferred Shares - GEM | KYG4779A1013 | 25/Apr/2013 | Listed | 25/Apr/2025 |
| VOYA CLO 2013-2, LTD. | USD 21,700,000 Subordinated Notes due 2025 - GEM | USG4779AAC56 | 25/Apr/2013 | Listed | 25/Apr/2025 |
| VOYA CLO 2014-1, LTD | USD 34350000 Subordinated Notes due 2026 - GEM | USG4778QAC18 | 13/Mar/2014 | Listed | 18/Apr/2026 |
| VOYA CLO 2014-2, LTD. | U.S.$15,000,000 Class A-2b-RR Floating Rate Notes due 2030 - GEM | USG9400YAP00 | 30/Apr/2020 | Listed | 17/Apr/2030 |
| VOYA CLO 2014-2, LTD. | U.S.$15,000,000 Class A-2b-RR Floating Rate Notes due 2030 (Rule 144A) - GEM | US92912VBC81 | 30/Apr/2020 | Listed | 17/Apr/2030 |
| VOYA CLO 2014-2, LTD. | U.S.$27,600,000 Class B-RR Deferrable Floating Rate Notes due 2030 - GEM | USG9400YAQ82 | 30/Apr/2020 | Listed | 17/Apr/2030 |
| VOYA CLO 2014-2, LTD. | U.S.$27,600,000 Class B-RR Deferrable Floating Rate Notes due 2030 (Rule 144A) - GEM | US92912VBE48 | 30/Apr/2020 | Listed | 17/Apr/2030 |
| VOYA CLO 2014-2, LTD. | U.S.$331,000,000 Class A-1-RR Floating Rate Notes due 2030 - GEM | USG9400YAM78 | 30/Apr/2020 | Listed | 17/Apr/2030 |
| VOYA CLO 2014-2, LTD. | U.S.$331,000,000 Class A-1-RR Floating Rate Notes due 2030 (Rule 144A) - GEM | US92912VAY11 | 30/Apr/2020 | Listed | 17/Apr/2030 |
| VOYA CLO 2014-2, LTD. | U.S.$44,000,000 Class A-2a-RR Floating Rate Notes due 2030 - GEM | USG9400YAN51 | 30/Apr/2020 | Listed | 17/Apr/2030 |
| VOYA CLO 2014-2, LTD. | U.S.$44,000,000 Class A-2a-RR Floating Rate Notes due 2030 (Rule 144A) - GEM | US92912VBA26 | 30/Apr/2020 | Listed | 17/Apr/2030 |
| VOYA CLO 2014-2, LTD. | USD 23,000,000 Class D-R Deferrable Floating Rate Notes due 2030 - GEM | USG9401VAD22 | 25/Apr/2017 | Listed | 17/Apr/2030 |
| VOYA CLO 2014-2, LTD. | USD 33,600,000 Class C-R Deferrable Floating Rate Notes due 2030 - GEM | USG9400YAK13 | 25/Apr/2017 | Listed | 17/Apr/2030 |
| VOYA CLO 2014-2, LTD. | USD 9,500,000 Class E-R Deferrable Floating Rate Notes due 2030 - GEM | USG9401VAE05 | 25/Apr/2017 | Listed | 17/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA CLO 2015-1, LTD. | USD 13,000,000 Class E-R Deferrable Floating Rate Notes due 2029 - 144A - GEM | US92914QAJ31 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-1, LTD. | USD 13,000,000 Class E-R Deferrable Floating Rate Notes due 2029 - Reg S - GEM | USG94017AE34 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-1, LTD. | USD 26,000,000 Class D-R Deferrable Floating Rate Notes due 2029 - 144A - GEM | US92914QAG91 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-1, LTD. | USD 26,000,000 Class D-R Deferrable Floating Rate Notes due 2029 - Reg S - GEM | USG94017AD50 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-1, LTD. | USD 30,250,000 Class C-R Deferrable Floating Rate Notes due 2029 - 144A - GEM | US92914NAQ43 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-1, LTD. | USD 30,250,000 Class C-R Deferrable Floating Rate Notes due 2029 - Reg S - GEM | USG9401LAH53 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-1, LTD. | USD 386,750,000 Class A-1-R Floating Rate Notes due 2029 - 144A - GEM | US92914NAJ00 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-1, LTD. | USD 386,750,000 Class A-1-R Floating Rate Notes due 2029 - Reg S - GEM | USG9401LAE23 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-1, LTD. | USD 44,250,000 Class B-R Deferrable Floating Rate Notes due 2029 - 144A - GEM | US92914NAN12 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-1, LTD. | USD 44,250,000 Class B-R Deferrable Floating Rate Notes due 2029 - Reg S - GEM | USG9401LAG70 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-1, LTD. | USD 46500000 Subordinated Notes due 2027 - GEM | USG94017AC77 | 02/Apr/2015 | Listed | 18/Apr/2027 |
| VOYA CLO 2015-1, LTD. | USD 66,250,000 Class A-2-R Floating Rate Notes due 2029 - 144A - GEM | US92914NAL55 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-1, LTD. | USD 66,250,000 Class A-2-R Floating Rate Notes due 2029 - Reg S - GEM | USG9401LAF97 | 12/Jan/2018 | Listed | 18/Jan/2029 |
| VOYA CLO 2015-2, LTD. | USD 60,000,000 Subordinated Notes due 2027 - GEM | USG9403LAB65 | 30/Jul/2015 | Listed | 23/Jul/2027 |
| VOYA CLO 2015-3, LTD | USD 0 Class A-1b Notes due 2027 - GEM | USG9401EAE89 | 30/Sep/2015 | Listed | 20/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA CLO 2015-3, LTD | USD 16400000 Class E Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG9401DAC41 | 30/Sep/2015 | Listed | 20/Oct/2027 |
| VOYA CLO 2015-3, LTD | USD 31150000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG9401EAC24 | 30/Sep/2015 | Listed | 20/Oct/2027 |
| VOYA CLO 2015-3, LTD | USD 35600000 Class D-2 Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG9401DAB67 | 30/Sep/2015 | Listed | 20/Oct/2027 |
| VOYA CLO 2015-3, LTD | USD 468400000 Class A-1a Senior Secured Floating Rate Notes due 2027 - GEM | USG9401EAA67 | 30/Sep/2015 | Listed | 20/Oct/2027 |
| VOYA CLO 2015-3, LTD | USD 5300000 Class D-1 Junior Secured Deferrable Floating Rate Notes due 2027 - GEM | USG9401DAA84 | 30/Sep/2015 | Listed | 20/Oct/2027 |
| VOYA CLO 2015-3, LTD | USD 56600000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2027 - GEM | USG9401EAD07 | 30/Sep/2015 | Listed | 20/Oct/2027 |
| VOYA CLO 2015-3, LTD | USD 56700000 Subordinated Notes due 2027 - GEM | USG9401DAD24 | 30/Sep/2015 | Listed | 20/Oct/2027 |
| VOYA CLO 2015-3, LTD | USD 89400000 Class A-2 Senior Secured Floating Rate Notes due 2027 - GEM | USG9401EAB41 | 30/Sep/2015 | Listed | 20/Oct/2027 |
| VOYA CLO 2016-1, LTD. | Subordinated Notes due 2027 - GEM | USG9401KAB01 | 02/Mar/2016 | Listed | 20/Jan/2027 |
| VOYA CLO 2016-1, LTD. | USD 18,400,000 Class D-R Junior Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US92915EAG52 | 28/Feb/2018 | Listed | 20/Jan/2031 |
| VOYA CLO 2016-1, LTD. | USD 18,400,000 Class D-R Junior Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9401KAD66 | 28/Feb/2018 | Listed | 20/Jan/2031 |
| VOYA CLO 2016-1, LTD. | USD 22,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US92915CAW47 | 28/Feb/2018 | Listed | 20/Jan/2031 |
| VOYA CLO 2016-1, LTD. | USD 22,500,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9401JAL10 | 28/Feb/2018 | Listed | 20/Jan/2031 |
| VOYA CLO 2016-1, LTD. | USD 259,500,000 Class A 1-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US92915CAQ78 | 28/Feb/2018 | Listed | 20/Jan/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA CLO 2016-1, LTD. | USD 259,500,000 Class A 1-R Senior Secured Floating Rate Notes due 2031 - GEM | USG9401JAH08 | 28/Feb/2018 | Listed | 20/Jan/2031 |
| VOYA CLO 2016-1, LTD. | USD 31,600,000 Class B-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - 144A - GEM | US92915CAU80 | 28/Feb/2018 | Listed | 20/Jan/2031 |
| VOYA CLO 2016-1, LTD. | USD 31,600,000 Class B-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 - GEM | USG9401JAK37 | 28/Feb/2018 | Listed | 20/Jan/2031 |
| VOYA CLO 2016-1, LTD. | USD 50,500,000 Class A 2-R Senior Secured Floating Rate Notes due 2031 - 144A - GEM | US92915CAS35 | 28/Feb/2018 | Listed | 20/Jan/2031 |
| VOYA CLO 2016-1, LTD. | USD 50,500,000 Class A 2-R Senior Secured Floating Rate Notes due 2031 - GEM | USG9401JAJ63 | 28/Feb/2018 | Listed | 20/Jan/2031 |
| VOYA CLO 2016-2, LTD. | USD 39150000 Subordinated Notes due 2028 - GEM | USG94013AB80 | 19/Jul/2016 | Listed | 19/Jul/2028 |
| VOYA CLO 2016-3. LTD | U.S.D 56,000,000 Subordinated Notes due 2027 - GEM | USG9402YAB95 | 27/Oct/2016 | Listed | 18/Oct/2027 |
| VOYA CLO 2017-1, LTD. | USD 20000000 Class D Deferrable Floating Rate Notes due 2030 - GEM | USG9402JAA46 | 25/Apr/2017 | Listed | 17/Apr/2030 |
| VOYA CLO 2017-1, LTD. | USD 27500000 Class C Deferrable Floating Rate Notes due 2030 - GEM | USG9402LAD31 | 25/Apr/2017 | Listed | 17/Apr/2030 |
| VOYA CLO 2017-1, LTD. | USD 3100000 Class X Floating Rate Notes due 2030 - GEM | USG9402LAE14 | 25/Apr/2017 | Listed | 17/Apr/2030 |
| VOYA CLO 2017-1, LTD. | USD 32500000 Class B Deferrable Floating Rate Notes due 2030 - GEM | USG9402LAC57 | 25/Apr/2017 | Listed | 17/Apr/2030 |
| VOYA CLO 2017-1, LTD. | USD 49900000 Subordinated Notes due 2030 - GEM | USG9402JAB29 | 25/Apr/2017 | Listed | 17/Apr/2030 |
| VOYA CLO 2018-3, LTD. | USD 22,500,000 Class A-1B Fixed Rate Notes due 2031 - GEM | USG9402HAF76 | 16/Nov/2018 | Listed | 15/Oct/2031 |
| VOYA CLO 2018-3, LTD. | USD 22,500,000 Class A-1B Fixed Rate Notes due 2031-(Rule 144A) - GEM | US92917KAL89 | 16/Nov/2018 | Listed | 15/Oct/2031 |
| VOYA CLO 2018-3, LTD. | USD 23,160,000 Class II Subordinated Notes due 2031 - GEM | USG9403QAD19 | 16/Nov/2018 | Listed | 15/Oct/2031 |
| VOYA CLO 2018-3, LTD. | USD 23,160,000 Class II Subordinated Notes due 2031-(Rule 144A) - GEM | US92917LAG77 | 16/Nov/2018 | Listed | 15/Oct/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA CLO 2018-3, LTD. | USD 24,000,000 Class E Deferrable Floating Rate Notes due 2031 - GEM | USG9403QAA79 | 16/Nov/2018 | Listed | 15/Oct/2031 |
| VOYA CLO 2018-3, LTD. | USD 24,000,000 Class E Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US92917LAA08 | 16/Nov/2018 | Listed | 15/Oct/2031 |
| VOYA CLO 2018-3, LTD. | USD 32,540,000 Class I Subordinated Notes due 2031 - GEM | USG9403QAB52 | 16/Nov/2018 | Listed | 15/Oct/2031 |
| VOYA CLO 2018-3, LTD. | USD 32,540,000 Class I Subordinated Notes due 2031-(Rule 144A) - GEM | US92917LAB80 | 16/Nov/2018 | Listed | 15/Oct/2031 |
| VOYA CLO 2018-3, LTD. | USD 33,000,000 Class D Deferrable Floating Rate Notes due 2031 - GEM | USG9402HAE02 | 16/Nov/2018 | Listed | 15/Oct/2031 |
| VOYA CLO 2018-3, LTD. | USD 33,000,000 Class D Deferrable Floating Rate Notes due 2031-(Rule 144A) - GEM | US92917KAE47 | 16/Nov/2018 | Listed | 15/Oct/2031 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037 (Reg S) - GEM | XS2913981895 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2-R Senior Secured Fixed Rate Notes due 2037 (Rule 144A ) - GEM | XS2913982190 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class Z Notes due 2037 (Reg S) - GEM | XS2913983248 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €10,000,000 Class Z Notes due 2037 (Rule 144A ) - GEM | XS2913983321 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €10,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2913981200 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €10,500,000 Class A-2-R Senior Secured Floating Rate Notes due 2037 (Rule 144A ) - GEM | XS2913981465 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2913982943 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A ) - GEM | XS2913983081 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €16,600,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2913982786 | 15/Oct/2024 | Listed | 15/Oct/2037 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €16,600,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A ) - GEM | XS2913982869 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €206,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2913980814 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €206,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2037 (Rule 144A ) - GEM | XS2913981119 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2913982356 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €21,000,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A ) - GEM | XS2913982430 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €22,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 (Reg S) - GEM | XS2913982513 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €22,800,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2037 (Rule 144A ) - GEM | XS2913982604 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2037 (Reg S) - GEM | XS2913981549 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | €28,500,000 Class B-1-R Senior Secured Floating Rate Notes due 2037 (Rule 144A ) - GEM | XS2913981622 | 15/Oct/2024 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | EUR 38,300,000 Subordinated Notes (144A) - GEM | XS1800193598 | 15/May/2018 | Listed | 15/Oct/2037 |
| VOYA EURO CLO I DESIGNATED ACTIVITY COMPANY | EUR 38,300,000 Subordinated Notes (Reg S) - GEM | XS1800191543 | 15/May/2018 | Listed | 15/Oct/2037 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 (144 A) - GEM | XS2357478127 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 (Reg S) - GEM | XS2357477152 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (144 A) - GEM | XS2357478473 | 15/Jul/2021 | Listed | 15/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €11,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2357477319 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 (144 A) - GEM | XS2357478556 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €22,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035,(Reg S) - GEM | XS2357477582 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non -Voting Notes due 2035 (144 A) - GEM | XS2357477665 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035 (144 A) - GEM | XS2357477749 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2035 (144 A) - GEM | XS2357477400 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non -Voting Notes due 2035 (Reg S) - GEM | XS2357476857 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2035 (Reg S) - GEM | XS2357476774 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €248,000,000 Class A Senior Secured Floating Rate CM Removal and Replacement Voting Notes due 2035 (Reg S) - GEM | XS2357476691 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (144 A) - GEM | XS2357478044 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2357477079 | 15/Jul/2021 | Listed | 15/Jul/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (144 A) - GEM | XS2357478390 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €27,000,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 (Reg S) - GEM | XS2357477236 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 (144 A) - GEM | XS2357477822 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 (Reg S) - GEM | XS2357476931 | 15/Jul/2021 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,275,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Exchangeable Non-Voting Notes due 2032 - GEM | XS1989822967 | 24/Jun/2019 | Listed | 15/Jul/2032 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,275,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 - GEM | XS1989822702 | 24/Jun/2019 | Listed | 15/Jul/2032 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €28,275,000 Class B-1 Senior Secured Floating Rate CM Removal and Replacement Non-Voting Notes due 2032 (Rule 144A) - GEM | XS1989822371 | 24/Jun/2019 | Listed | 15/Jul/2032 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €33,724,000 Class M-1 Subordinated Notes due 2035 - GEM | XS1989825390 | 24/Jun/2019 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €33,724,000 Class M-1 Subordinated Notes due 2035 (Rule 144A) - GEM | XS1989825713 | 24/Jun/2019 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €626,000 Class M-2 Subordinated Notes due 2035 - GEM | XS1989825556 | 24/Jun/2019 | Listed | 15/Jul/2035 |
| VOYA EURO CLO II DESIGNATED ACTIVITY COMPANY | €626,000 Class M-2 Subordinated Notes due 2035 (Rule 144A) - GEM | XS1989825630 | 24/Jun/2019 | Listed | 15/Jul/2035 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €215,000,000 Class A CM Senior Secured Floating Rate Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2125178363 | 31/Mar/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €215,000,000 Class A CM Senior Secured Floating Rate Removal and Replacement Non-Voting Notes due 2033 (Rule 144A) - GEM | XS2125180690 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2033 (Reg S) - GEM | XS2125178017 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €1,500,000 Class X Senior Secured Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2125180260 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Senior Secured Fixed Rate Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2125178876 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Senior Secured Fixed Rate Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Rule 144A) - GEM | XS2125180856 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Senior Secured Fixed Rate Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2125179098 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Senior Secured Fixed Rate Removal and Replacement Non-Voting Notes due 2033 (Rule 144A) - GEM | XS2125181235 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Senior Secured Fixed Rate Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2125178959 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €10,000,000 Class B-2 CM Senior Secured Fixed Rate Removal and Replacement Voting Notes due 2033 (Rule 144A) - GEM | XS2125180773 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2125179924 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2125181664 | 31/Mar/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D CM Senior Secured Deferrable Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2125179411 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D CM Senior Secured Deferrable Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Rule 144A) - GEM | XS2125181409 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D CM Senior Secured Deferrable Floating Rate Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2125179502 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D CM Senior Secured Deferrable Floating Rate Removal and Replacement Non-Voting Notes due 2033 (Rule 144A) - GEM | XS2125181821 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D CM Senior Secured Deferrable Floating Rate Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2125179684 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €21,000,000 Class D CM Senior Secured Deferrable Floating Rate Removal and Replacement Voting Notes due 2033 (Rule 144A) - GEM | XS2125181318 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €215,000,000 Class A CM Senior Secured Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2125178108 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €215,000,000 Class A CM Senior Secured Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Rule 144A) - GEM | XS2125180187 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €215,000,000 Class A CM Senior Secured Floating Rate Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2125178280 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €215,000,000 Class A CM Senior Secured Floating Rate Removal and Replacement Voting Notes due 2033 (Rule 144A) - GEM | XS2125180005 | 31/Mar/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C CM Senior Secured Deferrable Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2125179171 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C CM Senior Secured Deferrable Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Rule 144A) - GEM | XS2125181151 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C CM Senior Secured Deferrable Floating Rate Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2125179338 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C CM Senior Secured Deferrable Floating Rate Removal and Replacement Non-Voting Notes due 2033 (Rule 144A) - GEM | XS2125181581 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C CM Senior Secured Deferrable Floating Rate Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2125179254 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C CM Senior Secured Deferrable Floating Rate Removal and Replacement Voting Notes due 2033 (Rule 144A) - GEM | XS2125181078 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €26,750,000 Subordinated Notes due 2033 (Reg S) - GEM | XS2125179841 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €26,750,000 Subordinated Notes due 2033 (Rule 144A) - GEM | XS2125182043 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 CM Senior Secured Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Reg S) - GEM | XS2125178447 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 CM Senior Secured Floating Rate Removal and Replacement Exchangeable Non-Voting Notes due 2033 (Rule 144A) - GEM | XS2125180427 | 31/Mar/2020 | Listed | 15/Apr/2033 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 CM Senior Secured Floating Rate Removal and Replacement Non-Voting Notes due 2033 (Reg S) - GEM | XS2125178793 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 CM Senior Secured Floating Rate Removal and Replacement Non-Voting Notes due 2033 (Rule 144A) - GEM | XS2125180930 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 CM Senior Secured Floating Rate Removal and Replacement Voting Notes due 2033 (Reg S) - GEM | XS2125178520 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €29,500,000 Class B-1 CM Senior Secured Floating Rate Removal and Replacement Voting Notes due 2033 (Rule 144A) - GEM | XS2125180344 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 (Reg S) - GEM | XS2125179767 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO III DESIGNATED ACTIVITY COMPANY | €9,000,000 Class F Senior Secured Deferrable Floating Rate Notes due 2033 (Rule 144A) - GEM | XS2125181748 | 31/Mar/2020 | Listed | 15/Apr/2033 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €18,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2401861526 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €18,800,000 Class E Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2401861872 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2401861443 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €23,600,000 Class D Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2401861799 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2404651676 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2404651833 | 02/Dec/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2404651593 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - Rule 144A - GEM | XS2404651759 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2401860635 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €232,500,000 Class A Senior Secured Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2401860718 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - GEM | XS2401861369 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €25,500,000 Class C Senior Secured Deferrable Floating Rate Notes due 2034 - Rule 144A - GEM | XS2401861286 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €31,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - GEM | XS2404652138 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €31,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2404652302 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €31,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - GEM | XS2404652054 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €31,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Non-Voting Notes - Rule 144A - GEM | XS2404651916 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €31,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - GEM | XS2401860809 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €31,300,000 Class B-1 Senior Secured Floating Rate Notes due 2034 - Voting Notes - Rule 144A - GEM | XS2401860981 | 02/Dec/2021 | Listed | 15/Oct/2034 |
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €31,700,000 Subordinated Notes due 2034 - GEM | XS2249879516 | 02/Dec/2020 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA EURO CLO IV DESIGNATED ACTIVITY COMPANY | €31,700,000 Subordinated Notes due 2034 (Rule 144A) - GEM | XS2249879607 | 02/Dec/2020 | Listed | 15/Oct/2034 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2372436332 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €10,500,000 Class F Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2372437066 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - GEM | XS2372435870 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €15,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2035 - Rule 144A - GEM | XS2372436845 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2372436175 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €18,000,000 Class E Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2372437140 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €21,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2372436258 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €21,750,000 Class D Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2372436928 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €213,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes - GEM | XS2374227168 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €213,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Exchangeable Non-Voting Notes - Rule 144A - GEM | XS2374227242 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €213,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Non-Voting Notes - GEM | XS2374230899 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €213,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Non-Voting Notes - Rule 144A - GEM | XS2374230972 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €213,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Voting Note - Rule 144A - GEM | XS2372436415 | 14/Sep/2021 | Listed | 15/Apr/2035 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €213,000,000 Class A Senior Secured Floating Rate Notes due 2035 - Voting Notes - GEM | XS2372435797 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - GEM | XS2372435953 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class B-1 Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | XS2372436688 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - GEM | XS2372436092 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €24,000,000 Class C Senior Secured Deferrable Floating Rate Notes due 2035 - Rule 144A - GEM | XS2372436761 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €250,000 Class Z Notes due 2035* - GEM | XS2374231947 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €250,000 Class Z Notes due 2035* - Rule 144A - GEM | XS2374231780 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €28,600,000 Subordinated Notes due 2035 - GEM | XS2372436506 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO V DESIGNATED ACTIVITY COMPANY | €28,600,000 Subordinated Notes due 2035 - Rule 144A - GEM | XS2372437223 | 14/Sep/2021 | Listed | 15/Apr/2035 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €10,600,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 ( Reg s) - GEM | XS2789518128 | 15/Apr/2024 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €10,600,000 Class F-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2789518391 | 15/Apr/2024 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €14,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2789518045 | 15/Apr/2024 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €14,000,000 Class E-R Senior Secured Deferrable Floating Rate Notes due 2038 Reg s) - GEM | XS2789517823 | 15/Apr/2024 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 ( Reg s) - GEM | XS2789516858 | 15/Apr/2024 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €217,000,000 Class A-R Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2789516932 | 15/Apr/2024 | Listed | 15/Apr/2038 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €22,600,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 ( Reg s) - GEM | XS2789517401 | 15/Apr/2024 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €22,600,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2789517583 | 15/Apr/2024 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €23,700,000 Subordinated Notes due 2038 (Reg S) - GEM | XS2505332929 | 20/Apr/2023 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €23,700,000 Subordinated Notes due 2038 (Rule 144A) - GEM | XS2505329115 | 20/Apr/2023 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €26,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 ( Reg s) - GEM | XS2789517666 | 15/Apr/2024 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €26,400,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2789517740 | 15/Apr/2024 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B-R Senior Secured Floating Rate Notes due 2038 ( Reg s) - GEM | XS2789517070 | 15/Apr/2024 | Listed | 15/Apr/2038 |
| VOYA EURO CLO VI DESIGNATED ACTIVITY COMPANY | €35,000,000 Class B-R Senior Secured Floating Rate Notes due 2038 (Rule 144A) - GEM | XS2789517153 | 15/Apr/2024 | Listed | 15/Apr/2038 |
| VZ VENDOR FINANCING II B.V. | €700,000,000 2.875% Vendor Financing Notes due 2029 - GEM | XS2272845798 | 15/Jan/2021 | Listed | 15/Jan/2029 |
| W. P. CAREY INC. | €650,000,000 4.250% Senior Notes due 2032 - GEM | XS2819335311 | 16/May/2024 | Listed | 23/Jul/2032 |
| WABTEC TRANSPORTATION NETHERLANDS B.V | €500,000,000 1.25% Senior Notes due 2027 - GEM | XS2345035963 | 03/Jun/2021 | Listed | 03/Dec/2027 |
| WARNER BROS. DISCOVERY, INC. | EUR 600,000,000 1.90% Senior Notes due 2027 - GEM | XS1117298247 | 19/Mar/2015 | Listed | 19/Mar/2027 |
| WARRINGTON RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €10,000,000 Class C Residential Mortgage-Backed Floating Rate Notes due December 2056 - GEM | XS2439881520 | 22/Feb/2022 | Listed | 24/Dec/2056 |
| WARRINGTON RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €12,000,000 Class B Residential Mortgage-Backed Floating Rate Notes due December 2056 - GEM | XS2439881447 | 22/Feb/2022 | Listed | 24/Dec/2056 |
| WARRINGTON RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €128,278,000 Class Z2 Residential Mortgage-Backed Fixed Rate Notes due December 2056 - GEM | XS2439882171 | 22/Feb/2022 | Listed | 24/Dec/2056 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WARRINGTON RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €190,000,000 Class A1 Residential Mortgage-Backed Floating Rate Notes due December 2056 - GEM | XS2439881108 | 22/Feb/2022 | Listed | 24/Dec/2056 |
| WARRINGTON RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €2,000,000 Class X Residential Mortgage-Backed Notes due December 2056 - GEM | XS2440298680 | 22/Feb/2022 | Listed | 24/Dec/2056 |
| WARRINGTON RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €25,000,000 Class A2 Residential Mortgage-Backed Floating Rate Notes due December 2056 - GEM | XS2439881280 | 22/Feb/2022 | Listed | 24/Dec/2056 |
| WARRINGTON RESIDENTIAL 2022-1 DESIGNATED ACTIVITY COMPANY | €38,000,000 Class Z1 Residential Mortgage-Backed Fixed Rate Notes due December 2056 - GEM | XS2439881876 | 22/Feb/2022 | Listed | 24/Dec/2056 |
| WASHINGTON AIRCRAFT 1 COMPANY DESIGNATED ACTIVITY COMPANY | USD 149,127,000 2.637% Secured Notes Due 2026 - GEM | US937255AA52 | 12/Sep/2014 | Listed | 15/Sep/2026 |
| WEBUILD S.P.A | €200,000,000 5.875 per cent. Notes due 15 December 2025 - GEM | XS2292234296 | 28/Jan/2021 | Listed | 15/Dec/2025 |
| WEBUILD S.P.A | €450,000,000 7.000 per cent. Notes due 27 September 2028 - GEM | XS2681940297 | 27/Sep/2023 | Listed | 27/Sep/2028 |
| WEBUILD S.P.A | €500,000,000 4.875 per cent. Notes due 30 April 2030 - GEM | XS2922654418 | 31/Oct/2024 | Listed | 30/Apr/2030 |
| WEBUILD S.P.A | €500,000,000 5.375 per cent. Notes due 20 June 2029 - GEM | XS2830945452 | 20/Jun/2024 | Listed | 20/Jun/2029 |
| WEBUILD S.P.A | €550,000,000 5.875 per cent. Notes due 15 December 2025 - GEM | XS2271356201 | 15/Dec/2020 | Listed | 15/Dec/2025 |
| WEBUILD S.P.A | 400000000 3.875 per cent. Sustainability-Linked Notes due 28 July 2026 - GEM | XS2437324333 | 28/Jan/2022 | Listed | 28/Jul/2026 |
| WEHLE PARK CLO, LTD. | U.S.$345,600,000 Class A Senior Secured Floating Rate Notes due 2035 - GEM | USG9513LAA55 | 08/Apr/2022 | Listed | 21/Apr/2035 |
| WEHLE PARK CLO, LTD. | U.S.$345,600,000 Class A Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | US94860LAA35 | 08/Apr/2022 | Listed | 21/Apr/2035 |
| WEHLE PARK CLO, LTD. | U.S.$64,800,000 Class B Senior Secured Floating Rate Notes due 2035 - GEM | USG9513LAB39 | 08/Apr/2022 | Listed | 21/Apr/2035 |
| WEHLE PARK CLO, LTD. | U.S.$64,800,000 Class B Senior Secured Floating Rate Notes due 2035 - Rule 144A - GEM | US94860LAC90 | 08/Apr/2022 | Listed | 21/Apr/2035 |
| WELLFLEET CLO 2015-1, LTD. | USD 29000000 Subordinated Notes due 2027 - GEM | USG95298AC25 | 09/Oct/2015 | Listed | 20/Oct/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WELLFLEET CLO 2016-1, LTD. | USD 2,812,500 Subordinated Notes Due 2028 (144A) - GEM | US94949TAC71 | 06/Jun/2018 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2016-1, LTD. | USD 20,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 (144A) - GEM | US94949RAY36 | 06/Jun/2018 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2016-1, LTD. | USD 20,000,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 (Reg S) - GEM | USG95293AM10 | 06/Jun/2018 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2016-1, LTD. | USD 20,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2028 (144A) - GEM | US94949TAJ25 | 06/Jun/2018 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2016-1, LTD. | USD 20,000,000 Class E-R Junior Secured Deferrable Floating Rate Notes Due 2028 (Reg S) - GEM | USG95292AE11 | 06/Jun/2018 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2016-1, LTD. | USD 24,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 (144A) - GEM | US94949RAW79 | 06/Jun/2018 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2016-1, LTD. | USD 24,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes Due 2028 (Reg S) - GEM | USG95293AL37 | 06/Jun/2018 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2016-1, LTD. | USD 260,000,000 Class A-R Senior Secured Floating Rate Notes Due 2028 (144A) - GEM | US94949RAS67 | 06/Jun/2018 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2016-1, LTD. | USD 260,000,000 Class A-R Senior Secured Floating Rate Notes Due 2028 (Reg S) - GEM | USG95293AJ80 | 06/Jun/2018 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2016-1, LTD. | USD 37,312,500 Subordinated Notes due 2028 - GEM | USG95292AB71 | 15/Jun/2016 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2016-1, LTD. | USD 44,000,000 Class B-R Senior Secured Floating Rate Notes Due 2028 (144A) - GEM | US94949RAU14 | 06/Jun/2018 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2016-1, LTD. | USD 44,000,000 Class B-R Senior Secured Floating Rate Notes Due 2028 (Reg S) - GEM | USG95293AK53 | 06/Jun/2018 | Listed | 20/Apr/2028 |
| WELLFLEET CLO 2017-1 LTD | U.S.$288,725,007 Class A-1-R-R Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US94950GAL14 | 07/Apr/2021 | Listed | 20/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WELLFLEET CLO 2017-1 LTD | U.S.$288,725,007 Class A-1-R-R Senior Secured Floating Rate Notes due 2029 - Reg S - GEM | USG95297AF72 | 07/Apr/2021 | Listed | 20/Apr/2029 |
| WELLFLEET CLO 2017-1 LTD | USD 43,650,000 Subordinated Notes due 2029 - GEM | USG95294AB38 | 24/Aug/2017 | Listed | 20/Apr/2029 |
| WELLFLEET CLO 2017-2, LTD | USD 24,750,000 Class D Junior Secured Deferrable Floating Rate Notes due 2029 - GEM | USG95301AA89 | 26/Sep/2017 | Listed | 20/Oct/2029 |
| WELLFLEET CLO 2017-2, LTD | USD 27,500,000 Class B Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG9530GAC18 | 26/Sep/2017 | Listed | 20/Oct/2029 |
| WELLFLEET CLO 2017-2, LTD | USD 35,750,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029 - GEM | USG9530GAD90 | 26/Sep/2017 | Listed | 20/Oct/2029 |
| WELLFLEET CLO 2017-2, LTD | USD 51,000,000 Subordinated Notes due 2029 - GEM | USG95301AB62 | 26/Sep/2017 | Listed | 20/Oct/2029 |
| WESTFIELD SPECIALTY LTD. | Floating Rate Notes due 2034 - GEM | GB00B06ZSJ30 | 16/Nov/2018 | Listed | 15/Jul/2034 |
| WESTFIELD SPECIALTY LTD. | Floating Rate Notes due 2036 - GEM | GB00B1P6XF58 | 16/Nov/2018 | Listed | 15/Jan/2036 |
| WESTFIELD STRATFORD CITY FINANCE NO.2 PLC | £750,000,000 Commercial Real Estate Loan Backed 1.642 per cent. Fixed Rate Notes due 2031 - GEM | XS2029525693 | 29/Jul/2019 | Listed | 04/Aug/2031 |
| WHIRLPOOL EMEA FINANCE S.À R.L. | €500,000,000 aggregate principal amount of 0.500% senior notes due 2028 - GEM | XS2115092954 | 12/Mar/2020 | Listed | 20/Feb/2028 |
| WHIRLPOOL FINANCE LUXEMBOURG S.A R.L. | EUR 500000000 aggregate principal amount of its 1.250% Senior Notes due 2026 - GEM | XS1514149159 | 18/Nov/2016 | Listed | 02/Nov/2026 |
| WHIRLPOOL FINANCE LUXEMBOURG S.A R.L. | EUR 600,000,000 Whirlpool Finance Luxembourg S.à r.l. 1.100% Senior Notes due 2027 - GEM | XS1716616179 | 20/Nov/2017 | Listed | 09/Nov/2027 |
| WHITEDOVE FUNDING 2014 | 4.75 per cent. Secured Notes due 2024 - GEM | XS1146718355 | 05/Dec/2014 | Listed | 05/Dec/2024 |
| WHITEHORSE IX, LTD | USD 22,750,000 Class C Mezzanine Secured Deferrable Floating Rate Notes due 2026 - 144A - GEM | US965249AD75 | 31/Jul/2014 | Listed | 17/Jul/2026 |
| WHITEHORSE IX, LTD | USD 24,250,000 Class D Mezzanine Secured Deferrable Floating Rate Notes due 2026 = 144A - GEM | US965249AE58 | 31/Jul/2014 | Listed | 17/Jul/2026 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WHITEHORSE IX, LTD | USD 252,000,000 Class A-R Senior Secured Floating Rate Notes Due 2026 Rule 144A Global - GEM | US965249AF24 | 24/Jul/2017 | Listed | 17/Jul/2026 |
| WHITEHORSE IX, LTD | USD 32,500,000 Class B-1-R Senior Secured Floating Rate Notes Due 2026 Rule 144A Global - GEM | US965249AG07 | 24/Jul/2017 | Listed | 17/Jul/2026 |
| WHITEHORSE PRINCIPAL LENDING CLO 2022-1, LTD. | U.S.$ 315,000,000 Class A Senior Secured Floating Rate Notes due 2030 - 144A - GEM | US96525MAA36 | 08/Nov/2022 | Listed | 15/Oct/2030 |
| WHITEHORSE PRINCIPAL LENDING CLO 2022-1, LTD. | U.S.$ 315,000,000 Class A Senior Secured Floating Rate Notes due 2030 - Reg S - GEM | USG9617LAA01 | 08/Nov/2022 | Listed | 15/Oct/2030 |
| WHITEHORSE PRINCIPAL LENDING CLO 2022-1, LTD. | U.S.$406,000,000 Class A-1R Senior Secured Floating Rate Notes due 2036 - 144A - GEM | US96525MAG06 | 27/Aug/2024 | Listed | 15/Oct/2036 |
| WHITEHORSE PRINCIPAL LENDING CLO 2022-1, LTD. | U.S.$406,000,000 Class A-1R Senior Secured Floating Rate Notes due 2036 - RegS - GEM | USG9617LAC66 | 27/Aug/2024 | Listed | 15/Oct/2036 |
| WHITEHORSE VIII, LTD. | USD 12250000 Class F Junior Secured Deferrable Floating Rate Notes due 2026 - GEM | USG9619CAB66 | 12/May/2014 | Listed | 01/May/2026 |
| WHITEHORSE VIII, LTD. | USD 26250000 Class E Junior Secured Deferrable Floating Rate Notes due 2026 - GEM | USG9619CAA83 | 12/May/2014 | Listed | 01/May/2026 |
| WHITEHORSE VIII, LTD. | USD 31,500,000 Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2026 - GEM | USG9618CAN14 | 03/Nov/2017 | Listed | 01/May/2026 |
| WHITEHORSE VIII, LTD. | USD 33,000,000 Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2026 - GEM | USG9618CAM31 | 03/Nov/2017 | Listed | 01/May/2026 |
| WHITEHORSE VIII, LTD. | USD 341,000,000 Class A-R Senior Secured Floating Rate Notes due 2026 - GEM | USG9618CAJ02 | 03/Nov/2017 | Listed | 01/May/2026 |
| WHITEHORSE VIII, LTD. | USD 52500000 Subordinated Notes due 2026 - GEM | USG9619CAC40 | 12/May/2014 | Listed | 01/May/2026 |
| WHITEHORSE VIII, LTD. | USD 74,250,000 Class B-R Senior Secured Floating Rate Notes due 2026 - GEM | USG9618CAK74 | 03/Nov/2017 | Listed | 01/May/2026 |
| WILLOW NO. 2 IRELAND PLC | EUR 16,000,000 Fixed Rate Credit Linked Secured Limited Recourse Notes due 2030 - GEM | XS2568626464 | 05/Jan/2023 | Listed | 02/Oct/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WILLOW NO. 2 IRELAND PLC | EUR 19,000,000 Floating Rate Credit Linked Secured Limited Recourse Notes due 2028 - Series No: 107 - GEM | XS2569763076 | 11/Jan/2023 | Listed | 03/Jul/2028 |
| WILLOW NO. 2 IRELAND PLC | EUR 50,000,000 Secured Limited Recourse Notes due 2030 - GEM | XS1642536194 | 12/Jul/2017 | Listed | 30/Nov/2030 |
| WILLOW NO. 2 IRELAND PLC | Series No: 103 - EUR 40,000,000 Fixed Rate Credit Linked Secured Limited Recourse Notes due 2031 - GEM | XS2495358777 | 14/Jul/2022 | Listed | 01/Dec/2031 |
| WILLOW NO. 2 IRELAND PLC | Series No: 81 - EUR 2,000,000 Secured Limited Recourse Notes due 2028 - GEM | XS2294137323 | 05/Feb/2021 | Listed | 20/Jul/2028 |
| WILLOW NO. 2 IRELAND PLC | Series No: 83 - EUR 3,000,000 Secured Limited Recourse Notes due 2028 - GEM | XS2310403071 | 25/Mar/2021 | Listed | 20/Jul/2028 |
| WILLOW NO. 2 IRELAND PLC | Series No: 94 - USD 25,000,000 Fixed Rate Credit Linked Secured Limited Recourse Notes due 2026 - GEM | XS2411312031 | 10/Dec/2021 | Listed | 01/Apr/2026 |
| WILTON PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Reg S) - GEM | XS2698484644 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €10,000,000 Class B-2 Senior Secured Fixed Rate Notes due 2036 (Rule 144A) - GEM | XS2698487829 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2698486268 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €11,400,000 Class F Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2698489791 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €16,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2698486003 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €16,300,000 Class E Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2698489528 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €23,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2698485294 | 09/Nov/2023 | Listed | 25/Nov/2036 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WILTON PARK CLO DAC | €23,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2698489106 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2698482432 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €248,000,000 Class A Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2698487316 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €27,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Reg S) - GEM | XS2698485534 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €27,400,000 Class D Senior Secured Deferrable Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2698489445 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €33,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Reg S) - GEM | XS2698484214 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €33,000,000 Class B-1 Senior Secured Floating Rate Notes due 2036 (Rule 144A) - GEM | XS2698487662 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €37,600,000 Class Z-1 Notes due 2036 (Reg S) - GEM | XS2698486425 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €37,600,000 Class Z-1 Notes due 2036 (Rule 144A) - GEM | XS2698489957 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €37,600,000 Class Z-2 Notes due 2036 (Reg S) - GEM | XS2698486771 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €37,600,000 Class Z-2 Notes due 2036 (Rule 144A) - GEM | XS2698490880 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €37,600,000 Subordinated Notes due 2036 (Reg S) - GEM | XS2698487159 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WILTON PARK CLO DAC | €37,600,000 Subordinated Notes due 2036 (Rule 144A) - GEM | XS2698490963 | 09/Nov/2023 | Listed | 25/Nov/2036 |
| WIND RIVER 2013-1 CLO LTD. | U.S.$10,180,000 Subordinated A Notes due 2025 - GEM | USG88278AB58 | 10/May/2013 | Listed | 20/Jul/2030 |
| WIND RIVER 2013-1 CLO LTD. | U.S.$41,320,000 Subordinated B Notes due 2030 - GEM | USG88278AC32 | 10/May/2013 | Listed | 20/Jul/2030 |
| WIND RIVER 2013-1 CLO LTD. | USD 20,200,000 Class D-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG88278AD15 | 20/Jul/2017 | Listed | 20/Jul/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WIND RIVER 2013-1 CLO LTD. | USD 24,800,000 Class C-R Senior Secured Deferrable Floating Rate Notes due 2030 - GEM | USG88276AJ29 | 20/Jul/2017 | Listed | 20/Jul/2030 |
| WIND RIVER 2015-1 CLO LTD. | USD 52,000,000 Subordinated Notes due 2027 - GEM | USG8828TAA00 | 20/Jul/2015 | Listed | 20/Jul/2027 |
| WIND RIVER 2016-1K CLO LTD | USD 52,300,000 Subordinated Notes due 2029 - GEM | USG8989HAB99 | 29/Dec/2016 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class A-1-R2 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US97314DAA63 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class A-1-R2 Senior Secured Floating Rate Notes due 2034 - Reg S - GEM | USG9702DAA49 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class A-2-R2 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US97314DAC20 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class A-2-R2 Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG9702DAB22 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class B-R2 Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US97314DAE85 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class B-R2 Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG9702DAC05 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class C-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US97314DAG34 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class C-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG9702DAD87 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class D-1-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US97314DAJ72 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class D-1-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG9702DAE60 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class D-2-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US97314DAL29 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class D-2-R2 Mezzanine Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG9702DAF36 | 22/Nov/2021 | Listed | 15/Oct/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WIND RIVER 2016-1K CLO LTD | Class E-R2 Junior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US97314BAA08 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class E-R2 Junior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG9702BAA82 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class F-R2 Junior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US97314BAC63 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Class F-R2 Junior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG9702BAB65 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-1K CLO LTD | Subordinated Notes due 2034 - 144A - GEM | US48274XAB10 | 22/Nov/2021 | Listed | 15/Oct/2034 |
| WIND RIVER 2016-2 CLO LTD | Class A-1-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US88433BAQ05 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class A-1-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG88277AH46 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class B-R Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US88433BAS60 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class B-R Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG88277AJ02 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US88433BAU17 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class C-1-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG88277AK74 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class C-2-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US88433BAY39 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class C-2-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG88277AM31 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US88433BAW72 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG88277AL57 | 09/Jan/2019 | Listed | 01/Nov/2031 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WIND RIVER 2016-2 CLO LTD | Class E-R Junior Secured Deferrable Floating Rate Notes due 2031 (144A) - GEM | US88432KAG31 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class E-R Junior Secured Deferrable Floating Rate Notes due 2031 (Reg S) - GEM | USG8828BAD31 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class X Senior Secured Floating Rate Notes due 2031 (144A) - GEM | US88433BAN73 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | Class X Senior Secured Floating Rate Notes due 2031 (Reg S) - GEM | USG88277AG62 | 09/Jan/2019 | Listed | 01/Nov/2031 |
| WIND RIVER 2016-2 CLO LTD | USD 57,500,000 Subordinated Notes due 2031 - GEM | USG8828BAC57 | 08/Nov/2016 | Listed | 01/Nov/2031 |
| WIND RIVER 2019-1 CLO LTD | A-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US97316JAC71 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | A-R Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG9704JAB73 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | Class B-R Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US97316JAE38 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | Class B-R Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG9704JAC56 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US97316JAG85 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | Class C-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG9704JAD30 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US97316JAJ25 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | Class D-R Mezzanine Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG9704JAE13 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | Class E-R Junior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US97316KAA88 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | Class E-R Junior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG9704KAA63 | 02/Jul/2021 | Listed | 20/Jul/2034 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WIND RIVER 2019-1 CLO LTD | Class F-R Junior Secured Deferrable Floating Rate Notes due 2034 - 144A - GEM | US97316KAC45 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | Class F-R Junior Secured Deferrable Floating Rate Notes due 2034 - RegS - GEM | USG9704KAB47 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | Class X Senior Secured Floating Rate Notes due 2034 - 144A - GEM | US97316JAA16 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | Class X Senior Secured Floating Rate Notes due 2034 - RegS - GEM | USG9704JAA90 | 02/Jul/2021 | Listed | 20/Jul/2034 |
| WIND RIVER 2019-1 CLO LTD | USD 20558000 Class II Subordinated Notes due 2031 - 144A - GEM | US88433DAE31 | 23/Apr/2019 | Listed | 20/Apr/2031 |
| WIND RIVER 2019-1 CLO LTD | USD 20558000 Class II Subordinated Notes due 2031 - RegS - GEM | USG8838EAC78 | 23/Apr/2019 | Listed | 20/Apr/2031 |
| WIND RIVER 2019-1 CLO LTD | USD 26842000 Class I Subordinated Notes due 2031 - 144A - GEM | US88433DAC74 | 23/Apr/2019 | Listed | 20/Apr/2031 |
| WIND RIVER 2019-1 CLO LTD | USD 26842000 Class I Subordinated Notes due 2031 - RegS - GEM | USG8838EAB95 | 23/Apr/2019 | Listed | 20/Apr/2031 |
| WIND RIVER INCOME NOTE 2017-1, LTD. | USD 60,000,000 Income Notes due 2029 - GEM | USG8830TAA63 | 11/May/2017 | Listed | 18/Apr/2029 |
| Wolf Receivables Financing 3 Plc | £119,187,000 Class A floating rate asset-backed notes due 2038 - GEM | XS2712625669 | 20/Dec/2023 | Listed | 20/Nov/2038 |
| Wolf Receivables Financing 3 Plc | £126,560,000 Class B fixed rate asset-backed notes due 2038 - GEM | XS2712625743 | 20/Dec/2023 | Listed | 20/Nov/2038 |
| WOODMONT 2017-2 TRUST | USD 130200000 Class B Senior Secured Floating Rate Notes due 2028 - GEM | USU97384AB44 | 23/Aug/2017 | Listed | 18/Jul/2028 |
| WOODMONT 2017-2 TRUST | USD 672000000 Class A Senior Secured Floating Rate Notes due 2028 - GEM | USU97384AA60 | 23/Aug/2017 | Listed | 18/Jul/2028 |
| WOODMONT 2017-2 TRUST | USD 77100000 Class D Secured Deferrable Floating Rate Notes due 2028 - GEM | USU97384AD00 | 23/Aug/2017 | Listed | 18/Jul/2028 |
| WOODMONT 2017-2 TRUST | USD 93000000 Class C Secured Deferrable Floating Rate Notes due 2028 - GEM | USU97384AC27 | 23/Aug/2017 | Listed | 18/Jul/2028 |
| WOODMONT 2017-3 LP | USD 19,250,000 Class A-2 Senior Secured Floating Rate Notes due 2029 - GEM | USG97528AB24 | 14/Sep/2017 | Listed | 18/Oct/2029 |
| WOODMONT 2017-3 LP | USD 196,000,000 Class A-1 Senior Secured Floating Rate Notes due 2029 - GEM | USG97528AA41 | 14/Sep/2017 | Listed | 18/Oct/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WOODMONT 2017-3 LP | USD 21,500,000 Class D Secured Deferrable Floating Rate Notes due 2029 - GEM | USG97528AE62 | 14/Sep/2017 | Listed | 18/Oct/2029 |
| WOODMONT 2017-3 LP | USD 22,750,000 Class B Senior Secured Floating Rate Notes due 2029 - GEM | USG97528AC07 | 14/Sep/2017 | Listed | 18/Oct/2029 |
| WOODMONT 2017-3 LP | USD 24,500,000 Class C Secured Deferrable Floating Rate Notes due 2029 - GEM | USG97528AD89 | 14/Sep/2017 | Listed | 18/Oct/2029 |
| WORKSPACE GROUP PLC | £300,000,000 2.250 per cent. Guaranteed Green Bonds due 11 March 2028 - GEM | XS2306564019 | 11/Mar/2021 | Listed | 11/Mar/2028 |
| WPC EUROBOND B.V. | €500,000,000 2.125% Senior Notes due 2027 - GEM | XS1785458172 | 06/Mar/2018 | Listed | 15/Apr/2027 |
| WPC EUROBOND B.V. | €525,000,000 0.950% Senior Notes due 2030 - GEM | XS2306082293 | 08/Mar/2021 | Listed | 01/Jun/2030 |
| WPC EUROBOND B.V. | 1.350% Senior Notes due 2028 - GEM | XS2052968596 | 19/Sep/2019 | Listed | 15/Apr/2028 |
| WPC EUROBOND B.V. | EUR 500,000,000 2.250% Senior Notes due 2026 - GEM | XS1843459600 | 09/Oct/2018 | Listed | 09/Apr/2026 |
| WPP FINANCE 2010 | USD 500,000,000 5.625% Senior Notes Due 2043 - GEM | US92936MAE75 | 05/Dec/2013 | Listed | 15/Nov/2043 |
| WPP FINANCE 2013 | Series 13 - Issue of EUR 600,000,000 3.625 per cent. Notes due 12 September 2029 - GEM | XS2782800713 | 12/Mar/2024 | Listed | 12/Sep/2029 |
| WPP FINANCE 2013 | Series 14 - Issue of EUR 650,000,000 4.000 per cent. Notes due 12 September 2033 - GEM | XS2782803147 | 12/Mar/2024 | Listed | 12/Sep/2033 |
| WPP FINANCE 2013 | Series 6 - GBP 380,000,000 Fixed Rate Notes due 14 September 2046 - GEM | XS1489364395 | 14/Sep/2016 | Listed | 14/Sep/2046 |
| WPP FINANCE 2016 | Series 9 - Issue of EUR 500,000,000 Fixed Rate Notes due 20 March 2025 - GEM | XS1794084068 | 20/Mar/2018 | Listed | 20/Mar/2025 |
| WPP FINANCE 2017 | Series 11 - Issue of GBP 250,000,000 3.750 per cent. Notes due 19 May 2032 - GEM | XS2176605132 | 19/May/2020 | Listed | 19/May/2032 |
| WPP FINANCE DEUTSCHLAND GMBH | Series 3 - Issue of EUR 600000000 1.625 per cent Notes due 23 March 2030 - GEM | XS1205548164 | 23/Mar/2015 | Listed | 23/Mar/2030 |
| WPP FINANCE S.A. | Series 10 - Issue of EUR 750,000,000 2.375 per cent. Notes due 19 May 2027 - GEM | XS2176562812 | 19/May/2020 | Listed | 19/May/2027 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| WPP FINANCE S.A. | Series 12 - EUR 750,000,000 4.125 per cent. Notes due 30 May 2028 - GEM | XS2626022573 | 30/May/2023 | Listed | 30/May/2028 |
| WPP FINANCE S.A. | Series 2 - Issue of EUR 750000000 2.25 per cent Notes due 2026 - GEM | XS1112013666 | 22/Sep/2014 | Listed | 22/Sep/2026 |
| WSA MSN 42338 (IRELAND) DESIGNATED ACTIVITY COMPANY | USD 32000000 Profit Participating Note due 2032 - GEM | IE00BYZZXG44 | 29/Nov/2016 | Listed | 31/Dec/2032 |
| ZAIS CLO 11, LIMITED | U.S.$19,000,000 Class E Deferrable Mezzanine Floating Rate Notes due 2032 - GEM | USG9889KAA37 | 04/Jan/2019 | Listed | 20/Jan/2032 |
| ZAIS CLO 11, LIMITED | U.S.$19,000,000 Class E Deferrable Mezzanine Floating Rate Notes due 2032 (Rule 144A) - GEM | US98885FAA84 | 04/Jan/2019 | Listed | 20/Jan/2032 |
| ZAIS CLO 11, LIMITED | U.S.$24,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2032 - GEM | USG9889JAE85 | 04/Jan/2019 | Listed | 20/Jan/2032 |
| ZAIS CLO 11, LIMITED | U.S.$24,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2032 (Rule 144A) - GEM | US98887YAJ64 | 04/Jan/2019 | Listed | 20/Jan/2032 |
| ZAIS CLO 5, LIMITED | U.S.D 18,400,000 Class D Secured Deferrable Floating Rate Notes due 2028 - GEM | USG9887KAA54 | 28/Oct/2016 | Listed | 16/Oct/2028 |
| ZAIS CLO 5, LIMITED | U.S.D 21,600,000 Class C Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG9887MAD59 | 28/Oct/2016 | Listed | 16/Oct/2028 |
| ZAIS CLO 5, LIMITED | U.S.D 25,200,000 Class B Senior Secured Deferrable Floating Rate Notes due 2028 - GEM | USG9887MAC76 | 28/Oct/2016 | Listed | 16/Oct/2028 |
| ZAIS CLO 5, LIMITED | U.S.D 40,500,000 Subordinated Notes due 2028 - GEM | USG9887KAB38 | 28/Oct/2016 | Listed | 16/Oct/2028 |
| ZAIS CLO 5, LIMITED | U.S.D 42,800,000 Class A 2 Senior Secured Floating Rate Notes due 2028 - GEM | USG9887MAB93 | 28/Oct/2016 | Listed | 16/Oct/2028 |
| ZAIS CLO 6, LIMITED | U.S.$30,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2029 - (Rule 144A) - GEM | US98887TAS78 | 11/May/2021 | Listed | 15/Jul/2029 |
| ZAIS CLO 6, LIMITED | U.S.$30,000,000 Class C-R Deferrable Mezzanine Floating Rate Notes due 2029 - GEM | USG98879AJ11 | 11/May/2021 | Listed | 15/Jul/2029 |
| ZAIS CLO 6, LIMITED | U.S.$301,161,717 Class A-1-R Senior Secured Floating Rate Notes due 2029 - (Rule 144A) - GEM | US98887TAL26 | 11/May/2021 | Listed | 15/Jul/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ZAIS CLO 6, LIMITED | U.S.$301,161,717 Class A-1-R Senior Secured Floating Rate Notes due 2029 - GEM | USG98879AF98 | 11/May/2021 | Listed | 15/Jul/2029 |
| ZAIS CLO 6, LIMITED | U.S.$45,000,000 Class B-R Senior Secured Floating Rate Notes due 2029 - (Rule 144A) - GEM | US98887TAQ13 | 11/May/2021 | Listed | 15/Jul/2029 |
| ZAIS CLO 6, LIMITED | U.S.$45,000,000 Class B-R Senior Secured Floating Rate Notes due 2029 - GEM | USG98879AH54 | 11/May/2021 | Listed | 15/Jul/2029 |
| ZAIS CLO 6, LIMITED | USD 25,000,000 Class A-2 Senior Secured Floating Rate Notes due 2029 - GEM | USG98879AB84 | 01/Jun/2017 | Listed | 15/Jul/2029 |
| ZAIS CLO 6, LIMITED | USD 25,000,000 CLASS D DEFERRABLE MEZZANINE FLOATING RATE NOTES DUE 2029 - GEM | USG98879AE24 | 01/Jun/2017 | Listed | 15/Jul/2029 |
| ZAIS CLO 6, LIMITED | USD 25,000,000 CLASS E DEFERRABLE MEZZANINE FLOATING RATE NOTES DUE 2029 - GEM | USG98878AA29 | 01/Jun/2017 | Listed | 15/Jul/2029 |
| ZAIS CLO 7, LIMITED | USD 24,750,000 Class E Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | USG98893AA12 | 31/Oct/2017 | Listed | 15/Apr/2030 |
| ZAIS CLO 7, LIMITED | USD 30,250,000 Class D Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | USG98895AD09 | 31/Oct/2017 | Listed | 15/Apr/2030 |
| ZAIS CLO 7, LIMITED | USD 33,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2030 - GEM | USG98895AC26 | 31/Oct/2017 | Listed | 15/Apr/2030 |
| ZAIS CLO 7, LIMITED | USD 352,000,000 Class A Senior Secured Floating Rate Notes due 2030 - GEM | USG98895AA69 | 31/Oct/2017 | Listed | 15/Apr/2030 |
| ZAIS CLO 7, LIMITED | USD 66,000,000 Class B Senior Secured Floating Rate Notes due 2030 - GEM | USG98895AB43 | 31/Oct/2017 | Listed | 15/Apr/2030 |
| ZAIS CLO 8, LIMITED | USD 18,000,000 Class E Deferrable Mezzanine Floating Rate Notes due 2029 - 144A - GEM | US98885HAA41 | 13/Mar/2018 | Listed | 15/Apr/2029 |
| ZAIS CLO 8, LIMITED | USD 18,000,000 Class E Deferrable Mezzanine Floating Rate Notes due 2029 - GEM | USG9889HAA08 | 13/Mar/2018 | Listed | 15/Apr/2029 |
| ZAIS CLO 8, LIMITED | USD 27,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2029 - GEM | USG9889GAC80 | 13/Mar/2018 | Listed | 15/Apr/2029 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ZAIS CLO 8, LIMITED | USD 27,000,000 Class C Deferrable Mezzanine Floating Rate Notes due 2029-144A - GEM | US98885GAE89 | 13/Mar/2018 | Listed | 15/Apr/2029 |
| ZAIS CLO 8, LIMITED | USD 27,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2029 - 144A - GEM | US98885GAG38 | 13/Mar/2018 | Listed | 15/Apr/2029 |
| ZAIS CLO 8, LIMITED | USD 27,000,000 Class D Deferrable Mezzanine Floating Rate Notes due 2029 - GEM | USG9889GAD63 | 13/Mar/2018 | Listed | 15/Apr/2029 |
| ZAIS CLO 8, LIMITED | USD 283,500,000 Class A Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US98885GAA67 | 13/Mar/2018 | Listed | 15/Apr/2029 |
| ZAIS CLO 8, LIMITED | USD 283,500,000 Class A Senior Secured Floating Rate Notes due 2029 - GEM | USG9889GAA25 | 13/Mar/2018 | Listed | 15/Apr/2029 |
| ZAIS CLO 8, LIMITED | USD 46,500,000 Subordinated Notes due 2029 - 144A - GEM | US98885HAC07 | 13/Mar/2018 | Listed | 15/Apr/2029 |
| ZAIS CLO 8, LIMITED | USD 46,500,000 Subordinated Notes due 2029 - GEM | USG9889HAB80 | 13/Mar/2018 | Listed | 15/Apr/2029 |
| ZAIS CLO 8, LIMITED | USD 58,500,000 Class B Senior Secured Floating Rate Notes due 2029 - 144A - GEM | US98885GAC24 | 13/Mar/2018 | Listed | 15/Apr/2029 |
| ZAIS CLO 8, LIMITED | USD 58,500,000 Class B Senior Secured Floating Rate Notes due 2029 - GEM | USG9889GAB08 | 13/Mar/2018 | Listed | 15/Apr/2029 |
| ZAIS INCOME NOTE 6, LTD | USD 52,000,000 INCOME NOTES DUE 2029 - GEM | USG9887BAA55 | 01/Jun/2017 | Listed | 15/Jul/2029 |
| ZAIS INCOME NOTE 7, LTD. | Income Notes due 2030 - GEM | USG9889BAA38 | 31/Oct/2017 | Listed | 15/Apr/2030 |
| ZHAIKMUNAI LLP | USD 560,000,000 9.50% Senior Notes due 2033 - GEM | USN97716AA72 | 13/Nov/2012 | Listed | 25/Jun/2033 |
| ZHAIKMUNAI LLP | USD400000000 9.50% Senior Notes due 2033 - GEM | US66978CAA09 | 14/Feb/2014 | Listed | 14/Jan/2033 |
| ZHAIKMUNAI LLP | USD400000000 9.50% Senior Notes due 2033. - GEM | USN64884AA29 | 14/Feb/2014 | Listed | 14/Jan/2033 |
| ZIGGO BOND COMPANY B.V. | $500,000,000 5.125% Senior Notes due 2030 - Rule 144A - GEM | US98953GAD79 | 02/Mar/2020 | Listed | 28/Feb/2030 |
| ZIGGO BOND COMPANY B.V. | $500,000,000 5.125% Senior Notes due 2030 - GEM | USN9836ZAA68 | 02/Mar/2020 | Listed | 28/Feb/2030 |
| ZIGGO BOND COMPANY B.V. | €900,000,000 3.375% Senior Notes due 2030 - GEM | XS2116386132 | 02/Mar/2020 | Listed | 28/Feb/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status | Redemption Date |
|---|---|---|---|---|---|
| ZIGGO BOND COMPANY B.V. | €900,000,000 3.375% Senior Notes due 2030 - Rule 144A - GEM | XS2116386561 | 02/Mar/2020 | Listed | 28/Feb/2030 |
| ZIGGO BOND COMPANY B.V. | EUR 950,000,000 4.625% Senior Notes due 2025 - GEM | XS1170079443 | 03/Feb/2015 | Listed | 15/Jan/2025 |
| ZIGGO BOND COMPANY B.V. | EUR 950,000,000 4.625% Senior Notes due 2025 (144 A) - GEM | XS1170095563 | 29/Jan/2015 | Listed | 15/Jan/2025 |
| ZIGGO BOND COMPANY B.V. | USD 625000000 6.000% Senior Notes due 2027 - GEM | USN9837TAB72 | 09/Nov/2016 | Listed | 15/Jan/2027 |
| ZIGGO BV | $700,600,000 4.875% Senior Secured Notes due 2030 - GEM | USN98371AC66 | 19/Nov/2019 | Listed | 15/Jan/2030 |
| ZIGGO BV | $990,400,000 4.875% Senior Secured Notes due 2030 - (Rule 144A) - GEM | US98955DAA81 | 19/Nov/2019 | Listed | 15/Jan/2030 |
| ZIGGO BV | €425,000,000 2.875% Senior Secured Notes due 2030 - (Rule 144A) - GEM | XS2069016322 | 19/Nov/2019 | Listed | 15/Jan/2030 |
| ZIGGO BV | €502,500,000 2.875% Senior Secured Notes due 2030 - GEM | XS2069016165 | 19/Nov/2019 | Listed | 15/Jan/2030 |
| ZIGGURAT CLO LTD. | USD 42750000 Subordinated Notes due 2026 - GEM | USG99005AC70 | 05/Dec/2014 | Listed | 17/Oct/2026 |
| ZORLU ENERJI ELEKTRIK ÜRETIM A.Ş. | U.S.$1,000,000,000 11.000 per cent. Senior Guaranteed Sustainability-Linked Notes due 2030 - 144A - GEM | US98977LAA44 | 23/Oct/2024 | Listed | 23/Apr/2030 |
| ZORLU ENERJI ELEKTRIK ÜRETIM A.Ş. | U.S.$1,000,000,000 11.000 per cent. Senior Guaranteed Sustainability-Linked Notes due 2030 - Reg S - GEM | XS2926261426 | 23/Oct/2024 | Listed | 23/Apr/2030 |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| ACL ALTERNATIVE FUND SAC LIMITED | ACL Alternative Fund - Euro Hedged A Shares | BMG0071J1210 | 11/Dec/2012 | Listed |
| ACL ALTERNATIVE FUND SAC LIMITED | ACL Alternative Fund - GBP Hedged A Shares | BMG0071J1541 | 11/Dec/2012 | Listed |
| ACL ALTERNATIVE FUND SAC LIMITED | ACL Alternative Fund - USD A Shares | BMG0071J1053 | 31/Jan/2002 | Listed |
| ACL FUND SICAV PLC | ACL Global Fund - Euro Hedged Share Class A | KYG0071N1144 | 01/May/2001 | Listed |
| ACL FUND SICAV PLC | ACL Global Fund - USD Share Class A | KYG0071N1060 | 01/May/2001 | Listed |
| AGORA FUND LIMITED | EUR Class Shares | KYG395771044 | 10/May/2012 | Listed |
| AGORA FUND LIMITED | EUR I Class | KYG0004A1067 | 28/Oct/2014 | Listed |
| AGORA FUND LIMITED | JPY ds Class | KYG395772455 | 18/Jul/2016 | Listed |
| AGORA FUND LIMITED | JPY I ds Class | KYG395772521 | 18/Jul/2016 | Listed |
| AGORA FUND LIMITED | USD Class Shares | KYG395771127 | 06/Aug/2015 | Listed |
| AGORA FUND LIMITED | USD I Class | KYG395771382 | 07/Jul/2015 | Listed |
| ASPECT DIVERSIFIED TRENDS TRADING COMPANY I | Class A Shares | KYG0540Q1029 | 03/Dec/2013 | Listed |
| BARON USA PARTNERS FUND, LTD | Class A Shares - Series One | VGG0824X1208 | 08/Jan/2007 | Listed |
| BELTONE GEMS EQUITY FUND LIMITED | Class A Shares | BMG098571067 | 12/Oct/2007 | Listed |
| BNP PARIBAS EASY ICAV | BNP PARIBAS EASY ECPI GLOBAL ESG INFRASTRUCTURE UCITS ETF - CAP | IE000FF2EBQ8 | 24/Jan/2024 | Listed |
| BNP PARIBAS EASY ICAV | BNP PARIBAS EASY ECPI GLOBAL ESG INFRASTRUCTURE UCITS ETF - USD CAP | IE0006O3TTP9 | 24/Jan/2024 | Listed |
| BNP PARIBAS EASY ICAV | BNP Paribas Easy MSCI ACWI SRI S-Series PAB 5% Capped UCITS ETF - CAP | IE000WQ5O293 | 04/Jul/2024 | Listed |
| BNP PARIBAS EASY ICAV | BNP Paribas Easy MSCI ACWI SRI S-Series PAB 5% Capped UCITS ETF - EUR CAP | IE0004HBJKG0 | 04/Jul/2024 | Listed |
| BNP PARIBAS EASY ICAV | BNP PARIBAS EASY MSCI WORLD ESG FILTERED MIN TE UCITS ETF - EUR CAP | IE000W8HP9L8 | 21/Dec/2023 | Listed |
| BNP PARIBAS EASY ICAV | BNP PARIBAS EASY MSCI WORLD ESG FILTERED MIN TE UCITS ETF - USD CAP | IE0008FB2WZ1 | 21/Dec/2023 | Listed |
| BNP PARIBAS EASY ICAV | BNP PARIBAS EASY S&P 500 ESG UCITS ETF - CAP | IE0000VX9GN7 | 27/Jun/2023 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BNP PARIBAS EASY ICAV | BNP PARIBAS EASY S&P 500 ESG UCITS ETF - EUR CAP | IE0004J37T45 | 27/Jun/2023 | Listed |
| BRIDGEWATER ALL WEATHER EURO FUND LIMITED | Class B Shares - Series 4444-010 | KYG1360C1400 | 07/Mar/2013 | Listed |
| BRIDGEWATER ALL WEATHER EURO FUND LIMITED | Class B Shares - Series 4444-011 | | 02/May/2013 | Listed |
| BRIDGEWATER ALL WEATHER EURO FUND LIMITED | Class B Shares – Series 4444-03 | | 01/Sep/2011 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity 60% Equity Passive Selector Fund - E USD (ACCUMULATION) | IE0004J4VST6 | 26/Jul/2024 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity 97.5% Equity Passive Selector Fund - E USD (ACCUMULATION) | IE0002B1LPI2 | 26/Jul/2024 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - A AUD HEDGED (ACCUMULATION) | IE00BFXG4R42 | 19/Jul/2023 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - A CHF Hedged (Accumulation) | IE00BFXG4T65 | 19/Jul/2023 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - A EUR Hedged (Accumulation) | IE00BSJCDW50 | 25/Jan/2016 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - A GBP Hedged (Accumulation) | IE00BFXG4N04 | 06/Sep/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - A GBP Hedged (Distribution) | IE00BFXG4P28 | 02/Nov/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - A SGD Hedged (Accumulation) | IE00BFXG4Q35 | 14/Nov/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - A USD (Accumulation) | IE00B3BRDM36 | 26/Sep/2008 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - H EUR Hedged (Accumulation) | IE00BNKLLK06 | 26/May/2021 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - H GBP Hedged (Accumulation) | IE00BNKLLJ90 | 10/Jun/2021 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - H SGD Hedged (Accumulation) | IE00BNKLLL13 | 09/Jun/2021 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - H USD (ACCUMULATION) | IE00BNKLLH76 | 26/May/2021 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - R CAD Hedged (Accumulation) | IE00BFXG4Y19 | 16/Sep/2021 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - R EUR Hedged (Accumulation) | IE00BYPZP579 | 27/Jun/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - R GBP Hedged (Accumulation) | IE00BFXG4V87 | 30/Oct/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - R GBP Hedged (Distribution) | IE00BFXG4W94 | 13/Aug/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - R USD (Accumulation) | IE00BYPZP462 | 21/Jun/2017 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - T EUR Hedged (Accumulation) | IE00BSJCDT22 | 30/Jun/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - T GBP Hedged (Accumulation) | IE00BSJCDS15 | 15/Dec/2014 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - T SGD Hedged (Accumulation) | IE00BSJCDV44 | 31/Jan/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - T USD (Accumulation) | IE00BSJCDR08 | 26/May/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - X GBP (ACCUMULATION) | IE00057UZT88 | 06/Feb/2024 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - X GBP Hedged (Accumulation) | IE00BFXG5048 | 25/Jul/2019 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - X GBP Hedged (Distribution) | IE00BFXG5154 | 02/Nov/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Balanced Fund - X USD (Accumulation) | IE00BGRX9L71 | 03/May/2019 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Bond Fund - A AUD Hedged (Accumulation) | IE00BFXG5H19 | 02/Sep/2019 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Bond Fund - A EUR Hedged (Accumulation) | IE00BYNFQ566 | 22/Nov/2016 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Bond Fund - A EUR Hedged (Distribution) | IE00BGLP2096 | 22/Apr/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Bond Fund - A GBP Hedged (Accumulation) | IE00BYNFQ459 | 16/Oct/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Bond Fund - A GBP Hedged (Distribution) | IE00BGLP1Z72 | 20/Jan/2014 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Bond Fund - A SGD Hedged (Accumulation) | IE00BYPZNZ37 | 30/Sep/2019 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Bond Fund - A USD (Distribution) | IE00BGLP2104 | 28/Nov/2014 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Bond Fund - A USD Hedged (Accumulation) | IE00BYNFQ673 | 12/Oct/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Bond Fund - X EUR Hedged (Distribution) | IE00BYPZP249 | 04/Jul/2017 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Bond Fund - X GBP Hedged (Distribution) | IE00BYPZP132 | 02/May/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Bond Fund - X USD (Distribution) | IE00BYPZP355 | 05/Jul/2017 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - A CAD Hedged (Accumulation) | IE00BFXG4B81 | 19/Jul/2023 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - A EUR Hedged (Accumulation) | IE00BYPZNB92 | 10/Aug/2017 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - A GBP Hedged (Accumulation) | IE00B3BRDN43 | 29/Jul/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - A GBP Hedged (Distribution) | IE00B3BRDP66 | 26/Sep/2008 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - A USD (Accumulation) | IE00BYPZN970 | 01/Dec/2017 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - R CHF Hedged (Accumulation) | IE00BFXG4G37 | 15/Nov/2023 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - R GBP Hedged (Accumulation) | IE00BYPZND17 | 13/Jun/2017 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - R GBP Hedged (Distribution) | IE00BSJCDX67 | 29/May/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - T EUR Hedged (Accumulation) | IE00BFXG4J67 | 19/Dec/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - T GBP Hedged (Accumulation) | IE00BFXG4H44 | 02/Nov/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - T SGD Hedged (Accumulation) | IE00BFXG4K72 | 11/Nov/2022 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - T USD (Accumulation) | IE00BFXG4L89 | 24/Jun/2019 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Cautious Fund - X GBP Hedged (Distribution) | IE00BYPZNF31 | 05/Jan/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - A EUR Hedged (Accumulation) | IE00BSJCJL65 | 21/Dec/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - A GBP Hedged (Accumulation) | IE00BFXG5261 | 02/Nov/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - A SGD Hedged (Accumulation) | IE00BFXG5485 | 15/Nov/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - A USD (Accumulation) | IE00B3BRDJ07 | 26/Sep/2008 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - H EUR Hedged (Accumulation) | IE00BNKLLF52 | 19/Jul/2023 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - H GBP Hedged (Accumulation) | IE00BNKLLD39 | 30/Nov/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - H USD (ACCUMULATION) | IE00BNKLLC22 | 09/Jul/2021 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - R AUD Hedged (Accumulation) | IE00BFXG5B56 | 10/Aug/2020 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - R EUR Hedged (Accumulation) | IE00BYPZNM08 | 07/Aug/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - R GBP (ACCUMULATION) | IE000D1AWI97 | 06/Feb/2024 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - R GBP Hedged (Accumulation) | IE00BFXG5824 | 26/Sep/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - R GBP Hedged (Distribution) | IE00BFXG5931 | 21/Dec/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - R USD (Accumulation) | IE00BYPZNL90 | 05/Jan/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - T EUR Hedged (Accumulation) | IE00BSJCJJ44 | 28/Aug/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - T GBP Hedged (Accumulation) | IE00BSJCJH20 | 10/Dec/2014 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - T USD (Accumulation) | IE00BSJCJG13 | 18/Feb/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - X EUR Hedged (Accumulation) | IE00BYPZNQ46 | 06/Dec/2021 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - X GBP Hedged (Accumulation) | IE00BFXG5F94 | 13/May/2019 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Growth Fund - X USD (Accumulation) | IE00BYPZNP39 | 05/Jan/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - A AUD Hedged (Accumulation) | IE00BFXG5N78 | 18/Jun/2019 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - A CHF Hedged (Accumulation) | IE00BFXG5Q00 | 28/Jul/2020 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - A EUR Hedged (Accumulation) | IE00BSJCJD81 | 01/Sep/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - A GBP (Accumulation) | IE00BFXG5L54 | 14/Dec/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - A GBP Hedged (Accumulation) | IE00BSJCJC74 | 15/Jun/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - A SGD Hedged (Accumulation) | IE00BFXG5M61 | 26/Oct/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - A USD (Accumulation) | IE00B3BRDK12 | 26/Sep/2008 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - H EUR Hedged (Accumulation) | IE00BNKLLP50 | 25/May/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - H GBP HEDGED (ACCUMULATION) | IE00BNKLLN37 | 08/Jun/2021 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - H ILS HEDGED (ACCUMULATION) | IE0006ETXIC8 | 30/Sep/2022 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - H SGD Hedged (Accumulation) | IE00BNKLLQ67 | 28/May/2021 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - H USD (Accumulation) | IE00BYPZNS69 | 13/May/2022 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - R AUD Hedged (Accumulation) | IE00BFXG8H24 | 11/Aug/2020 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - R CAD Hedged (Accumulation) | IE00BFXG5R17 | 16/Sep/2021 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - R EUR HEDGED (ACCUMULATION). | IE00BYPZNV98 | 24/May/2022 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - R GBP (ACCUMULATION) | IE00BJ5CCL85 | 18/Jul/2019 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - R GBP Hedged (Accumulation) | IE00BSJCJF06 | 20/Apr/2016 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - R SGD Hedged (Accumulation) | IE00BYPZNW06 | 01/Jun/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - R USD (Accumulation) | IE00BYPZNT76 | 12/May/2017 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - T EUR Hedged (Accumulation) | IE00BSJCJ949 | 12/May/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - T GBP Hedged (Accumulation) | IE00BSJCJ832 | 24/Dec/2014 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - T SGD Hedged (Accumulation) | IE00BSJCJB67 | 09/Apr/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - T USD (Accumulation) | IE00BSJCJ725 | 18/Feb/2015 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - X EUR Hedged (Accumulation) | IE00BYPZNY20 | 05/Jan/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - X GBP (ACCUMULATION) | IE00BK7XZ512 | 07/Aug/2019 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - X GBP Hedged (Accumulation) | IE00BFXG5T31 | 02/Nov/2018 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Opportunity Fund - X USD (Accumulation) | IE00BYPZNX13 | 05/Jul/2017 | Listed |

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|---|---|---|---|---|
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Thematic ESG Fund - H GBP (ACCUMULATION) | IE0009EGUEP6 | 22/Oct/2024 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Thematic ESG Fund - X EUR HEDGED (ACCUMULATION) | IE000F256OG0 | 15/Nov/2023 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Thematic ESG Fund - X GBP (ACCUMULATION) | IE000G7KG6D1 | 15/Nov/2023 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Thematic ESG Fund - X GBP HEDGED (ACCUMULATION) | IE000TSY5VS3 | 20/Dec/2022 | Listed |
| CANACCORD GENUITY INVESTMENT FUNDS PLC | Canaccord Genuity Thematic ESG Fund - X USD (ACCUMULATION) | IE0003EG6FB9 | 15/Nov/2023 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class N Shares – Series N1 | IE00B3KGDP43 | 21/Sep/2009 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class N Shares - Series N2 | IE00B5MVM219 | 12/Jan/2010 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class N Shares – Series N3 | IE00B3Y0VC52 | 03/Nov/2011 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class O Shares – Series O1 | IE00B3KF5N33 | 21/Sep/2009 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class O Shares - Series O2 | IE00B4MV5Y72 | 21/Feb/2011 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class O Shares - Series O3 | IE00BJ593Z02 | 17/Nov/2023 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class P Shares - Series P1 | IE00B3ZV9B20 | 30/Apr/2009 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class P Shares - Series P2 | IE00B5541T78 | 10/Aug/2010 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class R Shares - Series R1 | IE00B3KF5R70 | 27/Oct/2009 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class R Shares - Series R2 | IE00B513VN22 | 21/Dec/2009 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class S Shares - Series S1 | IE00B3KF5S87 | 01/May/2009 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class S Shares - Series S2 | IE00B5NJMW45 | 12/Jan/2010 | Listed |
| CANTILLON FUNDS PLC | Cantillon Global Equity Fund - Class S Shares - Series S3 | IE00B4Q67080 | 19/May/2009 | Listed |
| CANYON VALUE REALIZATION FUND (CAYMAN) LTD | Class A Shares | KYG1831F1028 | 04/Apr/1996 | Listed |
| CANYON VALUE REALIZATION FUND (CAYMAN) LTD | Class B Shares | KYG1831F1101 | 04/Apr/1996 | Listed |
| CLEARANCE SEGURA FUND | Class A Sterling - Shares | KYG2303T1094 | 07/May/2010 | Listed |
| CLEARANCE SEGURA FUND | Class A US$ - Shares | KYG2303T1177 | 01/Dec/2009 | Listed |

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|---|---|---|---|---|
| CONNECT ETFS ICAV | CO EURIZON SLJ EM BOND STRATEGIC INCOME UCITS ETF - CLASS A GBP HEDGED DISTRIBUTING | IE000U8A7X11 | 04/Jul/2024 | Listed |
| CONNECT ETFS ICAV | CO EURIZON SLJ EM BOND STRATEGIC INCOME UCITS ETF - CLASS A USD DISTRIBUTING | IE000Y36NRJ2 | 04/Jul/2024 | Listed |
| CONNECT ETFS ICAV | CO EURIZON SLJ EM BOND STRATEGIC INCOME UCITS ETF - CLASS A1 GBP HEDGED ACCUMULATING | IE000356FN00 | 04/Jul/2024 | Listed |
| CONNECT ETFS ICAV | CO EURIZON SLJ EM BOND STRATEGIC INCOME UCITS ETF - CLASS A1 USD ACCUMULATING | IE000AM06QU6 | 04/Jul/2024 | Listed |
| CROWN ASIA PACIFIC PRIVATE EQUITY III PLC | Class L Shares | IE00BNZB0752 | 10/Jul/2015 | Listed |
| CROWN ASIA-PACIFIC PRIVATE EQUITY IV PLC | Class A Shares | IE00BDZ79870 | 31/Aug/2018 | Listed |
| CROWN CO-INVESTMENT OPPORTUNITIES II PLC. | Class A-L Shares. | IE00BYQQ5L58 | 26/Jul/2017 | Listed |
| CROWN GLOBAL SECONDARIES IV PLC | Class A-EL Shares | IE00BWX5DC83 | 28/Apr/2017 | Listed |
| CROWN GLOBAL SECONDARIES IV PLC | Class A-L Shares | IE00BWX5DB76 | 28/Apr/2017 | Listed |
| CROWN GLOBAL SECONDARIES V FEEDER PLC | Class A-E Shares | IE00BKMG4G97 | 10/Mar/2021 | Listed |
| EARTH ELEMENT FUND LIMITED | EUR GOLD Class Non Management Shares | KYG290861163 | 08/Dec/2008 | Listed |
| EARTH ELEMENT FUND LIMITED | USD Share Class - Lead Series | KYG290861080 | 08/Dec/2008 | Listed |
| EFG-HERMES EGYPT FUND LIMITED(THE) | Ordinary Shares | BMG2948Y1093 | 02/Sep/1996 | Listed |
| ENTRUST GLOBAL ABSOLUTE RETURN FUND PCC LIMITED | EnTrust Global Absolute Return Fund - Class A Sterling Shares | GB00B010ND22 | 29/Apr/2004 | Listed |
| ENTRUST GLOBAL ABSOLUTE RETURN FUND PCC LIMITED | EnTrust Global Absolute Return Fund - Class A US Dollar Shares | GB00B010NF46 | 29/Apr/2004 | Listed |
| ENTRUST GLOBAL ABSOLUTE RETURN FUND PCC LIMITED | EnTrust Global Absolute Return Fund - Class B Euro Shares | GB00B010NG52 | 29/Apr/2004 | Listed |
| ENTRUST GLOBAL ABSOLUTE RETURN FUND PCC LIMITED | EnTrust Global Absolute Return Fund - CLASS D YEN SHARES | GB00B0WMP976 | 04/Feb/2010 | Listed |
| ENTRUST GLOBAL ABSOLUTE RETURN FUND PCC LIMITED | EnTrust Global Absolute Return Fund - Class E Sterling Shares | GG00B7JQ2452 | 01/Nov/2012 | Listed |
| ENTRUST GLOBAL ABSOLUTE RETURN FUND PCC LIMITED | EnTrust Global Absolute Return Fund - USD Class A April 2018 | | 15/May/2018 | Listed |
| EPIC INVESTMENT FUNDS PCC LIMITED | Japan Synthetic Warrant Fund - GBP Hedged Participating Shares | GG00BG0QMJ24 | 09/Dec/2013 | Listed |
| EPIC INVESTMENT FUNDS PCC LIMITED | Japan Synthetic Warrant Fund - US Dollar Hedged Participating Shares | GG00BG0QMH00 | 09/Dec/2013 | Listed |

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|---|---|---|---|---|
| EPIC INVESTMENT FUNDS PCC LIMITED | Japan Synthetic Warrant Fund - US Dollar Participating Shares | GB00B0RMR188 | 14/Jul/2006 | Listed |
| EPIC INVESTMENT FUNDS PCC LIMITED | Japan Synthetic Warrant Fund - Yen Participating Shares | GB00B1B80N28 | 31/Oct/2006 | Listed |
| EPIC INVESTMENT FUNDS PCC LIMITED | Next Generation Global Bond Fund - Class XCHF Participating Shares | GG00BD069894 | 15/Jul/2016 | Listed |
| EPIC INVESTMENT FUNDS PCC LIMITED | Next Generation Global Bond Fund - Class XEUR Participating Shares | GG00BD069670 | 15/Jul/2016 | Listed |
| EPIC INVESTMENT FUNDS PCC LIMITED | Next Generation Global Bond Fund - Class XGBP Participating Shares | GG00BD069B23 | 15/Jul/2016 | Listed |
| EPIC INVESTMENT FUNDS PCC LIMITED | Next Generation Global Bond Fund - Class XUSD Participating Shares | GG00BD069787 | 15/Jul/2016 | Listed |
| EPIC INVESTMENT FUNDS PCC LIMITED | Next Generation Global Bond Fund - GBP Participating Shares | GG00BD3GBZ72 | 16/Jan/2017 | Listed |
| ESOF II LP | Units | IE00BWK22Z85 | 30/Oct/2015 | Listed |
| EUDORA INVESTMENT FUNDS ICAV | Galene Fund - A Class Shares | IE00B730W212 | 25/Apr/2014 | Listed |
| EUDORA INVESTMENT FUNDS ICAV | Galene Fund - B Class Shares | IE00B7M64Z74 | 25/Apr/2013 | Listed |
| EUDORA INVESTMENT FUNDS ICAV | Galene Fund - C Class Shares | IE00B7G6T811 | 18/Jun/2012 | Listed |
| FAM SERIES UCITS ICAV | Dynamic Profile Fineco AM Fund - I Acc | IE000XG8WL42 | 23/Jul/2024 | Listed |
| FAM SERIES UCITS ICAV | Dynamic Profile Fineco AM Fund I - A Acc | IE000OA7EP76 | 30/Aug/2024 | Listed |
| FAM SERIES UCITS ICAV | Dynamic Profile Fineco AM Fund I - I Acc | IE000ZB6FWK5 | 23/Jul/2024 | Listed |
| FAM SERIES UCITS ICAV | Dynamic Profile Fineco AM Fund I - L Acc | IE000LFRXIA3 | 31/Oct/2024 | Listed |
| FAM SERIES UCITS ICAV | DYNAMIC PROFILE FINECO AM FUND II - I ACC | IE000M38CMI9 | 29/Aug/2024 | Listed |
| FAM SERIES UCITS ICAV | DYNAMIC PROFILE FINECO AM FUND II - L Acc | IE000WU3ULI8 | 31/Oct/2024 | Listed |
| FAM SERIES UCITS ICAV | SMART GLOBAL DEFENCE ZERO COUPON FINECO AM FUND II - Class A Acc | IE00003QTOL8 | 28/May/2024 | Listed |
| FAM SERIES UCITS ICAV | SMART GLOBAL DEFENCE ZERO COUPON FINECO AM FUND II - Class I Acc | IE000RSYW1L6 | 28/May/2024 | Listed |
| FAM SERIES UCITS ICAV | SMART GLOBAL DEFENCE ZERO COUPON FINECO AM FUND - CLASS A ACC | IE0006EE6JO3 | 08/Apr/2024 | Listed |
| FAM SERIES UCITS ICAV | SMART GLOBAL DEFENCE ZERO COUPON FINECO AM FUND - Class I Acc | IE000LLOD4G8 | 19/Feb/2024 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| FEDERATED HERMES INVESTMENT FUNDS PLC | Federated Hermes SDG Engagement Equity Fund - CLASS X JPY ACCUMULATING PORTFOLIO HEDGED SHARES | IE00BN77D508 | 04/May/2021 | Listed |
| FEDERATED HERMES INVESTMENT FUNDS PLC | Federated Hermes SDG Engagement Equity Fund - CLASS X USD ACCUMULATING PORTFOLIO HEDGED SHARES | IE00BD3FNB45 | 04/May/2021 | Listed |
| FEDERATED HERMES INVESTMENT FUNDS PLC | Federated Hermes SDG Engagement High Yield Credit Fund - Y JPY ACCUMULATING HEDGED | IE000BI8CVE4 | 21/Mar/2023 | Listed |
| FEDERATED HERMES INVESTMENT FUNDS PLC | Federated Hermes SDG Engagement High Yield Credit Fund - Y USD ACCUMULATING | IE00BK0X9D46 | 21/Mar/2023 | Listed |
| FIDELITY INSTITUTIONAL LIQUIDITY FUND PLC | Sterling Fund - Class A Accumulating Shares | IE0003323270 | 28/Mar/1998 | Listed |
| FIDELITY INSTITUTIONAL LIQUIDITY FUND PLC | Sterling Fund - Class A Flex Distributing Shares Series | IE0003323387 | 05/Feb/1997 | Listed |
| FIDELITY INSTITUTIONAL LIQUIDITY FUND PLC | Sterling Fund - Class A Flex Distributing Shares Series 2 | IE0003358219 | 28/Mar/1998 | Listed |
| FIDELITY INSTITUTIONAL LIQUIDITY FUND PLC | Sterling Fund - Class B Flex Distributing Shares Series 2 | IE0003511395 | 10/Mar/1998 | Listed |
| FIDELITY INSTITUTIONAL LIQUIDITY FUND PLC | The Euro Fund - Class A Accumulating Shares | IE0003323494 | 28/Mar/1998 | Listed |
| FIDELITY INSTITUTIONAL LIQUIDITY FUND PLC | The Euro Fund - Class B Accumulating Shares | IE00B134T973 | 28/Aug/2006 | Listed |
| FIDELITY INSTITUTIONAL LIQUIDITY FUND PLC | The Euro Fund - Class B Flex Distributing Shares Series 2 | IE0003511403 | 13/Nov/1998 | Listed |
| FIDELITY INSTITUTIONAL LIQUIDITY FUND PLC | United States Dollar Fund - Class A Flex Distributing Shares Series 2 | IE0003358763 | 28/Mar/1998 | Listed |
| FIDELITY INSTITUTIONAL LIQUIDITY FUND PLC | United States Dollar Fund - Class A Accumulating Shares | IE0003323619 | 28/Mar/1998 | Listed |
| FIDELITY INSTITUTIONAL LIQUIDITY FUND PLC | United States Dollar Fund - Class B Accumulating Shares | IE00B134MW13 | 28/Aug/2006 | Listed |
| FIDELITY INSTITUTIONAL LIQUIDITY FUND PLC | United States Dollar Fund - Class B Flex Distributing Shares Series 2 | IE0003511510 | 19/Feb/1997 | Listed |
| FIDELITY UCITS ICAV | FIDELITY CLEAN ENERGY UCITS ETF - USD ACC | IE0002MXIF34 | 24/Aug/2022 | Listed |
| FIDELITY UCITS ICAV | FIDELITY CLOUD COMPUTING UCITS ETF - USD ACC | IE000M0ZXLY9 | 24/Aug/2022 | Listed |
| FIDELITY UCITS ICAV | FIDELITY DIGITAL HEALTH UCITS ETF - USD ACC | IE000BPQIAA3 | 24/Aug/2022 | Listed |
| FIDELITY UCITS ICAV | FIDELITY ELECTRIC VEHICLES AND FUTURE TRANSPORTATION UCITS ETF - USD ACC | IE0009MG7KH8 | 24/Aug/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| FIDELITY UCITS ICAV | Fidelity Emerging Markets Quality Income UCITS ETF - Acc Shares | IE00BYSX4846 | 31/Oct/2017 | Listed |
| FIDELITY UCITS ICAV | Fidelity Emerging Markets Quality Income UCITS ETF - Inc | IE00BYSX4739 | 10/Sep/2019 | Listed |
| FIDELITY UCITS ICAV | Fidelity Europe Quality Income UCITS ETF - Acc GBP Hedged Shares | IE00BYSX4408 | 30/Nov/2017 | Listed |
| FIDELITY UCITS ICAV | Fidelity Europe Quality Income UCITS ETF - Acc Shares | IE00BYSX4283 | 31/Oct/2017 | Listed |
| FIDELITY UCITS ICAV | Fidelity Europe Quality Income UCITS ETF - Inc | IE00BYSX4176 | 10/Sep/2019 | Listed |
| FIDELITY UCITS ICAV | Fidelity Global Quality Income UCITS ETF - Acc EUR Hedged Class | IE00BYV1YH46 | 29/Nov/2017 | Listed |
| FIDELITY UCITS ICAV | Fidelity Global Quality Income UCITS ETF - Acc GBP Hedged Class | IE00BYV1YF22 | 29/Nov/2017 | Listed |
| FIDELITY UCITS ICAV | Fidelity Global Quality Income UCITS ETF - CHF HEDGED INC | IE00BMG8GR03 | 23/Jun/2020 | Listed |
| FIDELITY UCITS ICAV | Fidelity Global Quality Income UCITS ETF - Inc Class | IE00BYXVGZ48 | 31/Mar/2017 | Listed |
| FIDELITY UCITS ICAV | FIDELITY METAVERSE UCITS ETF - USD ACC | IE000TLLSP66 | 24/Aug/2022 | Listed |
| FIDELITY UCITS ICAV | Fidelity Sustainable Research Enhanced Emerging Markets Equity UCITS ETF - ACC | IE00BLRPN388 | 25/Nov/2020 | Listed |
| FIDELITY UCITS ICAV | Fidelity Sustainable Research Enhanced Europe Equity UCITS ETF - ACC | IE00BKSBGT50 | 02/Jun/2020 | Listed |
| FIDELITY UCITS ICAV | Fidelity Sustainable Research Enhanced Global Equity UCITS ETF - ACC | IE00BKSBGV72 | 02/Jun/2020 | Listed |
| FIDELITY UCITS ICAV | Fidelity Sustainable Research Enhanced Japan Equity UCITS ETF - ACC | IE00BNGFMX61 | 04/Dec/2020 | Listed |
| FIDELITY UCITS ICAV | Fidelity Sustainable Research Enhanced Japan Equity UCITS ETF - INC | IE000B5UZSG9 | 31/Jul/2023 | Listed |
| FIDELITY UCITS ICAV | Fidelity Sustainable Research Enhanced Pacific ex-Japan Equity UCITS ETF - ACC | IE00BNGFMY78 | 04/Dec/2020 | Listed |
| FIDELITY UCITS ICAV | Fidelity Sustainable Research Enhanced US Equity UCITS ETF - ACC | IE00BKSBGS44 | 02/Jun/2020 | Listed |
| FIDELITY UCITS ICAV | Fidelity US Quality Income UCITS ETF - Acc EUR Hedged Class | IE00BYV1Y969 | 22/Nov/2017 | Listed |
| FIDELITY UCITS ICAV | Fidelity US Quality Income UCITS ETF - Acc GBP Hedged Class | IE00BYV03C98 | 21/Nov/2017 | Listed |
| FIDELITY UCITS ICAV | Fidelity US Quality Income UCITS ETF - Acc USD Class | IE00BYXVGY31 | 31/Mar/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| FIDELITY UCITS ICAV | Fidelity US Quality Income UCITS ETF - Inc USD Class | IE00BYXVGX24 | 31/Mar/2017 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Global Government Bond Climate Aware UCITS ETF - EUR HEDGED INC | IE000G4ONBO6 | 26/Jul/2023 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Global Government Bond Climate Aware UCITS ETF - GBP HEDGED ACC | IE000QVCP9S5 | 26/Jul/2023 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Global Government Bond Climate Aware UCITS ETF - INC USD | IE000IF0HTJ9 | 16/Mar/2023 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Global Government Bond Climate Aware UCITS ETF - USD HEDGED INC | IE000PN9NSC6 | 26/Jul/2023 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable EUR Corporate Bond Paris-Aligned Multifactor UCITS ETF - ACC | IE0000VKUF67 | 24/Jun/2024 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable EUR Corporate Bond Paris-Aligned Multifactor UCITS ETF - GBP Hedged Acc | IE00048UULY2 | 19/Oct/2023 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable EUR Corporate Bond Paris-Aligned Multifactor UCITS ETF - Inc | IE000VQZQ963 | 19/Oct/2023 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable EUR High Yield Bond Paris-Aligned Multifactor UCITS ETF - GBP Hedged Acc | IE000I6Q83Z7 | 23/Oct/2024 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable Global Corporate Bond Paris-Aligned Multifactor UCITS ETF - EUR HEDGED ACC | IE0006QCIHM0 | 25/Oct/2022 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable Global Corporate Bond Paris-Aligned Multifactor UCITS ETF - GBP HEDGED ACC | IE00BM9GRN41 | 26/Mar/2021 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable Global Corporate Bond Paris-Aligned Multifactor UCITS ETF - INC | IE00BM9GRM34 | 26/Mar/2021 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable Global Corporate Bond Paris-Aligned Multifactor UCITS ETF - USD HEDGED INC | IE0005E8N9I1 | 25/Oct/2022 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable Global High Yield Bond Paris-Aligned Multifactor UCITS ETF - EUR HEDGED INC | IE0006KNOFD1 | 18/Jan/2023 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable Global High Yield Bond Paris-Aligned Multifactor UCITS ETF - GBP HEDGED ACC | IE000C17QP01 | 09/Nov/2022 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable Global High Yield Bond Paris-Aligned Multifactor UCITS ETF - INC | IE0006OIQXE9 | 09/Nov/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| FIDELITY UCITS II ICAV | Fidelity Sustainable Global High Yield Bond Paris-Aligned Multifactor UCITS ETF - USD HEDGED INC | IE000B8VAQZ8 | 18/Jan/2023 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable USD Corporate Bond Paris-Aligned Multifactor UCITS ETF - EUR Hedged Inc | IE0001DM7O60 | 19/Oct/2023 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable USD Corporate Bond Paris-Aligned Multifactor UCITS ETF - GBP Hedged Acc | IE000X3MDCC5 | 19/Oct/2023 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable USD Corporate Bond Paris-Aligned Multifactor UCITS ETF - Inc | IE000JJQ6248 | 19/Oct/2023 | Listed |
| FIDELITY UCITS II ICAV | FIDELITY SUSTAINABLE USD EM BOND UCITS ETF - GBP HEDGED ACC | IE00BM9GRQ71 | 26/Mar/2021 | Listed |
| FIDELITY UCITS II ICAV | FIDELITY SUSTAINABLE USD EM BOND UCITS ETF - INC | IE00BM9GRP64 | 26/Mar/2021 | Listed |
| FIDELITY UCITS II ICAV | Fidelity Sustainable USD High Yield Bond Paris-Aligned Multifactor UCITS ETF - GBP Hedged Acc | IE000IKCYI88 | 23/Oct/2024 | Listed |
| FINDLAY PARK FUNDS ICAV | Findlay Park American Fund - Dollar Shares | IE0002458671 | 06/Mar/1998 | Listed |
| FINEX FUNDS ICAV | FINEX BLOCKCHAIN UCITS ETF - USD Shares | IE000GBF7ZU3 | 09/Feb/2022 | Listed |
| FINEX FUNDS ICAV | FinEx Cash Equivalents UCITS ETF - RUB Shares | IE00BL3DYX33 | 06/May/2014 | Listed |
| FINEX FUNDS ICAV | FinEx Cash Equivalents UCITS ETF - USD Shares | IE00BL3DYW26 | 04/Apr/2019 | Listed |
| FINEX FUNDS ICAV | FinEx China UCITS ETF - USD Shares | IE00BD3QFB18 | 17/Dec/2013 | Listed |
| FINEX FUNDS ICAV | FinEx Developed Markets ex-USA UCITS ETF - USD SHARES | IE00BMDKNM37 | 08/Apr/2021 | Listed |
| FINEX FUNDS ICAV | FINEX EMERGING MARKETS EX-CHINDIA UCITS ETF - USD Shares | IE0003KBK0Z6 | 14/Dec/2021 | Listed |
| FINEX FUNDS ICAV | FinEx Fallen Angels UCITS ETF - RUB Shares | IE000CK9ZWC0 | 10/Aug/2021 | Listed |
| FINEX FUNDS ICAV | FinEx Fallen Angels UCITS ETF - USD SHARES | IE00BMDKNN44 | 19/Apr/2021 | Listed |
| FINEX FUNDS ICAV | FinEx Germany UCITS ETF - EUR Shares | IE00BD3QJN10 | 08/Oct/2013 | Listed |
| FINEX FUNDS ICAV | FinEx Global Equity UCITS ETF - RUB Shares | IE00BK224M36 | 09/Jan/2020 | Listed |
| FINEX FUNDS ICAV | FinEx Global Equity UCITS ETF - USD SHARES | IE00BK224L29 | 09/Jan/2020 | Listed |
| FINEX FUNDS ICAV | FinEx Russian RTS Equity UCITS ETF - USD Shares | IE00BQ1Y6480 | 24/Feb/2016 | Suspended |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| FINEX FUNDS ICAV | FinEx Tradable Russian Corporate Bonds UCITS ETF - USD Share Class | IE00BD5FH213 | 11/Feb/2013 | Suspended |
| FINEX FUNDS ICAV | FinEx US REIT UCITS ETF - USD Shares | IE0000CHPRB9 | 16/Nov/2021 | Listed |
| FINEX FUNDS ICAV | FINEX US TIPS UCITS ETF - RUB Shares | IE00096YBNR3 | 03/Jun/2021 | Listed |
| FINEX FUNDS ICAV | FINEX US TIPS UCITS ETF - USD SHARES | IE00BNYK7X86 | 13/May/2021 | Listed |
| FINEX FUNDS ICAV | FinEx USA Information Technology UCITS ETF - MiniShares. | IE00BNC2D728 | 12/Nov/2020 | Listed |
| FINEX FUNDS ICAV | FinEx USA Information Technology UCITS ETF - USD Shares | IE00BD3QJ757 | 15/Oct/2013 | Listed |
| FINEX FUNDS ICAV | FinEx USA UCITS ETF - USD Shares | IE00BD3QHZ91 | 15/Oct/2013 | Listed |
| FINEX FUNDS ICAV | FINEX VIDEO GAMING AND ESPORTS UCITS ETF - USD SHARES | IE00BNYK7W79 | 07/Jul/2021 | Listed |
| FINEX PHYSICALLY BACKED FUNDS ICAV | FinEx FFIN Kazakhstan Equity ETF - KZT Shares | IE00BG0C3K84 | 02/Oct/2018 | Listed |
| FINEX PHYSICALLY BACKED FUNDS ICAV | FinEx Gold ETF - USD Shares | IE00B8XB7377 | 03/Sep/2013 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Alerian Disruptive Technology Real Estate UCITS ETF - CLASS A | IE000RN036E0 | 30/Mar/2022 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Alerian Disruptive Technology Real Estate UCITS ETF - CLASS B | IE000C75IMX8 | 30/Mar/2022 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Bloomberg Scarce Resources UCITS ETF - CLASS A | IE000BW2B3J3 | 17/Jan/2024 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Capital Strength UCITS ETF - Class A Shares | IE00BL0L0D23 | 24/Jan/2020 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Cloud Computing UCITS ETF - Class A Shares | IE00BFD2H405 | 07/Dec/2018 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Dow Jones International Internet UCITS ETF - Class A Shares | IE00BT9PVG14 | 09/Jan/2017 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Dow Jones Internet UCITS ETF - Class A Shares | IE00BG0SSC32 | 14/Jun/2018 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Emerging Markets AlphaDEX (R) UCITS ETF - Class A Shares | IE00B8X9NX34 | 26/Mar/2013 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Eurozone AlphaDEX (R) UCITS ETF - Class A Shares | IE00B8X9NY41 | 07/Oct/2014 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Eurozone AlphaDEX (R) UCITS ETF - Class B Shares | IE00BF2FL590 | 17/Aug/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| FIRST TRUST GLOBAL FUNDS PLC | First Trust FactorFX UCITS ETF - Class A Shares | IE00BD5HBQ97 | 20/Jul/2017 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust FactorFX UCITS ETF - Class B Shares | IE00BD5HBR05 | 29/Nov/2017 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust FactorFX UCITS ETF - Class C Shares | IE00BD5HBS12 | 29/Nov/2017 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Germany AlphaDEX® UCITS ETF - Class A Shares | IE00BWTNM966 | 12/May/2015 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Global Capital Strength ESG Leaders UCITS ETF - Class A Shares | IE00BKPSPT20 | 03/Mar/2021 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Global Equity Income UCITS ETF - Class A Shares | IE00BYTH6121 | 27/Aug/2015 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Global Equity Income UCITS ETF - Class B Shares | IE00BD842Y21 | 24/Oct/2016 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | FIRST TRUST GROWTH STRENGTH UCITS ETF - CLASS A | IE000YZLMXT9 | 17/Oct/2024 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Indxx Future Economy Metals UCITS ETF - CLASS A | IE000UDFKE13 | 17/Jan/2024 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Indxx Innovative Transaction & Process UCITS ETF - Class A Shares | IE00BF5DXP42 | 05/Apr/2018 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Indxx NextG UCITS ETF - Class A Shares | IE00BWTNM743 | 14/May/2015 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust IPOX® Europe Equity Opportunities UCITS ETF - Class A Shares | IE00BFD26097 | 18/Jun/2021 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Low Duration Global Government Bond UCITS ETF - Class B Shares | IE00BKS2X200 | 01/Oct/2020 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Low Duration Global Government Bond UCITS ETF - Class C Shares | IE00BKS2X317 | 15/Nov/2019 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Nasdaq Clean Edge Green Energy UCITS ETF - Class A Shares | IE00BDBRT036 | 10/Mar/2017 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Nasdaq Clean Edge Smart Grid Infrastructure UCITS ETF - CLASS A | IE000J80JTL1 | 14/Apr/2022 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Nasdaq Cybersecurity UCITS ETF - CLASS A Shares | IE00BF16M727 | 21/May/2020 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Nasdaq Cybersecurity UCITS ETF - Class C | IE000P16KP52 | 14/Jul/2023 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust NYSE Arca Biotechnology UCITS ETF - Class A Shares | IE00BL0L0H60 | 21/May/2020 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | FIRST TRUST SMID RISING DIVIDEND ACHIEVERS UCITS ETF - CLASS A | IE0001R850E1 | 05/Apr/2024 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| FIRST TRUST GLOBAL FUNDS PLC | First Trust United Kingdom AlphaDEX (R) UCITS ETF - Class A Shares | IE00B8X9NZ57 | 26/Mar/2013 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust United Kingdom AlphaDEX (R) UCITS ETF - Class B Shares | IE00BD9N0445 | 15/Apr/2016 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust US Equity Income UCITS ETF - Class A Shares | IE00BZBW4Z27 | 15/Apr/2016 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust US Equity Income UCITS ETF - Class B Shares | IE00BD6GCF16 | 09/May/2017 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust US Equity Income UCITS ETF - Class D | IE00079WNSI6 | 14/Jul/2023 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust US Equity Opportunities UCITS ETF - Class A Shares | IE00BYTH6238 | 13/Aug/2015 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust US Large Cap Core AlphaDEX (R) UCITS ETF - Class A Shares | IE00B8X9NW27 | 26/Mar/2013 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust US Large Cap Core AlphaDEX (R) UCITS ETF - Class B Shares | IE00BWTNMB87 | 18/May/2015 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | FIRST TRUST US MOMENTUM UCITS ETF - Class A | IE000CY30YV9 | 24/Jul/2024 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Value Line® Dividend Index UCITS ETF - Class A Shares | IE00BKVKW020 | 11/Feb/2020 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | FIRST TRUST VEST NASDAQ-100® MODERATE BUFFER UCITS ETF – SEPTEMBER - Class A | IE000FQ808R5 | 24/Sep/2024 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | First Trust Vest U.S. Equity Moderate Buffer UCITS ETF - August - Class A | IE000TGSG3Y5 | 25/Aug/2023 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | FIRST TRUST VEST U.S. EQUITY MODERATE BUFFER UCITS ETF – FEBRUARY - Class A | IE000X8M8M80 | 15/Feb/2024 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | FIRST TRUST VEST U.S. EQUITY MODERATE BUFFER UCITS ETF – MAY - Class A | IE000P0FL8E3 | 15/May/2024 | Listed |
| FIRST TRUST GLOBAL FUNDS PLC | FIRST TRUST VEST U.S. EQUITY MODERATE BUFFER UCITS ETF – NOVEMBER - Class A | IE000OJ31JQ4 | 10/Nov/2023 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Multistrategy Hedge - Class C SEK Hedged Shares | IE00BRF1BR06 | 19/Jan/2015 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Private Equity 2017 - 2018 - Class B SEK Shares | IE00BD45YP46 | 05/Sep/2017 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Private Equity 2018 - 2019 - Class B SEK Shares | IE00BFMFJD39 | 27/Aug/2018 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Private Equity 2019 - 2020 - Class B SEK Shares | IE00BJFDZC37 | 12/Sep/2019 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Private Equity 2020 - 2021 - Class B SEK Shares | IE00BMWWQK96 | 09/Sep/2020 | Listed |

## Euronext Dublin - Investment Funds

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Private Equity 2021 - 2022 - CLASS B SEK SHARES | IE00BN92YQ11 | 05/May/2021 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Private Equity 2022 - 2023 - Class B SEK Shares | IE000QEPTWR2 | 17/Jun/2022 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Private Equity 2023 - 2024 - CLASS B SEK SHARES | IE000K00V5I3 | 01/Jun/2023 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Private Equity 2024 - 2025 - Class B SEK Shares | IE000GK1FVL8 | 21/Jun/2024 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Private. Credit - Class B SEK Shares | IE00BDCVTB58 | 10/Jul/2017 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Private. Credit - Class E SEK Hedged Shares | IE00BKY81H34 | 27/Apr/2021 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Real Estate 2017 - Class B SEK Shares | IE00BZ9NGM89 | 31/May/2017 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Real Estate 2018 - Class B SEK Shares | IE00BD45YN22 | 05/Feb/2018 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Real Estate 2019 - Class B SEK Shares | IE00BF4HWK52 | 18/Jan/2019 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Real Estate 2020 - Class B SEK Shares | IE00BJFDZF67 | 23/Jan/2020 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Real Estate 2021 - CLASS B SEK SHARES | IE00BMWWQM11 | 22/Jan/2021 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Real Estate 2022 - CLASS B SEK SHARES | IE00BN92YP04 | 06/Jul/2021 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Real Estate 2023 - Class B SEK Shares | IE0009JDBXR8 | 17/Jun/2022 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Real Estate 2024 - CLASS B SEK SHARES | IE0009Q5TL22 | 01/Jun/2023 | Listed |
| FORMUESFORVALTNING PRIVATE MARKETS PLC | Real Estate 2025 - CLASS B SEK | IE000EWN0L21 | 30/Aug/2024 | Listed |
| FRM DIVERSIFIED II FUND SPC | Yen Feeder Segregated Portfolio - Class A Shares | KYG3678B1370 | 31/Dec/2003 | Listed |
| FRM DIVERSIFIED II FUND SPC | Yen Feeder Segregated Portfolio - Class F Shares | XD0109204061 | 04/Dec/2009 | Listed |
| GABELLI ASSOCIATES LIMITED | Class A Shares | VGG3577E1170 | 02/May/2006 | Listed |
| GABELLI ASSOCIATES LIMITED | Class A Shares - Series 0113 | | 11/Mar/2013 | Listed |
| GABELLI ASSOCIATES LIMITED | Class A Shares – Series 0219 | | 04/Mar/2019 | Listed |
| GABELLI ASSOCIATES LIMITED | Class A Shares – Series 0220 | | 04/Jun/2020 | Listed |
| GABELLI ASSOCIATES LIMITED | Class A Shares – Series 0418 | | 12/Jun/2018 | Listed |
| GABELLI ASSOCIATES LIMITED | Class A Shares – Series 0619 | | 12/Aug/2019 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| GABELLI ASSOCIATES LIMITED | Class A Shares - Series 0918 | | 26/Oct/2018 | Listed |
| GABELLI ASSOCIATES LIMITED | Class A Shares – Series 1018 | | 18/Jan/2019 | Listed |
| GABELLI ASSOCIATES LIMITED | Class A Shares – Series 1118 | | 18/Jan/2019 | Listed |
| GABELLI ASSOCIATES LIMITED | Class A Shares - Series 1219 | | 28/Jan/2020 | Listed |
| GABELLI ASSOCIATES LIMITED | Class A Shares – Series 1220 | | 03/Feb/2021 | Listed |
| GABELLI ASSOCIATES LIMITED | Class A Shares- Series 0120 | | 04/Jun/2020 | Listed |
| GABELLI ASSOCIATES LIMITED | Class B Shares | VGG3577E1097 | 02/May/2006 | Listed |
| GABELLI ASSOCIATES LIMITED | Class B Shares - Series 0418 | | 12/Jun/2018 | Listed |
| GABELLI ASSOCIATES LIMITED | Class B Shares – Series 0619 | | 12/Aug/2019 | Listed |
| GABELLI ASSOCIATES LIMITED | Class B Shares – Series 1218 | | 18/Jan/2019 | Listed |
| GABELLI ASSOCIATES LIMITED | Class C Shares | IE000YM4SLF4 | 02/May/2006 | Listed |
| GABELLI ASSOCIATES LIMITED | Class D Shares | IE0006WN50C5 | 02/May/2006 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Balanced Return Fund - Class A Accumulation Shares | IE00BDZQTC81 | 13/Dec/2018 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Defined Returns Fund - CLASS B (HEDGED) Accumulation shares | IE00BFM0NT28 | 19/Apr/2018 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Defined Returns Fund - Class B Euro (Hedged) Accumulation Shares | IE00BG0TNY30 | 11/Sep/2018 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Defined Returns Fund - Class B Sterling Shares | IE00BFLR2202 | 06/Nov/2013 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Defined Returns Fund - CLASS I DISTRIBUTION 5% | IE00BMB3JY80 | 20/Aug/2020 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Defined Returns Fund - Class I Sterling Shares | IE00BF2ZW348 | 29/May/2017 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Dynamic Duration Fund - Class A (Hedged) Accumulation (USD) | IE00BVXVS028 | 13/Aug/2015 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Dynamic Duration Fund - CLASS A ACCUMULATION (GBP) SHARES | IE00BMY8S439 | 09/Aug/2023 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Dynamic Duration Fund - Class D (Hedged) Distribution (GBP) | IE00BMY8S546 | 09/Aug/2023 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Global Defined Returns Fund - CLASS A (HEDGED) ACCUMULATION SHARES - GBP | IE00BMCDD674 | 28/Jun/2023 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Global Defined Returns Fund - CLASS I (HEDGED) DISTRIBUTION 5% SHARES | IE000ZSZJI08 | 08/Feb/2024 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Global Defined Returns Fund - CLASS I (HEDGED) DISTRIBUTION 5% SHARES | IE000D5KGA99 | 08/Feb/2024 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Global Defined Returns Fund - CLASS I (HEDGED) DISTRIBUTION 5% SHARES | IE000LAYJJA7 | 08/Feb/2024 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Global Defined Returns Fund - CLASS I DISTRIBUTION 5% SHARES | IE000WZ8UD20 | 08/Feb/2024 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Tryg Invest Defensive Strategies Fund - CLASS X ACCUMULATION SHARES | IE0008C7KWM2 | 08/Feb/2024 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Uncorrelated Strategies Fund - Class A (Hedged) Accumulation Shares - GBP | IE00BNTJ5Q97 | 28/Sep/2022 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Uncorrelated Strategies Fund - Class A Accumulation Shares - USD | IE00BNTJ5P80 | 28/Sep/2022 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Uncorrelated Strategies Fund - Class I (Hedged) Distribution Shares - GBP | IE00BNTJ5V41 | 28/Sep/2022 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Uncorrelated Strategies Fund - Class X (Hedged) Accumulation Shares - GBP | IE00BNTJ5Z88 | 28/Sep/2022 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Uncorrelated Strategies Fund - Class X Accumulation Shares - USD | IE00BNTJ5Y71 | 28/Sep/2022 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Uncorrelated Strategies Fund - Class Z (Hedged) Distribution Shares - EUR | IE00BNTJ6445 | 04/May/2022 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Uncorrelated Strategies Fund - Class Z (Hedged) Distribution Shares - GBP | IE00BNTJ6338 | 04/May/2022 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Atlantic House Uncorrelated Strategies Fund - Class Z Distribution Shares - USD | IE00BNTJ6221 | 04/May/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | GSI Global Sustainable Focused Value Fund - Class A Distributing Shares | IE00BN7HRR04 | 16/Sep/2021 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | GSI Global Sustainable Focused Value Fund - Class B Accumulation Shares | IE000AYHQP03 | 27/Apr/2022 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | GSI Global Sustainable Value Fund - Class A Distributing Shares | IE00BZ036B68 | 16/Sep/2021 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | GSI Global Sustainable Value Fund - Class B Accumulation Shares | IE00BZ036C75 | 16/Sep/2021 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Medalist Partners Total Return Fund - CLASS B GBP HEDGED | IE00BF1PSK44 | 26/Nov/2019 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Medalist Partners Total Return Fund - CLASS B USD | IE00BD2BLJ77 | 26/Nov/2019 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Medalist Partners Total Return Fund - CLASS C GBP HEDGED | IE00BFYV9H38 | 18/Dec/2019 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Medalist Partners Total Return Fund - CLASS I (Inc) EURO HEDGED | IE00BD2BDV30 | 18/Dec/2019 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Medalist Partners Total Return Fund - CLASS I (INC) GBP HEDGED | IE00BD2BDN55 | 19/Apr/2018 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Medalist Partners Total Return Fund - CLASS I (INC) GBP UNHEDGED | IE00BD2BDP79 | 26/Nov/2019 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Medalist Partners Total Return Fund - CLASS I (Inc) USD | IE00BD2BLF30 | 26/Nov/2019 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Principal Asset Allocation Fund - Class A GBP Shares | IE00BMMV1N47 | 11/Mar/2015 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Principal Asset Allocation Fund - Class B EUR (Hedged) Shares | IE00BMMV1T09 | 08/Jan/2015 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Principal Asset Allocation Fund - Class B GBP Shares | IE00BMMV1R84 | 08/Jan/2015 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Third Avenue Global Value Fund - Class R (Hedged) Accumulation (EUR) Shares | IE000XDAIA39 | 13/Nov/2024 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Third Avenue Real Estate Value Fund - Class I Accumulation (USD) Shares | IE00B6WFK718 | 12/Jun/2017 | Listed |
| GEMCAP INVESTMENT FUNDS (IRELAND) PLC | Third Avenue Real Estate Value Fund - Class R Accumulation (USD) Shares | IE00B57HGY48 | 12/Jun/2017 | Listed |
| GLAZER ENHANCED OFFSHORE FUND, LTD. | EUR Redeemable Participating Non-Voting Shares Series 01Dec2020_R | | 03/Feb/2021 | Listed |
| GLOBAL INVESTMENT FUND (THE) | Enhanced MBS Fund - Units | KYG3928Y2189 | 24/Aug/2018 | Listed |
| GLOBAL INVESTMENT FUND (THE) | Enhanced MBS Fund II - Units | KYG3928Y2007 | 24/Aug/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| GLOBAL INVESTMENT FUND (THE) | High Grade CMBS Fund - Units | KYG3928Y1926 | 24/Aug/2018 | Listed |
| GLOBAL INVESTMENT FUND (THE) | High Grade Corporate Bond Fund - Units | KYG3928Y1272 | 19/Jun/2001 | Listed |
| GLOBAL INVESTMENT FUND (THE) | Long Term CMBS Fund - Units | KYG3928Y1843 | 24/Aug/2018 | Listed |
| GLOBAL INVESTMENT FUND (THE) | Strategic US Fund - Units | VGG3927R1727 | 22/May/2003 | Listed |
| GLOBAL INVESTMENT FUND (THE) | US Enhanced Large Cap Equity Fund - Shares | KYG3928Y1355 | 03/Aug/2004 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X 1-3 MONTH T-BILL UCITS ETF - USD Accumulating | IE000GSIFIB0 | 06/Dec/2023 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X AGTECH & FOOD INNOVATION UCITS ETF - USD Accumulating | IE000EBFYWX3 | 15/Feb/2022 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X ARTIFICIAL INTELLIGENCE UCITS ETF - USD Accumulating | IE0000XTDDA8 | 10/Sep/2024 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X AUTONOMOUS & ELECTRIC VEHICLES UCITS ETF - USD ACCUMULATING | IE00BMH5YR69 | 16/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X AUTONOMOUS & ELECTRIC VEHICLES UCITS ETF - USD DISTRIBUTING | IE00BMH5YS76 | 16/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X BLOCKCHAIN UCITS ETF - USD Accumulating | IE000XAGSCY5 | 21/Jan/2022 | Listed |
| GLOBAL X ETFS ICAV | Global X Clean Water UCITS ETF. - USD ACCUMULATING | IE000BWKUES1 | 07/Dec/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X CLEANTECH UCITS ETF - USD ACCUMULATING | IE00BMH5YL08 | 16/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X CLOUD COMPUTING UCITS ETF - USD Accumulating | IE00BMH5YF48 | 02/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | Global X Copper Miners UCITS ETF. - USD ACCUMULATING | IE0003Z9E2Y3 | 22/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X CYBERSECURITY UCITS ETF - USD ACCUMULATING | IE00BMH5Y871 | 16/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | Global X Data Center REITS & Digital Infrastructure UCITS ETF. - USD ACCUMULATING | IE00BMH5Y327 | 07/Dec/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X DEFENCE TECH UCITS ETF - USD Accumulating | IE000JCW3DZ3 | 10/Sep/2024 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X DISRUPTIVE MATERIALS UCITS ETF - USD ACCUMULATING | IE000FP52WM7 | 07/Sep/2022 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X DISRUPTIVE MATERIALS UCITS ETF - USD Distributing | IE000544AJM3 | 26/Oct/2022 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X E-COMMERCE UCITS ETF - USD ACCUMULATING | IE00BMH5XY61 | 16/Nov/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| GLOBAL X ETFS ICAV | GLOBAL X EUROPEAN INFRASTRUCTURE DEVELOPMENT UCITS ETF - EUR Accumulating | IE000PS0J481 | 03/Sep/2024 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X FINTECH UCITS ETF - USD ACCUMULATING | IE00BLCHJZ35 | 16/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X FINTECH UCITS ETF - USD DISTRIBUTING | IE00BLCHK052 | 16/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X GENOMICS & BIOTECHNOLOGY UCITS ETF - USD ACCUMULATING | IE00BM8R0N95 | 02/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X HYDROGEN UCITS ETF - USD Accumulating | IE0002RPS3K2 | 07/Feb/2022 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X INTERNET OF THINGS UCITS ETF - USD Accumulating | IE00BLCHJT74 | 16/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | Global X Lithium & Battery Tech UCITS ETF. - USD ACCUMULATING | IE00BLCHJN13 | 07/Dec/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X NASDAQ 100® COVERED CALL UCITS ETF - USD ACCUMULATING | IE00BM8R0H36 | 22/Nov/2022 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X NASDAQ 100® COVERED CALL UCITS ETF - USD DISTRIBUTING | IE00BM8R0J59 | 22/Nov/2022 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X RENEWABLE ENERGY PRODUCERS UCITS ETF - USD Accumulating | IE00BLCHJH52 | 07/Dec/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X ROBOTICS & ARTIFICIAL INTELLIGENCE UCITS ETF - USD ACCUMULATING | IE00BLCHJB90 | 16/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X ROBOTICS & ARTIFICIAL INTELLIGENCE UCITS ETF - USD DISTRIBUTING | IE00BLCHJC08 | 16/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X S&P 500 COVERED CALL UCITS ETF - USD DISTRIBUTING | IE0002L5QB31 | 11/Jul/2023 | Listed |
| GLOBAL X ETFS ICAV | Global X S&P 500 Quarterly Buffer UCITS ETF - USD Accumulating | IE000LSRKCB4 | 21/Feb/2023 | Listed |
| GLOBAL X ETFS ICAV | Global X S&P 500 Quarterly Tail Hedge UCITS ETF - USD Accumulating | IE000EPX8KB7 | 21/Feb/2023 | Listed |
| GLOBAL X ETFS ICAV | Global X S&P 500® Annual Buffer UCITS ETF - USD Accumulating | IE0009BM62P2 | 07/Nov/2023 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X S&P 500® ANNUAL TAIL HEDGE UCITS ETF - USD Accumulating | IE000HGH8PV2 | 07/Nov/2023 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X SILVER MINERS UCITS ETF - USD ACCUMULATING | IE000UL6CLP7 | 04/May/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| GLOBAL X ETFS ICAV | GLOBAL X SOLAR UCITS ETF - USD Accumulating | IE000XD7KCJ7 | 15/Feb/2022 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X SUPERDIVIDEND® UCITS ETF - USD Accumulating | IE000YICM5P9 | 15/Feb/2022 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X SUPERDIVIDEND® UCITS ETF - USD Distributing | IE00077FRP95 | 15/Feb/2022 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X TELEMEDICINE & DIGITAL HEALTH UCITS ETF - USD ACCUMULATING | IE00BLR6QB00 | 17/Dec/2020 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X TELEMEDICINE & DIGITAL HEALTH UCITS ETF - USD DISTRIBUTING | IE00BLR6QC17 | 17/Dec/2020 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X U.S. INFRASTRUCTURE DEVELOPMENT UCITS ETF - USD Accumulating | IE00BLCHJ534 | 02/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X U.S. INFRASTRUCTURE DEVELOPMENT UCITS ETF - USD Distributing | IE00BLCHJ641 | 02/Nov/2021 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X URANIUM UCITS ETF - USD ACCUMULATING | IE000NDWFGA5 | 20/Apr/2022 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X URANIUM UCITS ETF - USD Distributing | IE000MS9DTS9 | 26/Oct/2022 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X VIDEO GAMES & ESPORTS UCITS ETF - USD ACCUMULATING | IE00BLR6Q544 | 17/Dec/2020 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X VIDEO GAMES & ESPORTS UCITS ETF - USD DISTRIBUTING | IE00BLR6Q650 | 17/Dec/2020 | Listed |
| GLOBAL X ETFS ICAV | GLOBAL X WIND ENERGY UCITS ETF - USD Accumulating | IE000JNHCBM6 | 08/Feb/2022 | Listed |
| GLOBAL X ETFS II ICAV | GLOBAL X CHINA ELECTRIC VEHICLE AND BATTERY UCITS ETF - USD ACCUMULATING | IE00094FRAA6 | 18/Jan/2022 | Listed |
| GLOBAL YIELD FUND SPC LTD. | Segregated Portfolio A - Class A Shares | VGG3R38E1118 | 21/Apr/2021 | Listed |
| GOLDMAN SACHS ETF ICAV | Goldman Sachs Access China Government Bond UCITS ETF - CLASS USD (ACC) | IE00BJSBC011 | 20/May/2021 | Listed |
| GOLDMAN SACHS ETF ICAV | Goldman Sachs Access China Government Bond UCITS ETF - CLASS USD (DIST) | IE00BJSBCS90 | 22/Oct/2019 | Listed |
| GOLDMAN SACHS ETF ICAV | Goldman Sachs Access UK Gilts 1 -10 Years UCITS ETF - Class GBP (Dist) GBP | IE0003MKK4H3 | 08/Sep/2021 | Listed |
| GOLDMAN SACHS ETF ICAV | Goldman Sachs ActiveBeta® Emerging Markets Equity UCITS ETF - CLASS USD (ACC) | IE00BJ5CMD00 | 04/Nov/2019 | Listed |
| GOLDMAN SACHS ETF ICAV | Goldman Sachs ActiveBeta® Paris-Aligned Sustainable US Large Cap Equity UCITS ETF - CLASS USD (ACC) | IE00BJ5CNR11 | 24/Sep/2019 | Listed |

## Euronext Dublin - Investment Funds

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| GOLDMAN SACHS ETF ICAV | Goldman Sachs Global Green Bond UCITS ETF - CLASS EUR-HEDGED (DIST) | IE000L0X6L81 | 14/Feb/2024 | Listed |
| GOLDMAN SACHS ETF ICAV | Goldman Sachs Global Green Bond UCITS ETF - CLASS GBP-HEDGED (DIST) | IE0004IR5U82 | 14/Feb/2024 | Listed |
| GOLDMAN SACHS ETF ICAV | Goldman Sachs Global Green Bond UCITS ETF - CLASS USD-HEDGED (DIST) | IE000REVDBO3 | 30/May/2024 | Listed |
| GOLDMAN SACHS ETF ICAV | Goldman Sachs Global Green Bond UCITS ETF - EUR DIST | IE000SYQFJV2 | 14/Feb/2024 | Listed |
| GOLDMAN SACHS ETF ICAV | Goldman Sachs Paris-Aligned Climate World Equity UCITS ETF - Class USD (Acc) | IE000HPBRE54 | 12/Oct/2022 | Listed |
| GREEN EFFECTS INVESTMENT PLC | Green Effects NAI-Werte Funds - Green Effects NAI-Werte Funds | IE0005895655 | 07/Sep/2000 | Listed |
| HANETF ICAV | Alerian Midstream Energy Dividend UCITS ETF - DISTRIBUTING SHARE CLASS | IE00BKPTXQ89 | 29/Jul/2020 | Listed |
| HANETF ICAV | AuAg ESG Gold Mining UCITS ETF - ACCUMULATING ETF SHARE CLASS | IE00BNTVVR89 | 06/Jul/2021 | Listed |
| HANETF ICAV | EMQQ Emerging Markets Internet UCITS ETF - Accumulating ETF Share | IE00BFYN8Y92 | 04/Oct/2018 | Listed |
| HANETF ICAV | ETC Group Web 3.0 UCITS ETF - Accumulating ETF Share Class | IE000KDY10O3 | 16/Mar/2022 | Listed |
| HANETF ICAV | European Green Deal UCITS ETF - ACCUMULATING ETF SHARE CLASS A | IE0007WMHDE3 | 24/Jul/2023 | Listed |
| HANETF ICAV | Finamex Mexico S&P/BMV International UMS Sovereign Bond 5-10yr UCITS ETF - ACCUMULATING ETF SHARE CLASS | IE000RI14ZD9 | 30/Mar/2022 | Listed |
| HANETF ICAV | Future of Defence UCITS ETF - Accumulating ETF Share Class | IE000OJ5TQP4 | 03/Jul/2023 | Listed |
| HANETF ICAV | Global Balanced Fund UCITS ETF - ACCUMULATING ETF SHARE CLASS | IE00BL643144 | 12/Oct/2020 | Listed |
| HANETF ICAV | Grayscale Future of Finance UCITS ETF - Accumulating ETF Share Class | IE000TVPSRI1 | 16/May/2022 | Listed |
| HANETF ICAV | Guinness Sustainable Energy UCITS ETF - Accumulating ETF Share Class | IE00BNC1F287 | 07/Dec/2020 | Listed |
| HANETF ICAV | HAN-GINS Indxx Healthcare Megatrend Equal Weight UCITS ETF - ACCUMULATING ETF SHARE CLASS A | IE00BJQTJ848 | 05/Apr/2019 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| HANETF ICAV | HAN-GINS Tech Megatrend Equal Weight UCITS ETF - Accumulating ETF Share Class | IE00BDDRF700 | 09/Oct/2018 | Listed |
| HANETF ICAV | INQQ India Internet UCITS ETF - Accumulating ETF Share Class | IE000WYTQSF9 | 15/Nov/2023 | Listed |
| HANETF ICAV | Lloyd Focused Equity UCITS ETF - Accumulating ETF Share Class | IE000NYVK0R8 | 16/May/2024 | Listed |
| HANETF ICAV | Lloyd Growth Equity UCITS ETF - Accumulating ETF Share Class | IE00068IJAK0 | 16/May/2024 | Listed |
| HANETF ICAV | Saturna Al-Kawthar Global Focused Equity UCITS ETF - ACCUMULATING ETF SHARE CLASS | IE00BMYMHS24 | 29/Sep/2020 | Listed |
| HANETF ICAV | Sprott Copper Miners ESG Screened UCITS ETF - Accumulating ETF Share Class | IE000IQQEL77 | 06/Dec/2023 | Listed |
| HANETF ICAV | SPROTT ENERGY TRANSITION MATERIALS UCITS ETF - Accumulating ETF Share Class | IE000K6PPGX7 | 13/Mar/2023 | Listed |
| HANETF ICAV | Sprott Junior Uranium Miners UCITS ETF - Accumulating ETF Share Class | IE00075IVKF9 | 22/Feb/2024 | Listed |
| HANETF ICAV | Sprott Uranium Miners UCITS ETF - ACCUMULATING ETF SHARE CLASS | IE0005YK6564 | 05/May/2022 | Listed |
| HANETF ICAV | The Travel  UCITS ETF - ACCUMULATING ETF SHARE CLASS | IE00BMFNW783 | 08/Jun/2021 | Listed |
| HANETF II ICAV | Performance Trust Total Return Bond UCITS ETF - Accumulating ETF Share Class | IE000X5OD4M3 | 10/Oct/2024 | Listed |
| HARBOUR HOLDINGS LTD. | Class A Shares – Series 02 February 2018 | | 07/Feb/2018 | Listed |
| HARBOUR HOLDINGS LTD. | Class A Shares - Series 1 | BMG428541368 | 07/Oct/2003 | Listed |
| HARBOUR HOLDINGS LTD. | Class A Shares – Series 10 October 2018 | | 06/Dec/2018 | Listed |
| HARBOUR HOLDINGS LTD. | Class A Shares – Series 7 July 2019 | | 12/Aug/2019 | Listed |
| HARBOUR HOLDINGS LTD. | Class A Shares – Series 8 August 2019 | | 13/Aug/2019 | Listed |
| HARBOUR HOLDINGS LTD. | Class B Shares – Series 1 | BMG428542507 | 03/Nov/2004 | Listed |
| HORIZON KINETICS ICAV | Horizon Kinetics Full-Cycle Inflation Equity Fund UCITS ETF - USD ETF Share Class | IE000Z7ELYY2 | 20/Mar/2023 | Listed |
| IGNIS STRATEGIC SOLUTIONS FUNDS PLC | Fundamental Strategies Fund - USD A Class | IE00B246XS60 | 01/Jul/2008 | Listed |
| IGNIS STRATEGIC SOLUTIONS FUNDS PLC | Systematic Strategies Fund - Class B Shares | IE00BBT3KH34 | 23/Jul/2013 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| IMARA AFRICAN OPPORTUNITIES FUND LIMITED | Participating shares | VGG471891082 | 24/Oct/2006 | Listed |
| INVESCO MARKETS II PLC | Invesco Artificial Intelligence Enablers UCITS ETF - ACC | IE000LGWDNE5 | 30/Oct/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco AT1 Capital Bond UCITS ETF - Acc | IE00BFZPF322 | 19/Jun/2018 | Listed |
| INVESCO MARKETS II PLC | Invesco AT1 Capital Bond UCITS ETF - Dist | IE00BG0TQB18 | 17/Sep/2018 | Listed |
| INVESCO MARKETS II PLC | Invesco AT1 Capital Bond UCITS ETF - GBP Hdg Dist | IE00BYZLWM19 | 17/Sep/2018 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2026 USD Corporate Bond UCITS ETF - ACC | IE000ZUAJ6B7 | 22/May/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2026 USD Corporate Bond UCITS ETF - Dist | IE000O36LOH8 | 22/May/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2026 USD Corporate Bond UCITS ETF - GBP Hdg Dist | IE0001AXQAS6 | 03/Jul/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2027 USD Corporate Bond UCITS ETF - ACC | IE0001XIQ4D9 | 22/May/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2027 USD Corporate Bond UCITS ETF - Dist | IE000BMDG046 | 22/May/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2027 USD Corporate Bond UCITS ETF - GBP Hdg Dist | IE00025DKLQ3 | 03/Jul/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2028 USD Corporate Bond UCITS ETF - ACC | IE000GMRDSZ7 | 22/May/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2028 USD Corporate Bond UCITS ETF - Dist | IE000A0RC215 | 22/May/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2028 USD Corporate Bond UCITS ETF - GBP Hdg Dist | IE000QAO7DD4 | 03/Jul/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2029 USD Corporate Bond UCITS ETF - ACC | IE000B4EDHL6 | 22/May/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2029 USD Corporate Bond UCITS ETF - Dist | IE000C5Q64P6 | 22/May/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2029 USD Corporate Bond UCITS ETF - GBP Hdg Dist | IE000GFG8GS0 | 03/Jul/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2030 USD Corporate Bond UCITS ETF - ACC | IE00034XRBU1 | 22/May/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2030 USD Corporate Bond UCITS ETF - Dist | IE000GB2EQ90 | 22/May/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco BulletShares 2030 USD Corporate Bond UCITS ETF - GBP Hdg Dist | IE000Y0DQX41 | 03/Jul/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco ChiNext 50 UCITS ETF - ACC | IE000AWRDWI7 | 19/Jun/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco Cybersecurity UCITS ETF - ACC | IE00072RHT03 | 30/Oct/2024 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| INVESCO MARKETS II PLC | Invesco Defence Innovation UCITS ETF - ACC | IE000BRM9046 | 30/Oct/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco Dow Jones Islamic Global Developed Markets UCITS ETF - Acc | IE000UOXRAM8 | 10/Dec/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco Dow Jones US Insurance UCITS ETF - Acc | IE0007UJ6IE0 | 11/Jul/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco Elwood Global Blockchain UCITS ETF - Acc Shares | IE00BGBN6P67 | 19/Feb/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco Emerging Markets USD Bond UCITS ETF - Dist | IE00BF51K132 | 16/Nov/2017 | Listed |
| INVESCO MARKETS II PLC | Invesco FTSE All Share ESG Climate UCITS ETF - Acc | IE0003RA2ZR3 | 01/Nov/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco FTSE All Share ESG Climate UCITS ETF - Dist | IE00BN7J5Z03 | 11/Mar/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco FTSE All-World UCITS ETF - ACC | IE000716YHJ7 | 27/Jun/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco FTSE All-World UCITS ETF - DIST | IE0000QLH0G6 | 27/Jun/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco FTSE All-World UCITS ETF - GBP PFHDG DIST | IE000UJC4MR1 | 27/Jun/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco GBP Corporate Bond ESG UCITS ETF - Dist | IE00BKW9SV11 | 19/Feb/2020 | Listed |
| INVESCO MARKETS II PLC | Invesco GBP Corporate Bond UCITS ETF - DIST | IE00BKW9SW28 | 04/Mar/2020 | Listed |
| INVESCO MARKETS II PLC | Invesco Global Clean Energy UCITS ETF - ACC | IE00BLRB0242 | 25/Feb/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco Global Clean Energy UCITS ETF - DIST | IE00BLRB0028 | 25/Feb/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco Global Corporate Bond ESG UCITS ETF - DIST | IE000FVQW7E7 | 09/Apr/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco Global Corporate Bond ESG UCITS ETF - GBP PFHDG DIST | IE000P2WSBY0 | 09/Apr/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco Global High Yield Corporate Bond ESG UCITS ETF - DIST | IE000ZWSN3F7 | 12/Jan/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco Global High Yield Corporate Bond ESG UCITS ETF - GBP PfHdg DIST | IE00020C1NS6 | 12/Jan/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco Hydrogen Economy UCITS ETF - ACC | IE00053WDH64 | 08/Sep/2022 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI China All Shares Stock Connect UCITS ETF - ACC | IE00BK80XL30 | 01/Mar/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI China Technology All Shares Stock Connect UCITS ETF - ACC | IE00BM8QS095 | 10/Jun/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| INVESCO MARKETS II PLC | Invesco MSCI Emerging Markets ESG Climate Paris Aligned UCITS ETF - Acc | IE000PJL7R74 | 14/Jun/2022 | Listed |
| INVESCO MARKETS II PLC | INVESCO MSCI EMERGING MARKETS ESG UNIVERSAL SCREENED UCITS ETF - ACC | IE00BMDBMY19 | 06/Jul/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI Europe ESG Climate Paris Aligned UCITS ETF - Acc | IE000TI21P14 | 07/Dec/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI Europe ESG Universal Screened UCITS ETF - ACC | IE00BJQRDL90 | 31/May/2019 | Listed |
| INVESCO MARKETS II PLC | INVESCO MSCI EUROPE EX UK ESG UNIVERSAL SCREENED UCITS ETF - ACC | IE00BMDBMW94 | 11/Mar/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI Japan ESG Climate Paris Aligned UCITS ETF - ACC | IE000I8IKC59 | 07/Dec/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI Japan ESG Universal Screened UCITS ETF - ACC | IE00BMDBMV87 | 08/Jan/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI Pacific ex Japan ESG Universal Screened UCITS ETF - Acc | IE00BMDBMT65 | 08/Jan/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI USA ESG Climate Paris Aligned UCITS ETF - ACC | IE000RLUE8E9 | 07/Dec/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI USA ESG Universal Screened UCITS ETF - ACC | IE00BJQRDM08 | 31/May/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI USA ESG Universal Screened UCITS ETF - DIST | IE000A8N67F3 | 09/Aug/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI USA ESG Universal Screened UCITS ETF - GBP Hdg Acc | IE000T5R61X5 | 24/Jan/2022 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI World Equal Weight UCITS ETF - ACC | IE000OEF25S1 | 06/Sep/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI World ESG Climate Paris Aligned UCITS ETF - ACC | IE000V93BNU0 | 07/Dec/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco MSCI World ESG Universal Screened UCITS ETF - ACC | IE00BJQRDK83 | 31/May/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco NASDAQ Next Generation 100 UCITS ETF - ACC | IE00BMD8KP97 | 22/Mar/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco Nasdaq-100 Equal Weight UCITS ETF - Acc | IE000L2SA8K5 | 11/Jul/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco NASDAQ-100 ESG UCITS ETF - ACC | IE000COQKPO9 | 20/Oct/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco Preferred Shares UCITS ETF - Acc | IE00BG482169 | 11/Dec/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| INVESCO MARKETS II PLC | Invesco Preferred Shares UCITS ETF - CHF Hedged | IE00BDT8TZ34 | 11/May/2018 | Listed |
| INVESCO MARKETS II PLC | Invesco Preferred Shares UCITS ETF - Dist | IE00BDVJF675 | 29/Sep/2017 | Listed |
| INVESCO MARKETS II PLC | Invesco Preferred Shares UCITS ETF - EUR Hedged Dist | IE00BDT8V027 | 11/May/2018 | Listed |
| INVESCO MARKETS II PLC | Invesco Quantitative Strategies ESG Global Equity Multi-Factor UCITS ETF - Acc Shares | IE00BJQRDN15 | 24/Jul/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco Quantitative Strategies ESG Global Equity Multi-Factor UCITS ETF - EUR PfHdg Acc Shares | IE00BJQRDP39 | 24/Jul/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco Quantitative Strategies Global Equity Low Volatility Low Carbon UCITS ETF - ACC | IE000N42HDP2 | 20/Jul/2022 | Listed |
| INVESCO MARKETS II PLC | Invesco S&P 500 Equal Weight UCITS ETF - ACC | IE00BNGJJT35 | 07/Apr/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco S&P 500 Equal Weight UCITS ETF - Dist | IE00BM8QRY62 | 07/Apr/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco S&P 500 Low Volatility UCITS ETF - ACC | IE00BKW9SX35 | 13/Jul/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco S&P World Energy ESG UCITS ETF - ACC | IE000AIFGRB9 | 13/Apr/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco S&P World Financials ESG UCITS ETF - ACC | IE00018LB0D8 | 13/Apr/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco S&P World Health Care ESG UCITS ETF - ACC | IE000L4EH2K5 | 13/Apr/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco S&P World Information Technology ESG UCITS ETF - ACC | IE000Q0IU5T1 | 13/Apr/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco Solar Energy UCITS ETF - ACC | IE00BM8QRZ79 | 30/Jul/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco UK Gilt 1-5 Year UCITS ETF - Dist | IE00BG0TQ445 | 20/Mar/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco UK Gilts UCITS ETF - ACC | IE00BG0TQD32 | 31/May/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco UK Gilts UCITS ETF - Dist | IE00BG0TQC25 | 20/Mar/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco US Municipal Bond UCITS ETF - DIST | IE00BNG70R26 | 10/Feb/2021 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 0 – 1 Year UCITS ETF - ACC | IE00BKWD3D06 | 27/Jan/2020 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 0 – 1 Year UCITS ETF - DIST | IE00BKWD3C98 | 27/Jan/2020 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 0 – 1 Year UCITS ETF - GBP Hdg Dist | IE00BKWD3F20 | 27/Jan/2020 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 0 – 1 Year UCITS ETF - MXN Hdg Acc | IE000RZNG4X9 | 07/Feb/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 10+ Year UCITS ETF - ACC | IE000GE4QIR1 | 21/Feb/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 10+ Year UCITS ETF - DIST | IE00BKWD3743 | 13/Oct/2022 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 10+ Year UCITS ETF - GBP HDG DIST | IE00BKWD3859 | 13/Oct/2022 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 1-3 Year UCITS ETF - ACC | IE00BF2FNH52 | 21/Feb/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 1-3 Year UCITS ETF - Dist | IE00BF2FNG46 | 07/Jan/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 1-3 Year UCITS ETF - GBP HDG DIST | IE00BF2FNL98 | 28/Jun/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 3-7 Year UCITS ETF - ACC | IE00BF2FNR50 | 21/Feb/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 3-7 Year UCITS ETF - Dist | IE00BF2FNQ44 | 07/Jan/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 3-7 Year UCITS ETF - GBP HDG DIST | IE00BF2GC043 | 08/Mar/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 7-10 Year UCITS ETF - ACC | IE00BF2FN752 | 21/Feb/2024 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 7-10 Year UCITS ETF - Dist | IE00BF2FN646 | 07/Jan/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond 7-10 Year UCITS ETF - GBP HDG DIST | IE00BF2FNB90 | 07/Jan/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond UCITS ETF - ACC | IE00BF2GFJ42 | 10/Aug/2023 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond UCITS ETF - Dist | IE00BF2GFH28 | 07/Jan/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco US Treasury Bond UCITS ETF - GBP HDG DIST | IE00BF2GFM70 | 28/Jun/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco USD IG Corporate Bond ESG UCITS ETF - Dist | IE00BF51K025 | 16/Nov/2017 | Listed |
| INVESCO MARKETS II PLC | Invesco USD IG Corporate Bond ESG UCITS ETF - GBP HDG DIST | IE00BJ06C481 | 11/Nov/2019 | Listed |
| INVESCO MARKETS II PLC | Invesco Variable Rate Preferred Shares UCITS ETF - Acc | IE00BHJYDT11 | 11/Dec/2018 | Listed |
| INVESCO MARKETS II PLC | Invesco Variable Rate Preferred Shares UCITS ETF - Dist | IE00BG21M733 | 02/Oct/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| INVESCO MARKETS II PLC | Invesco Wind Energy UCITS ETF - ACC | IE0008RX29L5 | 08/Sep/2022 | Listed |
| INVESCO MARKETS III PLC | Invesco EQQQ Nasdaq-100 UCITS ETF - CHF Hdg Acc | IE00BYVTMT69 | 17/Oct/2017 | Listed |
| INVESCO MARKETS III PLC | Invesco EQQQ Nasdaq-100 UCITS ETF - Dist | IE0032077012 | 23/Mar/2012 | Listed |
| INVESCO MARKETS III PLC | Invesco EQQQ Nasdaq-100 UCITS ETF - EUR Hdg Acc | IE00BYVTMS52 | 17/Oct/2017 | Listed |
| INVESCO MARKETS III PLC | Invesco EQQQ Nasdaq-100 UCITS ETF - GBP Hdg Acc | IE00BYVTMW98 | 17/Oct/2017 | Listed |
| INVESCO MARKETS III PLC | Invesco EQQQ Nasdaq-100 UCITS ETF - USD Acc. | IE00BFZXGZ54 | 24/Sep/2018 | Listed |
| INVESCO MARKETS III PLC | Invesco Euro Cash 3 Months UCITS ETF - Acc | IE00B3BPCH51 | 08/Sep/2008 | Listed |
| INVESCO MARKETS III PLC | Invesco EURO STOXX High Dividend Low Volatility UCITS ETF - Dist | IE00BZ4BMM98 | 06/Jan/2016 | Listed |
| INVESCO MARKETS III PLC | Invesco FTSE Emerging Markets High Dividend Low Volatility UCITS ETF - Dist | IE00BYYXBF44 | 27/May/2016 | Listed |
| INVESCO MARKETS III PLC | Invesco FTSE RAFI All-World 3000 UCITS ETF - Dist | IE00B23LNQ02 | 27/Nov/2007 | Listed |
| INVESCO MARKETS III PLC | Invesco FTSE RAFI Emerging Markets UCITS ETF - Dist | IE00B23D9570 | 12/Nov/2007 | Listed |
| INVESCO MARKETS III PLC | Invesco FTSE RAFI Europe UCITS ETF - Dist | IE00B23D8X81 | 12/Nov/2007 | Listed |
| INVESCO MARKETS III PLC | Invesco FTSE RAFI UK 100 UCITS ETF - Dist | IE00B23LNN70 | 27/Nov/2007 | Listed |
| INVESCO MARKETS III PLC | Invesco FTSE RAFI US 1000 UCITS ETF - Dist | IE00B23D8S39 | 07/Nov/2007 | Listed |
| INVESCO MARKETS III PLC | Invesco Global Buyback Achievers UCITS ETF - Dist | IE00BLSNMW37 | 24/Oct/2014 | Listed |
| INVESCO MARKETS III PLC | Invesco S&P 500 High Dividend Low Volatility UCITS ETF - CHF Hdg Acc | IE00BYVTMX06 | 17/Oct/2017 | Listed |
| INVESCO MARKETS III PLC | Invesco S&P 500 High Dividend Low Volatility UCITS ETF - Dist | IE00BWTN6Y99 | 11/May/2015 | Listed |
| INVESCO MARKETS III PLC | Invesco S&P 500 QVM UCITS ETF - Dist | IE00BDZCKK11 | 18/May/2017 | Listed |
| INVESCO MARKETS III PLC | Invesco US High Yield Fallen Angels UCITS ETF - ACC | IE0009D6K2A2 | 28/Jul/2022 | Listed |
| INVESCO MARKETS III PLC | Invesco US High Yield Fallen Angels UCITS ETF - CHF Hdg Acc | IE00BYVTMY13 | 17/Oct/2017 | Listed |
| INVESCO MARKETS III PLC | Invesco US High Yield Fallen Angels UCITS ETF - Dist | IE00BD0Q9673 | 01/Sep/2016 | Listed |
| INVESCO MARKETS III PLC | Invesco US High Yield Fallen Angels UCITS ETF - EUR Hdg Acc | IE00BYVTMZ20 | 17/Oct/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| INVESCO MARKETS III PLC | Invesco US High Yield Fallen Angels UCITS ETF - GBP Hdg Acc | IE00BYVTN047 | 17/Oct/2017 | Listed |
| INVESCO MARKETS PLC | Invesco Bloomberg Commodity UCITS ETF - EUR Hdg | IE00BF4J0300 | 16/Aug/2018 | Listed |
| INVESCO MARKETS PLC | Invesco Bloomberg Commodity UCITS ETF - USD | IE00BD6FTQ80 | 12/Jan/2017 | Listed |
| INVESCO MARKETS PLC | Invesco Commodity Composite UCITS ETF - USD | IE00B4TXPP71 | 22/Dec/2011 | Listed |
| INVESCO MARKETS PLC | INVESCO COMMUNICATIONS S&P US SELECT SECTOR UCITS ETF - Acc | IE00BG7PP820 | 17/Sep/2018 | Listed |
| INVESCO MARKETS PLC | Invesco Consumer Discretionary S&P US Sector UCITS ETF - Acc | IE00B449XP68 | 04/Jan/2010 | Listed |
| INVESCO MARKETS PLC | Invesco Consumer Staples S&P US Select Sector UCITS ETF - Acc | IE00B435BG20 | 04/Jan/2010 | Listed |
| INVESCO MARKETS PLC | Invesco Energy S&P US Select Sector UCITS ETF – A Shares - Acc | IE00B435CG94 | 04/Jan/2010 | Listed |
| INVESCO MARKETS PLC | Invesco EURO STOXX 50 UCITS ETF - Acc | IE00B60SWX25 | 13/May/2010 | Listed |
| INVESCO MARKETS PLC | Invesco EURO STOXX 50 UCITS ETF - Dist | IE00B5B5TG76 | 13/May/2010 | Listed |
| INVESCO MARKETS PLC | Invesco Financials S&P US Select Sector UCITS ETF - Acc | IE00B42Q4896 | 04/Jan/2010 | Listed |
| INVESCO MARKETS PLC | Invesco FTSE 100 UCITS ETF - Acc | IE00B60SWT88 | 13/May/2010 | Listed |
| INVESCO MARKETS PLC | Invesco FTSE 250 UCITS ETF - Acc | IE00B60SWV01 | 13/May/2010 | Listed |
| INVESCO MARKETS PLC | Invesco Health Care S&P US Select Sector UCITS ETF - Acc | IE00B3WMTH43 | 04/Jan/2010 | Listed |
| INVESCO MARKETS PLC | Invesco Industrials S&P US Select Sector UCITS ETF - Acc | IE00B3YC1100 | 04/Jan/2010 | Listed |
| INVESCO MARKETS PLC | Invesco JPX Nikkei 400 UCITS ETF - Acc | IE00BPRCH686 | 16/Sep/2014 | Listed |
| INVESCO MARKETS PLC | Invesco JPX Nikkei 400 UCITS ETF - USD Hedged Acc | IE00BVGC6751 | 08/Jun/2015 | Listed |
| INVESCO MARKETS PLC | INVESCO KBW NASDAQ FINTECH UCITS ETF - Acc | IE00BYMS5W68 | 09/Mar/2017 | Listed |
| INVESCO MARKETS PLC | Invesco Materials S&P US Select Sector UCITS ETF - Acc | IE00B3XM3R14 | 04/Jan/2010 | Listed |
| INVESCO MARKETS PLC | Invesco Morningstar US Energy Infrastructure MLP UCITS ETF - Acc | IE00B94ZB998 | 24/May/2013 | Listed |
| INVESCO MARKETS PLC | Invesco Morningstar US Energy Infrastructure MLP UCITS ETF - Dist | IE00B8CJW150 | 24/May/2013 | Listed |
| INVESCO MARKETS PLC | Invesco MSCI Emerging Markets UCITS ETF - Acc | IE00B3DWVS88 | 29/Apr/2010 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| INVESCO MARKETS PLC | Invesco MSCI Kuwait UCITS ETF - ACC | IE00BK63RN45 | 29/Oct/2019 | Listed |
| INVESCO MARKETS PLC | Invesco MSCI Saudi Arabia UCITS ETF - Acc | IE00BFWMQ331 | 13/Jun/2018 | Listed |
| INVESCO MARKETS PLC | INVESCO MSCI USA UCITS ETF - Dist Shares | IE00BK5LYT47 | 29/Oct/2019 | Listed |
| INVESCO MARKETS PLC | Invesco NASDAQ Biotech UCITS ETF - Acc | IE00BQ70R696 | 11/Nov/2014 | Listed |
| INVESCO MARKETS PLC | Invesco NASDAQ-100 Swap UCITS ETF - ACC | IE00BNRQM384 | 22/Mar/2021 | Listed |
| INVESCO MARKETS PLC | Invesco NASDAQ-100 Swap UCITS ETF - DIST | IE000RUF4QN8 | 18/Jun/2021 | Listed |
| INVESCO MARKETS PLC | Invesco Real Estate S&P US Select Sector UCITS ETF - Acc | IE00BYM8JD58 | 19/Feb/2016 | Listed |
| INVESCO MARKETS PLC | Invesco S&P 500 ESG UCITS ETF - Acc | IE00BKS7L097 | 04/Mar/2020 | Listed |
| INVESCO MARKETS PLC | Invesco S&P 500 UCITS ETF - Acc | IE00B3YCGJ38 | 21/May/2010 | Listed |
| INVESCO MARKETS PLC | Invesco S&P 500 UCITS ETF - B Shares | IE00BYML9W36 | 04/Nov/2015 | Listed |
| INVESCO MARKETS PLC | Invesco S&P 500 UCITS ETF - GBP Hdg acc | IE00BKX8G916 | 26/Jun/2020 | Listed |
| INVESCO MARKETS PLC | Invesco S&P China A 300 Swap UCITS ETF - Acc | IE000K9Z3SF5 | 05/May/2022 | Listed |
| INVESCO MARKETS PLC | Invesco S&P China A MidCap 500 Swap UCITS ETF - Acc | IE0000FCGYF9 | 05/May/2022 | Listed |
| INVESCO MARKETS PLC | Invesco S&P SmallCap 600 UCITS ETF - Acc | IE00BH3YZ803 | 28/Jan/2019 | Listed |
| INVESCO MARKETS PLC | Invesco Technology S&P US Select Sector UCITS ETF - Acc | IE00B3VSSL01 | 04/Jan/2010 | Listed |
| INVESCO MARKETS PLC | Invesco Utilities S&P US Select Sector UCITS ETF - Acc | IE00B3VPKB53 | 04/Jan/2010 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | AC Asia Pacific ex Japan Research Enhanced Index Equity (ESG) UCITS ETF - USD (ACC) | IE00BMDV7354 | 16/Feb/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | AC Asia Pacific ex Japan Research Enhanced Index Equity (ESG) UCITS ETF - USD (DIST) | IE000P334X90 | 16/Feb/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders China Aggregate Bond UCITS ETF - EUR Hedged (acc) | IE000B8M14I0 | 06/May/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders China Aggregate Bond UCITS ETF - GBP Hedged (acc) | IE000YO63F93 | 07/Sep/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders China Aggregate Bond UCITS ETF - USD (ACC) | IE000TB7IEF3 | 18/Mar/2022 | Listed |

## Euronext Dublin - Investment Funds

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders China Aggregate Bond UCITS ETF - USD (DIST) | IE000RJNOUX7 | 18/Mar/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders China Aggregate Bond UCITS ETF - USD Hedged (dist) | IE000V2GJJQ3 | 06/May/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders EUR Govt Bond 1-3 yr UCITS ETF - EUR (acc) | IE00BYVZV757 | 15/Feb/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders EUR Govt Bond UCITS ETF - EUR (ACC) | IE00BJK9HD13 | 26/Apr/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders UK Gilt 1-5 yr UCITS ETF - Shares | IE00BD9MMC32 | 06/Jun/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Equity UCITS ETF - USD (ACC) | IE00BJK9H753 | 04/Apr/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Equity UCITS ETF - USD (DIST) | IE00BJK9H860 | 04/Apr/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Small Cap Equity UCITS ETF - USD (ACC) | IE000JNKVS10 | 10/Aug/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Small Cap Equity UCITS ETF - USD (DIST) | IE0001O84583 | 10/Aug/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Treasury Bond 0-1yr UCITS ETF - MXN HEDGED (ACC) | IE000YPFB7Q4 | 20/Nov/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Treasury Bond 0-1yr UCITS ETF - USD (acc) | IE00BJK3WF00 | 10/Jul/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Treasury Bond 0-3 Months UCITS ETF - MXN Hedged (acc) | IE000WFOTC78 | 18/Feb/2021 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Treasury Bond 0-3 Months UCITS ETF - USD (acc) | IE00BMD8KM66 | 18/Feb/2021 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Treasury Bond 1-3 yr UCITS ETF - MXN Hedged (Acc) | IE000C9RWXK5 | 20/Jul/2020 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Treasury Bond 1-3 yr UCITS ETF - USD (acc) | IE00BD9MMD49 | 06/Jun/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Treasury Bond UCITS ETF - GBP HEDGED (ACC) | IE00BK6Q9938 | 17/May/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | BetaBuilders US Treasury Bond UCITS ETF - USD (ACC) | IE00BJK9HH50 | 26/Apr/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Carbon Transition China Equity (CTB) UCITS ETF - USD (ACC) | IE000G3A6RN7 | 07/Dec/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Carbon Transition Global Equity (CTB) UCITS ETF - EUR Hedged (acc) | IE000W95TAE6 | 21/Jan/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Carbon Transition Global Equity (CTB) UCITS ETF - JPM Carbon Transition Global Equity UCITS ETF - EUR (acc) | IE0009TJ5T70 | 16/Oct/2024 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| JPMORGAN ETFS (IRELAND) ICAV | Carbon Transition Global Equity (CTB) UCITS ETF - USD (ACC) | IE00BMDWYZ92 | 05/Nov/2020 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | China A Research Enhanced Index Equity (ESG) UCITS ETF - USD (ACC) | IE00BMDV7578 | 16/Feb/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | China A Research Enhanced Index Equity (ESG) UCITS ETF - USD (DIST) | IE000DS9ZCL4 | 16/Feb/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Climate Change Solutions UCITS ETF - USD (ACC) | IE000O8S1EX4 | 15/Jun/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | EUR Corporate Bond 1-5 yr Research Enhanced Index (ESG) UCITS ETF - EUR (ACC) | IE00BF59RW70 | 07/Dec/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | EUR Corporate Bond Research Enhanced Index (ESG) UCITS ETF - EUR (ACC) | IE00BF59RX87 | 07/Dec/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | EUR Corporate Bond Research Enhanced Index (ESG) UCITS ETF - GBP Hedged (acc) | IE000IZS2303 | 10/Nov/2021 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | EUR Corporate Bond Research Enhanced Index (ESG) UCITS ETF - JPM EUR Corporate Bond Research Enhanced Index (ESG) UCITS ETF - EUR (dist) | IE000WAKWCV7 | 16/Oct/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | EUR Ultra-Short Income UCITS ETF - EUR ACC | IE00BD9MMF62 | 06/Jun/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Europe Research Enhanced Index Equity (ESG) UCITS ETF - EUR (acc) shares | IE00BF4G7183 | 11/Oct/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Europe Research Enhanced Index Equity (ESG) UCITS ETF - EUR (DIST) | IE000WGK3YY5 | 16/Sep/2021 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Eurozone Research Enhanced Index Equity (ESG) UCITS ETF - CHF HEDGED (ACC) | IE000DXIJHF2 | 07/Sep/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Eurozone Research Enhanced Index Equity (ESG) UCITS ETF - EUR (acc) | IE00004PGEY9 | 27/Apr/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Eurozone Research Enhanced Index Equity (ESG) UCITS ETF - EUR (dist) | IE000783LRG9 | 27/Apr/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | GBP Ultra-Short Income UCITS ETF - GBP (acc) | IE00BG47J908 | 04/Apr/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | GBP Ultra-Short Income UCITS ETF - Shares | IE00BD9MMG79 | 06/Jun/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Aggregate Bond Active UCITS ETF - CHF Hedged (acc) | IE000LKQ2K98 | 19/Jan/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Aggregate Bond Active UCITS ETF - EUR Hedged (acc) | IE000PQQLZM7 | 12/Oct/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Aggregate Bond Active UCITS ETF - GBP Hedged (acc) | IE0000F1IQZ8 | 12/Oct/2023 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| JPMORGAN ETFS (IRELAND) ICAV | Global Aggregate Bond Active UCITS ETF - USD (acc) | IE0006MM8VN6 | 12/Oct/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Aggregate Bond Active UCITS ETF - USD (dist) | IE000LHP8TA1 | 12/Oct/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Aggregate Bond Active UCITS ETF - USD Hedged (acc) | IE0003CEOZG5 | 12/Oct/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Emerging Markets Research Enhanced Index Equity (ESG) UCITS ETF - JPM Global Emerging Markets Research Enhanced Index Equity (ESG) UCITS ETF - EUR (acc) | IE0006SEWKA2 | 16/Oct/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Emerging Markets Research Enhanced Index Equity (ESG) UCITS ETF - USD (acc) | IE00BF4G6Z54 | 07/Dec/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Emerging Markets Research Enhanced Index Equity (ESG) UCITS ETF - USD (DIST) | IE000Y4K4833 | 16/Sep/2021 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Equity Multi-Factor UCITS ETF - USD (acc) | IE00BJRCLL96 | 10/Jul/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Equity Premium Income Active UCITS ETF - USD (acc) | IE000WX7BVB0 | 01/Dec/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Equity Premium Income Active UCITS ETF - USD (dist) | IE0003UVYC20 | 01/Dec/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global High Yield Corporate Bond Multi-Factor UCITS ETF - CHF HEDGED (ACC) | IE000MO5BTJ4 | 18/May/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global High Yield Corporate Bond Multi-Factor UCITS ETF - EUR HEDGED (DIST) | IE000YK1TO74 | 18/May/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global High Yield Corporate Bond Multi-Factor UCITS ETF - GBP Hedged (dist) | IE00BKV0QF55 | 27/Apr/2020 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global High Yield Corporate Bond Multi-Factor UCITS ETF - MXN HEDGED (ACC) | IE0006AR3YI0 | 04/Jun/2020 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global High Yield Corporate Bond Multi-Factor UCITS ETF - USD (ACC) | IE00BKKCKJ46 | 05/Feb/2020 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global High Yield Corporate Bond Multi-Factor UCITS ETF - USD (DIST) | IE000SB9GY21 | 27/Oct/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global High Yield Corporate Bond Multi-Factor UCITS ETF - USD Hedged (acc) | IE00BL0BLZ15 | 14/May/2020 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Research Enhanced Index Equity (ESG) UCITS ETF - EUR HEDGED (ACC) | IE0000UW95D6 | 09/Dec/2021 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Research Enhanced Index Equity (ESG) UCITS ETF - GBP HEDGED (ACC) | IE000D9DX847 | 09/Dec/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| JPMORGAN ETFS (IRELAND) ICAV | Global Research Enhanced Index Equity (ESG) UCITS ETF - JPM Global Research Enhanced Index Equity (ESG) UCITS ETF - EUR (acc) | IE0005MWBFR7 | 16/Oct/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Research Enhanced Index Equity (ESG) UCITS ETF - USD (acc) shares | IE00BF4G6Y48 | 11/Oct/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Research Enhanced Index Equity (ESG) UCITS ETF - USD (DIST) | IE000HFXP0D2 | 16/Sep/2021 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - CHF Hedged (acc) | IE000RC2UNU0 | 10/Aug/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - EUR (acc) | IE0003JSNHV9 | 10/Aug/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - EUR Hedged (acc) | IE000UZIKD07 | 10/Aug/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - USD (acc) | IE000BXC49I6 | 10/Aug/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Global Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - USD (dist) | IE000FYTRRJ6 | 10/Aug/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Green Social Sustainable Bond UCITS ETF - EUR Hedged (acc) | IE000FBG59J1 | 24/Feb/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Green Social Sustainable Bond UCITS ETF - USD (acc) | IE0005FKEK99 | 24/Feb/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Japan Research Enhanced Index Equity (ESG) UCITS ETF - JPY (acc) | IE0001A541Y3 | 10/Oct/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Japan Research Enhanced Index Equity (ESG) UCITS ETF - CHF HEDGED (ACC) | IE0003B6RHN4 | 10/Aug/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Japan Research Enhanced Index Equity (ESG) UCITS ETF - EUR Hedged (acc) | IE000QGWZZO0 | 18/May/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Japan Research Enhanced Index Equity (ESG) UCITS ETF - USD (ACC) | IE00BP2NF958 | 30/Mar/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Japan Research Enhanced Index Equity (ESG) UCITS ETF - USD (DIST) | IE00005YSIA4 | 30/Mar/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Nasdaq Equity Premium Income Active UCITS ETF - JPM Nasdaq Equity Premium Income Active UCITS ETF - USD (acc) | IE000N6I8IU2 | 30/Oct/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | Nasdaq Equity Premium Income Active UCITS ETF - JPM Nasdaq Equity Premium Income Active UCITS ETF - USD (dist) | IE000U9J8HX9 | 30/Oct/2024 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| JPMORGAN ETFS (IRELAND) ICAV | UK Equity Core UCITS ETF - GBP (ACC) | IE0009YQE5W1 | 15/Jun/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | UK Equity Core UCITS ETF - GBP (DIST) | IE000TZT3JJ0 | 15/Jun/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Equity Active UCITS ETF - EUR Hedged (acc) | IE000BZFW5H7 | 19/Jan/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Equity Active UCITS ETF - USD (acc) | IE000RSCXLM4 | 19/Jan/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Equity Active UCITS ETF - USD (dist) | IE0007ILCZU4 | 19/Jan/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Equity Premium Income Active UCITS ETF - JPM US Equity Premium Income Active UCITS ETF - USD (acc) | IE0000EAPBT6 | 30/Oct/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Equity Premium Income Active UCITS ETF - JPM US Equity Premium Income Active UCITS ETF - USD (dist) | IE000U5MJOZ6 | 30/Oct/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Growth Equity Active UCITS ETF - EUR Hedged (acc) | IE000UZZ5SU2 | 19/Jan/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Growth Equity Active UCITS ETF - USD (acc) | IE0005CH3U28 | 19/Jan/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Growth Equity Active UCITS ETF - USD (dist) | IE0003KQ8JX1 | 19/Jan/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Research Enhanced Index Equity (ESG) UCITS ETF - CHF Hedged (acc) | IE000K54GGV6 | 27/Apr/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Research Enhanced Index Equity (ESG) UCITS ETF - EUR HEDGED (ACC) | IE000CN8T855 | 30/Mar/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Research Enhanced Index Equity (ESG) UCITS ETF - JPM US Research Enhanced Index Equity (ESG) UCITS ETF - EUR (acc) | IE000W85O7M4 | 16/Oct/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Research Enhanced Index Equity (ESG) UCITS ETF - USD (acc) shares | IE00BF4G7076 | 11/Oct/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Research Enhanced Index Equity (ESG) UCITS ETF - USD (dist) | IE00BJ06C044 | 17/Dec/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - CHF Hedged (acc) | IE000F7TZ3H9 | 10/Aug/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - EUR (acc) | IE000I5MBLC4 | 07/Sep/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - EUR Hedged (acc) | IE0006HMLPV6 | 10/Aug/2023 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| JPMORGAN ETFS (IRELAND) ICAV | US Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - USD (acc) | IE00069JGT58 | 10/Aug/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - USD (dist) | IE0002UMVXQ1 | 10/Aug/2023 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Value Equity Active UCITS ETF - EUR Hedged (acc) | IE000CQQ22C8 | 19/Jan/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Value Equity Active UCITS ETF - USD (acc) | IE000TD3TI26 | 19/Jan/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | US Value Equity Active UCITS ETF - USD (dist) | IE000DTA2ZH9 | 19/Jan/2024 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Corporate Bond Research Enhanced Index (ESG) UCITS ETF - GBP Hedged (acc) | IE00BN7JCJ33 | 21/Jan/2022 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Corporate Bond Research Enhanced Index (ESG) UCITS ETF - EUR Hedged (acc) class | IE0000J0F3C5 | 10/Nov/2021 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Corporate Bond Research Enhanced Index (ESG) UCITS ETF - USD (ACC) | IE00BF59RV63 | 07/Dec/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Corporate Bond Research Enhanced Index (ESG) UCITS ETF - USD (dist) | IE00BN4RDY28 | 10/Sep/2020 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Emerging Markets Sovereign Bond UCITS ETF - CHF HEDGED (ACC) | IE00BL2F2474 | 22/Jan/2020 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Emerging Markets Sovereign Bond UCITS ETF - EUR Hedged (acc) shares | IE00BDDRDY39 | 11/Oct/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Emerging Markets Sovereign Bond UCITS ETF - GBP HEDGED (DIST). | IE00BJLTWS02 | 04/Dec/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Emerging Markets Sovereign Bond UCITS ETF - MXN HEDGED (ACC) | IE0002J9YOB8 | 04/Jun/2020 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Emerging Markets Sovereign Bond UCITS ETF - Shares | IE00BDFC6G93 | 15/Feb/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Emerging Markets Sovereign Bond UCITS ETF - USD (acc) | IE00BJ06C937 | 04/Dec/2019 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Ultra-Short Income UCITS ETF - Shares | IE00BDFC6Q91 | 15/Feb/2018 | Listed |
| JPMORGAN ETFS (IRELAND) ICAV | USD Ultra-Short Income UCITS ETF - USD (acc) | IE00BG8BCY43 | 04/Apr/2019 | Listed |
| KKR MULTI-ASSET CLASS ICAV | KKR Multi-Asset Class Credit Fund - Class 1A Founder USD (Accumulating) Shares | IE0002A5ZRF6 | 31/Jan/2024 | Listed |
| KRANESHARES ICAV | KraneShares CSI China Internet UCITS ETF - CLASS EUR | IE00BFXR7900 | 30/Sep/2020 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| KRANESHARES ICAV | KraneShares CSI China Internet UCITS ETF - CLASS GBP | IE00BMW13836 | 30/Sep/2020 | Listed |
| KRANESHARES ICAV | KraneShares CSI China Internet UCITS ETF - Class USD | IE00BFXR7892 | 19/Nov/2018 | Listed |
| KRANESHARES ICAV | KraneShares Electric Vehicles & Future Mobility ESG Screened UCITS ETF - CLASS USD | IE000YUAPTQ0 | 25/May/2022 | Listed |
| KRANESHARES ICAV | KRANESHARES ICBCCS S&P CHINA 500 UCITS ETF - CLASS USD | IE0001QF56M0 | 13/Oct/2023 | Listed |
| KRANESHARES ICAV | KRANESHARES ICBCCS SSE STAR MARKET 50 INDEX UCITS ETF - CLASS USD | IE00BKPJY434 | 25/May/2021 | Listed |
| KRANESHARES ICAV | KraneShares MSCI China Clean Technology Index UCITS ETF - Class USD | IE000Y61WD48 | 10/Oct/2023 | Listed |
| LCM PARTNERS CO III SLP | Units | LU1501467044 | 30/Nov/2016 | Listed |
| LYNX (CAYMAN) FUND LIMITED | Participating shares | KYG5778D1034 | 06/Jun/2014 | Listed |
| MAGNITUDE INTERNATIONAL | Sub Fund A and D - Class A Shares – Initial Series Eligible | KYG5769M1612 | 24/Jun/2013 | Listed |
| MAGNITUDE INTERNATIONAL | Sub Fund A and D - Class A Shares - Initial Series Restricted | KYG5769M1208 | 02/Jan/2007 | Listed |
| MAGNITUDE INTERNATIONAL | Sub Fund A and D - Class A Shares - Series 0221 Eligible | | 05/Mar/2021 | Listed |
| MAGNITUDE INTERNATIONAL | Sub Fund A and D - Class A Shares, Series 0121 Eligible | | 09/Feb/2021 | Listed |
| MAGNITUDE INTERNATIONAL | Sub Fund A and D - Class D Shares – Initial Series Eligible | KYG5769M1463 | 24/Jun/2013 | Listed |
| MAGNITUDE INTERNATIONAL | Sub Fund A and D - Class D Shares – Initial Series Restricted | KYG5769M1539 | 08/Apr/2008 | Listed |
| MAN CUSTOM HEDGING II LIMITED | Class A Shares | KYG5886Q1038 | 09/Feb/2022 | Listed |
| MANAGED FUND/SANDLER PLUS OFFSHORE FUND LIMITED | Class A - Shares | GB00B1688C25 | 02/Feb/2007 | Listed |
| MANAGED FUND/SANDLER PLUS OFFSHORE FUND LIMITED | Class B - Shares | GB00B1688D32 | 02/Feb/2007 | Listed |
| MANAGED FUND/TIEDEMANN ARBITRAGE ENHANCED FUND LIMITED | Class A Shares - Class A Shares | GB0031149197 | 18/Feb/2002 | Listed |
| MANAGED FUND/TIEDEMANN ARBITRAGE ENHANCED FUND LIMITED | Class B Shares - Class B Shares | GB0031149205 | 18/Feb/2002 | Listed |
| MANDARIN OFFSHORE FUND LTD | USD Shares | VGG5794F1247 | 02/Apr/2012 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Bond Income Fund Cell - Class C Participating Shares (Accumulating) USD | GG00BWX5J649 | 28/Nov/2022 | Listed |

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|---|---|---|---|---|
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Bond Income Fund Cell - Class C Participating Shares (Income) EUR | GG00BWX5J755 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Bond Income Fund Cell - Class C Participating Shares (Income) GBP | GG00BWX5J532 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Bond Income Fund Cell - Class P Participating Shares (Accumulating) EUR | GG00BWX5JB95 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Bond Income Fund Cell - Class P Participating Shares (Accumulating) GBP | GG00BWX5J862 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Bond Income Fund Cell - Class P Participating Shares (Accumulating) USD | GG00BWX5J979 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class A Participating Shares (Income) EUR | GG00BKM40F48 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class A Participating Shares (Income) GBP | GG00BKM40C17 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class A Participating Shares (Income) USD | GG00BKM40D24 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class C Participating Shares (Accumulating) USD | GG00BWX5J086 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class C Participating Shares (Income) EUR | GG00BWX5J193 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class C Participating Shares (Income) GBP | GG00BWX5HZ99 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class F Participating Shares (Income) EUR | GG00BKM40J85 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class F Participating Shares (Income) GBP | GG00BKM40G54 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class F Participating Shares (Income) USD | GG00BKM40H61 | 28/Nov/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class P Participating Shares (Accumulating) EUR | GG00BWX5J425 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class P Participating Shares (Income) GBP | GG00BWX5J201 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough European Special Situations Cell - Class P Participating Shares (Income) USD | GG00BWX5J318 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class A Participating Shares (Income) EUR | GG00BYY1Q202 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class A Participating Shares (Income) GBP | GG00BYXF2142 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class A Participating Shares (Income) USD | GG00BYY1Q194 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class C Participating Shares (Accumulating) EUR | GG00BYY1Q640 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class C Participating Shares (Accumulating) GBP | GG00BYY1Q319 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class C Participating Shares (Income) USD | GG00BYY1Q533 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class F Participating Shares (Accumulating) EUR | GG00BYY1QF33 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class F Participating Shares (Accumulating) GBP | GG00BYY1Q756 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class F Participating Shares (Accumulating) USD | GG00BYY1Q970 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class P Participating Shares (Accumulating) GBP | GG00BYY1QH56 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class P Participating Shares (Income) EUR | GG00BYY1QK85 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Far East Growth Fund Cell - Class P Participating Shares (Income) USD | GG00BYY1QJ70 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class A Participating Shares (Income) EUR | GG00BYY6W167 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class A Participating Shares (Income) GBP | GG00BYY6VY20 | 28/Nov/2022 | Listed |

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|---|---|---|---|---|
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class A Participating Shares (Income) USD | GG00BYY6VZ37 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class C Participating Shares (Income) EUR | GG00BYY6W613 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class C Participating Shares (Income) GBP | GG00BYY6W274 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class C Participating Shares (Income) USD | GG00BYY6W381 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class F Participating Shares (Income) EUR | GG00BYY6W944 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class F Participating Shares (Income) GBP | GG00BYY6W720 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class F Participating Shares (Income) USD | GG00BYY6W837 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class P Participating Shares (Income) EUR | GG00BYY6WF06 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class P Participating Shares (Income) GBP | GG00BYY6WC74 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Bond Fund Cell - Class P Participating Shares (Income) USD | GG00BYY6WD81 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Fund Cell - Class C Participating Shares (Accumulation) GBP | GG00BWX5JC03 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Fund Cell - Class C Participating Shares (Accumulation) EUR | GG00BWX5JF34 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Fund Cell - Class C Participating Shares (Accumulation) USD | GG00BWX5JD10 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Fund Cell - Class P Participating Shares (Accumulation) EUR | GG00BWX5JJ71 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Fund Cell - Class P Participating Shares (Accumulation) EUR | GG00BWX5JH57 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Global Fund Cell - Class P Participating Shares (Accumulation) GBP | GG00BWX5JG41 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class A Participating Shares (Income) EUR | GG00BKM42D63 | 28/Nov/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class A Participating Shares (Income) GBP | GG00BCF5NP92 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class C Participating Shares (Income) EUR | GG00BWX5H825 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class C Participating Shares (Income) GBP | GG00BWX5H601 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class C Participating Shares (Income) USD | GG00BWX5H718 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class F Participating Shares (Income) EUR | GG00BKM42H02 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class F Participating Shares (Income) GBP | GG00BKM42F87 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class F Participating Shares (Income) USD | GG00BKM42G94 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class P Participating Shares (Income) EUR | GG00BWX5HC62 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class P Participating Shares (Income) GBP | GG00BWX5H932 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class P Participating Shares (Income) USD | GG00BWX5HB55 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough High Yield Fixed Interest Cell - Class Participating Shares (Income) USD | GG00BKM42C56 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class A Participating Shares (Accumulating) EUR | GG00BKM40106 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class A Participating Shares (Income) GBP | GG00BKM3ZZ63 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class A Participating Shares (Income) USD | GG00BKM40098 | 28/Nov/2022 | Listed |

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|---|---|---|---|---|
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class C Participating Shares (Accumulating) EUR | GG00BWX5HN77 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class C Participating Shares (Accumulating) USD | GG00BWX5HM60 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class C Participating Shares (Income) GBP | GG00BWX5HL53 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class F Participating Shares (Accumulating) USD | GG00BKM40320 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class F Participating Shares (Income) EUR | GG00BKM40437 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class F Participating Shares (Income) GBP | GG00BKM40213 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class P Participating Shares (Accumulating) EUR | GG00BWX5HR16 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class P Participating Shares (Accumulating) USD | GG00BWX5HQ09 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Growth Cell - Class P Participating Shares (Income) GBP | GG00BWX5HP91 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class A Participating Shares (Income) EUR | GG00BKM40767 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class A Participating Shares (Income) GBP | GG00BKM40544 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class A Participating Shares (Income) USD | GG00BKM40650 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class C Participating Shares (Accumulating) EUR | GG00BWX5HV51 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class C Participating Shares (Income) GBP | GG00BWX5HS23 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class C Participating Shares (Income) USD | GG00BWX5HT30 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class F Participating Shares (Income) EUR | GG00BKM40B00 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class F Participating Shares (Income) GBP | GG00BKM40874 | 28/Nov/2022 | Listed |

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|---|---|---|---|---|
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class F Participating Shares (Income) USD | GG00BKM40981 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class P Participating Shares (Income) EUR | GG00BWX5HY82 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class P Participating Shares (Income) GBP | GG00BWX5HW68 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Multi-Cap Income Cell - Class P Participating Shares (Income) USD | GG00BWX5HX75 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class A Participating Shares (Accumulating) EUR | GG00BKM3ZN42 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class A Participating Shares (Accumulating) GBP | GG00BCF5N936 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class A Participating Shares (Accumulating) USD | GG00BKM3ZM35 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class C Participating Shares (Accumulating) EUR | GG00BWX5H262 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class C Participating Shares (Accumulating) GBP | GG00BWX5H049 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class C Participating Shares (Accumulating) USD | GG00BWX5H155 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class F Participating Shares (Accumulating) EUR | GG00BKM3ZR89 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class F Participating Shares (Accumulating) GBP | GG00BKM3ZP65 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class F Participating Shares (Accumulating) USD | GG00BKM3ZQ72 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class P Participating Shares (Accumulating) EUR | GG00BWX5H593 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class P Participating Shares (Accumulating) GBP | GG00BWX5H379 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough Special Situations Cell - Class P Participating Shares (Accumulating) USD | GG00BWX5H486 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class A Participating Shares (Accumulating) EUR | GG00BKM3ZV26 | 28/Nov/2022 | Listed |

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|---|---|---|---|---|
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class A Participating Shares (Accumulating) GBP | GG00BKM3ZS96 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class A Participating Shares (Accumulating) USD | GG00BKM3ZT04 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class C Participating Shares (Accumulating) EUR | GG00BWX5HG01 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class C Participating Shares (Accumulating) GBP | GG00BWX5HD79 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class C Participating Shares (Accumulating) USD | GG00BWX5HF93 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class F Participating Shares (Accumulating) - USD | GG00BKM3ZX40 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class F Participating Shares (Accumulating) EUR | GG00BKM3ZY56 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class F Participating Shares (Accumulating) GBP | GG00BKM3ZW33 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class P Participating Shares (Accumulating) EUR | GG00BWX5HK47 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class P Participating Shares (Accumulating) GBP | GG00BWX5HH18 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough UK Micro-Cap Growth Cell - Class P Participating Shares (Accumulating) USD | GG00BWX5HJ32 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class A Participating Shares (Income) EUR | GG00BYY1QP31 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class A Participating Shares (Income) GBP | GG00BYXF2F81 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class A Participating Shares (Income) USD | GG00BYY1QM00 | 28/Nov/2022 | Listed |

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|---|---|---|---|---|
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class C Participating Shares (Income) EUR | GG00BYY1QS61 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class C Participating Shares (Income) GBP | GG00BYY1QQ48 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class C Participating Shares (Income) USD | GG00BYY1QR54 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class F Participating Shares (Income) EUR | GG00BYY1QX15 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class F Participating Shares (Income) GBP | GG00BYY1QT78 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class F Participating Shares (Income) USD | GG00BYY1QV90 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class P Participating Shares (Income) EUR | GG00BYY1QY22 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class P Participating Shares (Income) GBP | GG00BYY1R382 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | Marlborough US Focus Fund Cell - Class P Participating Shares (Income) USD | GG00BYY1R168 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class A Participating Shares EUR | GG00BYT1G366 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class A Participating Shares GBP | GG00BYT1G143 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class A Participating Shares USD | GG00BYT1G259 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class C Participating Shares EURO | GG00BYT1G697 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class C Participating Shares GBP | GG00BYT1G473 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class C Participating Shares USD | GG00BYT1G580 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class F Participating Shares EUR | GG00BYT1G929 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class F Participating Shares GBP | GG00BYT1G705 | 28/Nov/2022 | Listed |

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|---|---|---|---|---|
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class F Participating Shares USD | GG00BYT1G812 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class P Participating Shares EUR | GG00BYT1GD60 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class P Participating Shares GBP | GG00BYT1GB47 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Adventurous Cell - Class P Participating Shares USD | GG00BYT1GC53 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class A Participating Shares EUR | GG00BYT1FQ25 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class A Participating Shares GBP | GG00BYT1FN93 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class A Participating Shares USD | GG00BYT1FP18 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class C Participating Shares EUR | GG00BYT1FT55 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class C Participating Shares GBP | GG00BYT1FR32 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class C Participating Shares USD | GG00BYT1FS49 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class F Participating Shares EUR | GG00BYT1FX91 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class F Participating Shares GBP | GG00BYT1FV77 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class F Participating Shares USD | GG00BYT1FW84 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class P Participating Shares EUR | GG00BYT1G036 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class P Participating Shares GBP | GG00BYT1FY09 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Balanced Cell - Class P Participating Shares USD | GG00BYT1FZ16 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class A Participating Shares EUR | GG00BYT1FB71 | 28/Nov/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class A Participating Shares GBP | GG00BYT1F848 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class A Participating Shares USD | GG00BYT1F954 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class C Participating Shares EUR | GG00BYT1FF10 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class C Participating Shares GBP | GG00BYT1FC88 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class C Participating Shares USD | GG00BYT1FD95 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class F Participating Shares EUR | GG00BYT1FJ57 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class F Participating Shares GBP | GG00BYT1FG27 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class F Participating Shares USD | GG00BYT1FH34 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class P Participating Shares EUR | GG00BYT1FM86 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class P Participating Shares GBP | GG00BYT1FK62 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Cautious Cell - Class P Participating Shares USD | GG00BYT1FL79 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class A Participating Shares EUR | GG00BYT1DY68 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class A Participating Shares GBP | GG00BYT1DW45 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class A Participating Shares USD | GG00BYT1DX51 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class C Participating Shares EUR | GG00BYT1F178 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class C Participating Shares GBP | GG00BYT1DZ75 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class C Participating Shares USD | GG00BYT1F061 | 28/Nov/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class F Participating Shares EUR | GG00BYT1F400 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class F Participating Shares GBP | GG00BYT1F285 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class F Participating Shares USD | GG00BYT1F392 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class P Participating Shares EUR | GG00BYT1F731 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class P Participating Shares GBP | GG00BYT1F517 | 28/Nov/2022 | Listed |
| MARLBOROUGH INTERNATIONAL FUND PCC LIMITED | The Marlborough Defensive Cell - Class P Participating Shares USD | GG00BYT1F624 | 28/Nov/2022 | Listed |
| MASTER CAPITAL FUND LTD. | Sterling Shares | GB0034085935 | 24/Mar/2004 | Listed |
| MASTER CAPITAL FUND LTD. | US$ Shares | GB0034086016 | 24/Mar/2004 | Listed |
| MEDIA CAPITAL PARTNERS ICAV | Media Capital Fund I - CLASS A (EUR) | IE000OXGBX63 | 24/Nov/2021 | Listed |
| MGH INVESTMENT FUND LIMITED | Class A Shares | KYG6072U1067 | 02/Jul/2007 | Listed |
| MONTANARO SMALLER COMPANIES PUBLIC LIMITED COMPANY | Montanaro European Focus Fund - Euro Distribution Class Shares | IE00B6VJL827 | 03/Apr/2012 | Listed |
| MONTANARO SMALLER COMPANIES PUBLIC LIMITED COMPANY | Montanaro European Income Fund - Sterling Class | IE00B3Q8KY24 | 03/Apr/2012 | Listed |
| MONTANARO SMALLER COMPANIES PUBLIC LIMITED COMPANY | Montanaro European Smaller Companies Fund - Euro Accumulation Class Shares | IE00B411W698 | 02/Oct/2009 | Listed |
| MONTANARO SMALLER COMPANIES PUBLIC LIMITED COMPANY | Montanaro European Smaller Companies Fund - Euro Class | IE00B1FZRP01 | 24/Nov/2006 | Listed |
| MONTANARO SMALLER COMPANIES PUBLIC LIMITED COMPANY | Montanaro European Smaller Companies Fund - Sterling Class Shares | IE0001195316 | 12/Dec/2000 | Listed |
| MONTANARO SMALLER COMPANIES PUBLIC LIMITED COMPANY | Montanaro European Smaller Companies Fund - Sterling Institutional Distribution Class Shares | IE00B3V9KZ14 | 03/Apr/2012 | Listed |
| MONTANARO SMALLER COMPANIES PUBLIC LIMITED COMPANY | Montanaro European Smaller Companies Fund - US Dollar Class | IE00B1FZRQ18 | 30/Nov/2006 | Listed |
| MONTANARO SMALLER COMPANIES PUBLIC LIMITED COMPANY | Montanaro UK Income Fund - Euro Seed Class | IE00B1FZRR25 | 30/Apr/2009 | Listed |

## Euronext Dublin - Investment Funds

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| MONTANARO SMALLER COMPANIES PUBLIC LIMITED COMPANY | Montanaro UK Income Fund - Sterling Seed Class | IE00B1FZRT49 | 03/Jan/2007 | Listed |
| MONUMENT GROWTH FUND | Units | GB0006001985 | 06/Apr/1995 | Listed |
| MORI UMBRELLA FUND PLC | Mori Eastern European Fund - Class A Shares | IE0002787442 | 07/Oct/1998 | Listed |
| MORI UMBRELLA FUND PLC | Mori Eastern European Fund - Class AA GBP | IE00B74GCZ17 | 14/Jul/2016 | Listed |
| MORI UMBRELLA FUND PLC | Mori Eastern European Fund - Class B Shares | IE00B53RTW70 | 27/Nov/2009 | Listed |
| MORI UMBRELLA FUND PLC | Mori Eastern European Fund - Class C GBP | IE00B762ZY72 | 14/Jul/2016 | Listed |
| MORI UMBRELLA FUND PLC | Mori Eastern European Fund - Class M EUR | IE00BD03V952 | 31/Aug/2016 | Listed |
| MORI UMBRELLA FUND PLC | Mori Ottoman Fund - Class A Shares | IE00B0T0FN89 | 03/Jan/2006 | Listed |
| MORI UMBRELLA FUND PLC | Mori Ottoman Fund - Class AA GBP | IE00B87G5S97 | 14/Jul/2016 | Listed |
| MORI UMBRELLA FUND PLC | Mori Ottoman Fund - Class C Eur | IE00B8G12179 | 14/Jul/2016 | Listed |
| MORI UMBRELLA FUND PLC | Mori Ottoman Fund - Class C GBP | IE00B87PYK12 | 14/Jul/2016 | Listed |
| MORI UMBRELLA FUND PLC | Mori Ottoman Fund - Class C USD | IE00B4XYZP64 | 14/Jul/2016 | Listed |
| MORI UMBRELLA FUND PLC | Mori Ottoman Fund - CLASS M USD | IE00BJLC3Y24 | 15/Jan/2020 | Listed |
| NORTH OF SOUTH EMERGING MARKETS FUND | Class A US Dollar Shares | KYG6669E1017 | 01/Oct/2007 | Listed |
| P&G UMBRELLA FUND PLC | P&G Structured Credit Opportunities Fund - Class A Shares | IE00B0NLN662 | 24/May/2006 | Listed |
| PACER ETFS ICAV | Pacer Developed Markets International Cash Cows 100 UCITS ETF - SHARE CLASS A | IE000UD0O069 | 07/May/2024 | Listed |
| PACER ETFS ICAV | Pacer Global Cash Cows Dividend UCITS ETF - SHARE CLASS A | IE000E909O74 | 19/Apr/2024 | Listed |
| PACER ETFS ICAV | Pacer US Cash Cows 100 UCITS ETF - SHARE CLASS A | IE000IL7PZ05 | 07/May/2024 | Listed |
| PARTNERS GROUP GLOBAL VALUE SICAV | Class E (EUR) Shares | LU1157260305 | 02/Jun/2015 | Listed |
| PARTNERS GROUP GLOBAL VALUE SICAV | Class E (USD) Shares | LU1157260990 | 02/Jun/2015 | Listed |
| PARTNERS GROUP GLOBAL VALUE SICAV | Class R (EUR) Shares | LU0286629125 | 02/Jun/2015 | Listed |
| PARTNERS GROUP GLOBAL VALUE SICAV | Class R (USD) Shares | LU0392036850 | 02/Jun/2015 | Listed |

## Euronext Dublin - Investment Funds

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PARTNERS GROUP GLOBAL VALUE SICAV | E-N (EUR) | LU1911739297 | 16/Jul/2019 | Listed |
| PARTNERS GROUP GLOBAL VALUE SICAV | E-N (SEK) | LU1911739883 | 11/Nov/2020 | Listed |
| PARTNERS GROUP GLOBAL VALUE SICAV | E-N (USD) | LU1911739453 | 16/Jul/2019 | Listed |
| PARTNERS GROUP GLOBAL VALUE SICAV | R-N (EUR) | LU1911739370 | 16/Jul/2019 | Listed |
| PARTNERS GROUP GLOBAL VALUE SICAV | R-N (JPY) | LU2348689691 | 18/Nov/2021 | Listed |
| PARTNERS GROUP GLOBAL VALUE SICAV | R-N (SEK) | LU1911739966 | 11/Nov/2020 | Listed |
| PARTNERS GROUP GLOBAL VALUE SICAV | R-N (USD) | LU1911739537 | 16/Jul/2019 | Listed |
| PAYDEN GLOBAL AIF ICAV | Payden Multi Asset Credit Fund - EURO CLASS (ACCUMULATING) | IE0001YQ7AN9 | 01/Mar/2022 | Listed |
| PAYDEN GLOBAL AIF ICAV | Payden Multi Asset Credit Fund - STERLING CLASS (ACCUMULATING) | IE000FKG7J40 | 01/Mar/2022 | Listed |
| PAYDEN GLOBAL AIF ICAV | Payden Multi Asset Credit Fund - US DOLLAR (ACCUMULATING) | IE000N7JGYH0 | 01/Mar/2022 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Absolute Return Bond Fund - Australian Dollar Class (Accumulating) | IE00B9NH9816 | 13/Nov/2023 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Absolute Return Bond Fund - Canadian Dollar Class (Accumulating) | IE00B9NMB799 | 29/Jun/2017 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Absolute Return Bond Fund - Euro Class (Accumulating) | IE00B9NHYK84 | 15/May/2014 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Absolute Return Bond Fund - Norwegian Krone Class (Accumulating) | IE00B96M0L31 | 01/Jun/2017 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Absolute Return Bond Fund - Sterling Class (Accumulating) | IE00B973TK71 | 13/Jun/2013 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Absolute Return Bond Fund - Sterling Class (Distributing) | IE00B9NG2T05 | 05/Jan/2016 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Absolute Return Bond Fund - Sterling Class Accumulating (SI) | IE00027QZ6V3 | 20/Sep/2024 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Absolute Return Bond Fund - Swiss Franc Class (Acc) | IE00B895YT88 | 28/Aug/2020 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Absolute Return Bond Fund - Swiss Franc Class (Dist) | IE00B965WJ46 | 28/Aug/2020 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Absolute Return Bond Fund - U.S. Dollar Class (Accumulating) | IE00B88XTT84 | 17/Jun/2013 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PAYDEN GLOBAL FUNDS PLC | Payden Absolute Return Bond Fund - US DOLLAR CLASS ACCUMULATING (SI) | IE000BWGHWZ3 | 13/Nov/2023 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Aggregate Bond Fund - Norwegian Krone Class (Accumulating) | IE00BMBRV447 | 24/Aug/2021 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Aggregate Bond Fund - US DOLLAR CLASS (ACCUMULATING) | IE00BMBRV223 | 24/Aug/2021 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Bond Fund - EURO CLASS (ACCUMULATING) | IE0031865870 | 30/Oct/2003 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Bond Fund - Euro Class (Distributing) | IE00B7J77327 | 06/Dec/2017 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Bond Fund - Norwegian Krone Class (Accumulating) | IE00B04NL893 | 25/Nov/2010 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Bond Fund - US Dollar Class (Accumulating) | IE0007440070 | 05/Dec/2003 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Emerging Markets Bond Fund - Euro Class (Accumulating) | IE00B04NLM33 | 06/Jun/2008 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Emerging Markets Bond Fund - Euro Class (Distributing) | IE00B617N244 | 20/Sep/2024 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Emerging Markets Bond Fund - Sterling Class (Acc). | IE00B019X515 | 14/Oct/2019 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Emerging Markets Bond Fund - Swiss Franc Class (Accumulating) | IE00B1Y4M427 | 07/Mar/2011 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Emerging Markets Bond Fund - US Dollar Class | IE0030928885 | 16/Jul/2002 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Emerging Markets Bond Fund (Hard Currency) - STERLING CLASS (ACCUMULATING) | IE00BJQ2T385 | 08/Sep/2020 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Emerging Markets Bond Fund (Hard Currency) - US DOLLAR CLASS (ACCUMULATING) | IE00BHX5Q577 | 07/Sep/2022 | Listed |
| PAYDEN GLOBAL FUNDS PLC | PAYDEN GLOBAL EQUITY INCOME FUND - STERLING CLASS (DISTRIBUTING) | IE00BYQJ9563 | 02/Jan/2018 | Listed |
| PAYDEN GLOBAL FUNDS PLC | PAYDEN GLOBAL EQUITY INCOME FUND - US DOLLAR CLASS (ACCUMULATING) | IE00BYQJ9894 | 26/Jun/2017 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Government Bond Index Fund - Euro Class (Accumulating). | IE00B2QPGX77 | 07/Jun/2017 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Government Bond Index Fund - Norwegian Krone Class (Accumulating) | IE00B2QPHC30 | 15/Jan/2009 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PAYDEN GLOBAL FUNDS PLC | Payden Global Government Bond Index Fund - Singapore Dollar Class (Distributing) | IE00B2QPHN45 | 22/Mar/2013 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Government Bond Index Fund - Sterling Class (Distributing) | IE00B2QPHQ75 | 16/Jul/2008 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Government Bond Index Fund - Sterling Class Accumulating | IE00B2QPHP68 | 01/Apr/2011 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Government Bond Index Fund - US Dollar Class (Accumulating) | IE00B2QPJ058 | 07/Jun/2017 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global High Yield Bond Fund - Australian Dollar Class (Accumulating) | IE00B7FC2F83 | 13/Nov/2023 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global High Yield Bond Fund - EUR (DISTRIBUTING) CLASS | IE000N1QITZ6 | 13/Nov/2023 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global High Yield Bond Fund - Euro Class (Accumulating) | IE0032904777 | 23/Feb/2023 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global High Yield Bond Fund - Sterling Class (Accumulating) | IE0032904660 | 18/Aug/2009 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global High Yield Bond Fund - US Dollar Class | IE0030624831 | 11/Jul/2001 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Inflation-Linked Bond Fund - Euro Class (Accumulating) | IE00B3ZKLQ80 | 07/Jun/2017 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Inflation-Linked Bond Fund - Sterling Class (Distributing) | IE00B3ZKT081 | 20/May/2009 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Inflation-Linked Bond Fund - Sterling Class Accumulating | IE00B3ZKS679 | 01/Apr/2011 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Inflation-Linked Bond Fund - US Dollar Class (Accumlating) | IE00B41T6832 | 13/Aug/2009 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Investment Grade Corporate Bond Fund - Euro Class (Accumulating) | IE00B61PPC21 | 20/Sep/2024 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Investment Grade Corporate Bond Fund - Sterling Class (Accumulating) | IE00B61PPT97 | 20/Sep/2024 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Investment Grade Corporate Bond Fund - US Dollar Class (Accumulating) | IE00B61PQ079 | 20/Sep/2024 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Short Bond Fund - Euro Class (Accumulating) | IE0031851755 | 01/Aug/2019 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Short Bond Fund - Norwegian Krone Class (Accumulating) | IE00B04NL562 | 07/Jun/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PAYDEN GLOBAL FUNDS PLC | Payden Global Short Bond Fund - Sterling Class (Accumulating) | IE0031876984 | 08/Jun/2017 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Short Bond Fund - US DOLLAR (DISTRIBUTING) – UNHEDGED | IE000HQKC4V3 | 07/Sep/2022 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Global Short Bond Fund - US Dollar Class | IE0008461414 | 24/Sep/1999 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Sterling Reserve Fund - Sterling Class (Accumulating) | IE00B5LJ3F63 | 23/Jul/2010 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden Sterling Reserve Fund - Sterling Class (Distributing) | IE00B5N7VM10 | 18/Nov/2010 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden US Core Bond Fund - US Dollar Class (Distributing) | IE0032276911 | 29/May/2003 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden US Dollar Liquidity Fund - US Dollar Class (Accumulating) | IE00B07QVV83 | 15/Mar/2010 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden USD Low Duration Credit Fund - Australian Dollar Class (Accumulating) | IE00BD1NT567 | 13/Nov/2023 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden USD Low Duration Credit Fund - Euro Class (Accumulating) | IE00BD1NTF62 | 06/Aug/2019 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden USD Low Duration Credit Fund - Sterling Class (Accumulating) | IE00BD1NV837 | 30/Jul/2021 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden USD Low Duration Credit Fund - Sterling Class (Distributing) | IE00BD1NV720 | 01/Jun/2017 | Listed |
| PAYDEN GLOBAL FUNDS PLC | Payden USD Low Duration Credit Fund - U.S. Dollar Class (Accumulating) | IE00BD1NVL60 | 09/Dec/2013 | Listed |
| PIMCO ETFS PLC | PIMCO Emerging Markets Advantage Local Bond Index UCITS ETF - USD Accumulation Class | IE00B4P11460 | 21/Sep/2011 | Listed |
| PIMCO ETFS PLC | PIMCO Emerging Markets Advantage Local Bond Index UCITS ETF - USD Income Class | IE00BH3X8336 | 23/Jan/2014 | Listed |
| PIMCO ETFS PLC | PIMCO Sterling Short Maturity UCITS ETF - Income Class | IE00B622SG73 | 14/Jun/2011 | Listed |
| PIMCO ETFS PLC | PIMCO US Dollar Short Maturity UCITS ETF - GBP Hedged Accumulation Shares | IE00BK9YKZ79 | 07/Oct/2019 | Listed |
| PIMCO ETFS PLC | PIMCO US Dollar Short Maturity UCITS ETF - USD Income Class | IE00B67B7N93 | 23/Feb/2011 | Listed |
| PIMCO ETFS PLC | PIMCO US Low Duration Corporate Bond UCITS ETF - USD Income Class | IE00BP9F2H18 | 28/Nov/2014 | Listed |
| PIMCO ETFS PLC | PIMCO US Short-Term High Yield Corporate Bond Index UCITS ETF - EUR (HEDGED) ACCUMULATION | IE00BD26N851 | 15/Dec/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PIMCO ETFS PLC | PIMCO US Short-Term High Yield Corporate Bond Index UCITS ETF - EUR Income Hedged Class | IE00BF8HV600 | 17/Oct/2013 | Listed |
| PIMCO ETFS PLC | PIMCO US Short-Term High Yield Corporate Bond Index UCITS ETF - GBP Hedged Income | IE00BYXVWC37 | 17/Nov/2015 | Listed |
| PIMCO ETFS PLC | PIMCO US Short-Term High Yield Corporate Bond Index UCITS ETF - USD Accumulation | IE00BVZ6SQ11 | 15/May/2015 | Listed |
| PIMCO ETFS PLC | PIMCO US Short-Term High Yield Corporate Bond Index UCITS ETF - USD Income Class | IE00B7N3YW49 | 15/Mar/2012 | Listed |
| PREMIER MITON INVESTMENT FUNDS (DUBLIN) PLC | Premier Miton UK Focus Fund - A Class Shares | IE0033377502 | 06/Aug/2003 | Listed |
| PREMIER MITON INVESTMENT FUNDS (DUBLIN) PLC | Premier Miton UK Focus Fund - I class Shares | IE0033377494 | 06/Aug/2003 | Listed |
| PROSPERITY FUNDAMENTAL VALUE FUND | Series A Shares | KYG7724U1067 | 13/Oct/1997 | Listed |
| PROSPERITY FUNDAMENTAL VALUE FUND | Series B Shares | KYG7724U1141 | 13/Oct/1997 | Listed |
| STANLIB FUNDS LIMITED | Global Property Fund - B Class Shares | JE00B23SZL05 | 02/Jul/2009 | Listed |
| STANLIB FUNDS LIMITED | High Alpha Global Equity Fund - A Class Shares | JE00B23SZ650 | 25/Sep/2007 | Listed |
| STANLIB FUNDS LIMITED | High Alpha Global Equity Fund - B Class Shares | JE00B23SZB07 | 03/Dec/2007 | Listed |
| STANLIB FUNDS LIMITED | STANLIB Global Emerging Markets Fund - B Class Shares | JE00B92MJL07 | 06/Feb/2013 | Listed |
| STANLIB FUNDS LIMITED | STANLIB European Equity Fund - B Class Shares | JE00BYZSDB82 | 03/Aug/2015 | Listed |
| STANLIB FUNDS LIMITED | STANLIB Global Balanced Cautious Fund - B Class Shares | JE00B8S88T67 | 03/Jul/2013 | Listed |
| STANLIB FUNDS LIMITED | STANLIB Global Balanced Fund - B Class Shares | JE00B9CS7B49 | 03/Jul/2013 | Listed |
| STANLIB FUNDS LIMITED | STANLIB Global Bond Fund - A Class Shares | JE00B3BFND86 | 18/Jul/2008 | Listed |
| STANLIB FUNDS LIMITED | STANLIB Multi-Manager Global Bond Fund - A Class USD Shares | GB0002127081 | 07/Sep/2000 | Listed |
| STANLIB FUNDS LIMITED | STANLIB Multi-Manager Global Equity Fund - A Class USD Shares | GB0002127206 | 07/Sep/2000 | Listed |
| STRATUS FEEDER LIMITED | Class B Shares | VGG853621123 | 23/Nov/2007 | Listed |
| STRATUS FEEDER LIMITED | Class C1.5 Shares | VGG853621388 | 13/Jul/2011 | Listed |
| STRATUS FEEDER LIMITED | Class D Shares | VGG853621461 | 23/Nov/2007 | Listed |
| STRATUS FEEDER LIMITED | Class E1.5 Shares | VGG853621537 | 13/Jul/2011 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| TABULA ICAV | Tabula EUR Ultrashort IG Bond Paris-Aligned Climate UCITS ETF - GBP HEDGED ACC | IE000P7C7930 | 06/Nov/2023 | Listed |
| TABULA ICAV | Tabula FTSE Indian Government Bond Short Duration UCITS ETF - USD ACC | IE000061JZE2 | 12/Jan/2024 | Listed |
| TABULA ICAV | Tabula GCC Sovereign USD Bonds UCITS ETF (USD) - GBP HEDGED DISTRIBUTING | IE000LJG9WK1 | 15/Feb/2023 | Listed |
| TABULA ICAV | Tabula GCC Sovereign USD Bonds UCITS ETF (USD) - USD ACC SHARES | IE000L1I4R94 | 09/Jan/2023 | Listed |
| TABULA ICAV | Tabula Global High Yield Fallen Angels Paris-aligned Climate UCITS ETF - GBP Hedged Dist | IE000LSFKN16 | 28/Jul/2023 | Listed |
| TABULA ICAV | Tabula Global High Yield Fallen Angels Paris-aligned Climate UCITS ETF - USD ACC | IE000JL9SV51 | 21/Jun/2023 | Listed |
| TABULA ICAV | Tabula Haitong Asia ex-Japan High Yield Corp USD Bond ESG UCITS ETF - ACC Shares | IE000LZC9NM0 | 02/Sep/2021 | Listed |
| TABULA ICAV | Tabula Haitong Asia ex-Japan High Yield Corp USD Bond ESG UCITS ETF - GBP Acc Shares | IE000GETKIK8 | 28/Apr/2022 | Listed |
| TABULA ICAV | Tabula Haitong Asia ex-Japan High Yield Corp USD Bond ESG UCITS ETF - GBP DIST | IE000XIITCN5 | 15/Jun/2022 | Listed |
| TABULA ICAV | TABULA US ENHANCED INFLATION UCITS ETF (USD) - Acc Shares | IE00BMDWWS85 | 22/Oct/2020 | Listed |
| TABULA ICAV | TABULA US ENHANCED INFLATION UCITS ETF (USD) - GBP HEDGED ACC | IE00BN0T9H70 | 24/Nov/2020 | Listed |
| THE ALPHANATICS FUND | Euro Class | KYG022131091 | 02/Sep/2004 | Listed |
| THE ALPHANATICS FUND | Japanese Yen Class | KYG022131414 | 26/Jan/2006 | Listed |
| THE ALPHANATICS FUND | Sterling Class | KYG022131174 | 01/Oct/2009 | Listed |
| THE ALPHANATICS FUND | Swiss Class | KYG022131257 | 01/Dec/2005 | Listed |
| THE ALPHANATICS FUND | US Dollar Class | KYG022131828 | 24/May/2006 | Listed |
| THE ASGARD FIXED INCOME FUND I LTD | Euro Shares | KYG059941016 | 01/Jul/2003 | Listed |
| THE CHINA 'A' SHARE FUND LIMITED | Ordinary A Shares | BMG605411021 | 18/Mar/2005 | Listed |
| THE FORDEN FUND LTD. | Class B Shares | KYG3621L1251 | 03/Aug/2007 | Listed |
| THE FORDEN FUND LTD. | Class C Shares | KYG3621L1178 | 14/Sep/2007 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| THE FORDEN FUND LTD. | Class E Shares | KYG3621L1335 | 14/Feb/2018 | Listed |
| THE PARTNERS FUND SICAV | Class R (EUR) Shares | LU1339194570 | 03/Nov/2016 | Listed |
| THE PARTNERS FUND SICAV | R-N (EUR) | LU1912497127 | 16/Jul/2019 | Listed |
| THE PROSPERITY CUB FUND | Shares | KYG7273W1078 | 11/May/1998 | Listed |
| THE PROSPERITY QUEST FUND | Series D Participating Shares | KYG7276G1828 | 01/Jun/2018 | Listed |
| THREADNEEDLE INDIA FUND LIMITED | Shares | XD0006816843 | 02/Jun/1999 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class A Shares | IE00B4L8RV03 | 31/Aug/2010 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class B Shares | IE00B3ZYDS66 | 31/Aug/2010 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class C Shares | IE00B40CXD70 | 31/Aug/2010 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class D Shares | IE00B4K73651 | 31/Aug/2010 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class E Shares | IE00B41ZDS04 | 31/Aug/2010 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class F Shares | IE00B4K4TH96 | 31/Aug/2010 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class G Shares | IE00B4100S42 | 14/Feb/2012 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class H Shares | IE00BYYTL300 | 07/Aug/2015 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class I Shares | IE00BYYTL417 | 07/Aug/2015 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class J Shares | IE00BYYTL524 | 24/Jul/2015 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class K Shares | IE00BYYTL631 | 24/Jul/2015 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class L Shares | IE00BYYTL748 | 07/Aug/2015 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class M Shares | IE00BYYTL854 | 07/Aug/2015 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class N Shares | IE00BYYTL961 | 07/Aug/2015 | Listed |
| TOKIO MARINE FUNDS PLC | Tokio Marine Japanese Equity Focus Fund - Class O Shares | IE00BYZSRZ06 | 07/Aug/2015 | Listed |
| UBS (IRL) ETF PLC | Factor MSCI USA Prime Value ESG UCITS ETF - (hedged to GBP) A-dis | IE00BXDZNH00 | 02/Feb/2016 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| UBS (IRL) ETF PLC | Factor MSCI USA Quality ESG UCITS ETF - (hedged to GBP) A-dis | IE00BXDZNK39 | 02/Feb/2016 | Listed |
| UBS (IRL) ETF PLC | Global Gender Equality UCITS ETF - (hedged to GBP) A-Acc | IE00BDR5H297 | 25/Jun/2018 | Listed |
| UBS (IRL) ETF PLC | Global Gender Equality UCITS ETF - (USD) A-acc | IE00BDR5GV14 | 25/Jun/2018 | Listed |
| UBS (IRL) ETF PLC | MSCI ACWI Socially Responsible UCITS ETF - (hedged to GBP) A-dis | IE00BDR55B48 | 03/Jan/2018 | Listed |
| UBS (IRL) ETF PLC | MSCI ACWI Socially Responsible UCITS ETF - (hedged to USD) A-acc | IE00BDR55703 | 03/Jan/2018 | Listed |
| UBS (IRL) ETF PLC | MSCI Australia UCITS ETF - (AUD) A-dis Shares | IE00BD4TY345 | 19/Sep/2017 | Listed |
| UBS (IRL) ETF PLC | MSCI Australia UCITS ETF - (hedged to GBP) A-acc | IE00BXDZNQ90 | 02/Dec/2015 | Listed |
| UBS (IRL) ETF PLC | MSCI United Kingdom IMI Socially responsible UCITS ETF - (GBP) A-dis | IE00BMP3HN93 | 28/Oct/2014 | Listed |
| UBS (IRL) ETF PLC | MSCI USA Select Factor Mix UCITS ETF - (USD) A-dis Shares | IE00BDGV0308 | 15/May/2017 | Listed |
| UBS (IRL) ETF PLC | MSCI USA Socially Responsible UCITS ETF - (HEDGED TO GBP) A-DIS | IE00BJXT3H40 | 08/May/2020 | Listed |
| UBS (IRL) ETF PLC | MSCI USA UCITS ETF - (hedged to GBP) A-acc | IE00BYQ00Y50 | 02/Aug/2017 | Listed |
| UBS (IRL) ETF PLC | MSCI USA UCITS ETF - (hedged to GBP) A-dis | IE00BYQ00X44 | 02/Aug/2017 | Listed |
| UBS (IRL) ETF PLC | MSCI World Socially Responsible UCITS ETF - (hedged to GBP) A-dis | IE00BK72HN04 | 08/May/2020 | Listed |
| UBS (IRL) ETF PLC | MSCI World Socially Responsible UCITS ETF - (USD) A-DIS | IE00BK72HH44 | 08/May/2020 | Listed |
| UBS (IRL) ETF PLC | MSCI World UCITS ETF - (hedged to GBP) A-dis | IE000KLSD4Y8 | 25/Apr/2024 | Listed |
| UBS (IRL) ETF PLC | S&P 500 Climate Transition ESG UCITS ETF - (HEDGED TO GBP) A-DIS | IE00049BN7O1 | 21/Mar/2024 | Listed |
| UBS (IRL) ETF PLC | S&P 500 ESG ELITE UCITS ETF - (HEDGED TO GBP) A-DIS | IE00BLSN7X94 | 09/Mar/2021 | Listed |
| UBS (IRL) ETF PLC | S&P 500 ESG UCITS ETF - (HEDGED TO GBP) A-DIS | IE00BHXMHR72 | 25/Mar/2019 | Listed |
| UBS (IRL) ETF PLC | S&P 500 UCITS ETF - (hedged to GBP) A-dis | IE00BD34DL14 | 03/Nov/2016 | Listed |
| UBS (IRL) FUND SOLUTIONS PLC | Bloomberg Commodity CMCI SF UCITS ETF - (hedged to GBP) A-acc | IE00BF0V4615 | 02/Mar/2018 | Listed |
| UBS (IRL) FUND SOLUTIONS PLC | CMCI EX-AGRICULTURE SF UCITS ETF - (hedged to GBP) A-acc | IE00BYT5CX00 | 02/Mar/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – Bloomberg Barclays US Liquid Corporates UCITS ETF - (hedged to GBP) A-dis | LU1048317298 | 05/Nov/2014 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – Bloomberg MSCI US Liquid Corporates Sustainable UCITS ETF - (hedged to GBP) A-dis | LU1215461598 | 26/Sep/2018 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – Bloomberg TIPS 1-10 UCITS ETF - (hedged to GBP) A-acc | LU1459801947 | 23/Nov/2016 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – Bloomberg TIPS 1-10 UCITS ETF - (hedged to GBP) A-dis Shares | LU1459803133 | 04/Feb/2019 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – Bloomberg US Liquid Corporates 1-5 Year UCITS ETF - (hedged to GBP) A-dis | LU1048315326 | 04/Dec/2014 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – Bloomberg USD Emerging Markets Sovereign UCITS ETF - (hedged to GBP) A-dis | LU1324516480 | 05/May/2016 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – J.P. Morgan Global Government ESG Liquid Bond UCITS ETF - (hedged to GBP) A-dis | LU1974694637 | 16/Oct/2020 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – J.P. Morgan USD EM Diversified Bond 1-5 UCITS ETF - (hedged to GBP) A-dis | LU1645386647 | 01/Mar/2018 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – MSCI Canada UCITS ETF - (hedged to GBP) A-acc | LU1130156323 | 04/Mar/2015 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – MSCI EMU Socially Responsible UCITS ETF - (hedged to GBP) A-dis | LU1280300853 | 04/May/2020 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – MSCI EMU UCITS ETF - (hedged to GBP) A-acc | LU1169820138 | 02/Aug/2017 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – MSCI EMU UCITS ETF - (hedged to GBP) A-dis | LU1169819981 | 02/Aug/2017 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – MSCI Switzerland 20/35 UCITS ETF - (hedged to GBP) A-acc | LU1169830525 | 10/Jun/2015 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – MSCI Switzerland 20/35 UCITS ETF - (hedged to GBP) A-dis | LU1169830442 | 10/Jun/2015 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – MSCI United Kingdom UCITS ETF - (GBP) A-acc | LU0950670850 | 07/Nov/2013 | Listed |
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – MSCI United Kingdom UCITS ETF - (GBP) A-dis | LU0937836467 | 07/Nov/2013 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| UBS (LUX) FUND SOLUTIONS | UBS (Lux) Fund Solutions – Sustainable Development Bank Bonds UCITS ETF - (hedged to GBP) A-dis | LU1852212023 | 04/May/2020 | Listed |
| UTI GOLDFINCH FUNDS PLC | UTI India Sovereign Bond UCITS ETF - CLASS A USD SHARE ACCUM. | IE000LG8P349 | 04/Nov/2021 | Listed |
| VANECK UCITS ETFS PLC | VanEck Bionic Engineering UCITS ETF - CLASS A | IE0005TF96I9 | 02/Dec/2022 | Listed |
| VANECK UCITS ETFS PLC | VanEck Circular Economy UCITS ETF - CLASS A | IE0001J5A2T9 | 21/Oct/2022 | Listed |
| VANECK UCITS ETFS PLC | VanEck Defense UCITS ETF - Class A | IE000YYE6WK5 | 31/Mar/2023 | Listed |
| VANECK UCITS ETFS PLC | VanEck Digital Assets Equity UCITS ETF - CLASS A | IE00BMDKNW35 | 30/Apr/2021 | Listed |
| VANECK UCITS ETFS PLC | VanEck Emerging Markets High Yield Bond UCITS ETF - Class A Shares | IE00BF541080 | 20/Mar/2018 | Listed |
| VANECK UCITS ETFS PLC | VanEck Genomics and Healthcare Innovators UCITS ETF - CLASS A | IE000B9PQW54 | 02/Sep/2022 | Listed |
| VANECK UCITS ETFS PLC | VanEck Global Fallen Angel High Yield Bond UCITS ETF - Class A Shares | IE00BF540Z61 | 19/Mar/2018 | Listed |
| VANECK UCITS ETFS PLC | VanEck Global Mining UCITS ETF - Class A Shares | IE00BDFBTQ78 | 18/Apr/2018 | Listed |
| VANECK UCITS ETFS PLC | VanEck Gold Miners UCITS ETF - Class A Shares | IE00BQQP9F84 | 30/Mar/2015 | Listed |
| VANECK UCITS ETFS PLC | VanEck Hydrogen Economy UCITS ETF - CLASS A SHARES | IE00BMDH1538 | 26/Mar/2021 | Listed |
| VANECK UCITS ETFS PLC | VanEck J.P. Morgan EM Local Currency Bond UCITS ETF - Class A Shares | IE00BDS67326 | 12/Apr/2017 | Listed |
| VANECK UCITS ETFS PLC | VanEck Junior Gold Miners UCITS ETF - Class A Shares | IE00BQQP9G91 | 30/Mar/2015 | Listed |
| VANECK UCITS ETFS PLC | VanEck Morningstar Global Wide Moat UCITS ETF - CLASS A SHARES | IE00BL0BMZ89 | 07/Jul/2020 | Listed |
| VANECK UCITS ETFS PLC | VanEck Morningstar US SMID Moat UCITS ETF - Class A | IE000SBU19F7 | 12/Jan/2024 | Listed |
| VANECK UCITS ETFS PLC | VanEck Morningstar US Sustainable Wide Moat UCITS ETF - Class A Shares | IE00BQQP9H09 | 16/Oct/2015 | Listed |
| VANECK UCITS ETFS PLC | VanEck Morningstar US Wide Moat UCITS ETF - Class A | IE0007I99HX7 | 12/Jan/2024 | Listed |
| VANECK UCITS ETFS PLC | VanEck New China ESG UCITS ETF - CLASS A | IE0000H445G8 | 24/Sep/2021 | Listed |
| VANECK UCITS ETFS PLC | VanEck Oil Services UCITS ETF - Class A | IE000NXF88S1 | 31/Mar/2023 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANECK UCITS ETFS PLC | VanEck Rare Earth and Strategic Metals UCITS ETF - Class A USD Shares | IE0002PG6CA6 | 24/Sep/2021 | Listed |
| VANECK UCITS ETFS PLC | VanEck Semiconductor UCITS ETF - CLASS A | IE00BMC38736 | 01/Dec/2020 | Listed |
| VANECK UCITS ETFS PLC | VanEck Space Innovators UCITS ETF - CLASS A | IE000YU9K6K2 | 24/Jun/2022 | Listed |
| VANECK UCITS ETFS PLC | VanEck Sustainable Future of Foods UCITS ETF - CLASS A | IE0005B8WVT6 | 24/Jun/2022 | Listed |
| VANECK UCITS ETFS PLC | VanEck Uranium and Nuclear Technologies UCITS ETF - CLASS A | IE000M7V94E1 | 03/Feb/2023 | Listed |
| VANECK UCITS ETFS PLC | VanEck US Fallen Angel High Yield Bond UCITS ETF - CLASS A | IE000J6CHW80 | 01/Sep/2023 | Listed |
| VANECK UCITS ETFS PLC | VanEck Video Gaming and eSports UCITS ETF - CLASS A SHARES | IE00BYWQWR46 | 24/Jun/2019 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG DEVELOPED ASIA-PACIFIC ALL CAP UCITS ETF - (USD) ACCUMULATING | IE000GOJO2A3 | 12/Oct/2022 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG DEVELOPED ASIA-PACIFIC ALL CAP UCITS ETF - (USD) DISTRIBUTING | IE0008T6IUX0 | 12/Oct/2022 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG DEVELOPED EUROPE ALL CAP UCITS ETF - (EUR) ACCUMULATING | IE000QUOSE01 | 17/Aug/2022 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG DEVELOPED EUROPE ALL CAP UCITS ETF - (EUR) DISTRIBUTING | IE000NRGX9M3 | 17/Aug/2022 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG EMERGING MARKETS ALL CAP UCITS ETF - (USD) ACCUMULATING | IE000KPJJWM6 | 12/Oct/2022 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG EMERGING MARKETS ALL CAP UCITS ETF - (USD) DISTRIBUTING | IE0001VXZTV7 | 12/Oct/2022 | Listed |
| VANGUARD FUNDS PLC | Vanguard ESG EUR Corporate Bond UCITS ETF - (EUR) ACCUMULATING | IE000QADMYA3 | 15/Nov/2022 | Listed |
| VANGUARD FUNDS PLC | Vanguard ESG EUR Corporate Bond UCITS ETF - (EUR) DISTRIBUTING | IE000F37PGZ3 | 15/Nov/2022 | Listed |
| VANGUARD FUNDS PLC | Vanguard ESG EUR Corporate Bond UCITS ETF - GBP HEDGED ACCUMULATING | IE000UQLOH05 | 15/Nov/2022 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG GLOBAL ALL CAP UCITS ETF - USD ACCUMULATING | IE00BNG8L278 | 23/Mar/2021 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG GLOBAL ALL CAP UCITS ETF - USD DISTRIBUTING | IE00BNG8L385 | 23/Mar/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD FUNDS PLC | VANGUARD ESG GLOBAL CORPORATE BOND UCITS ETF - CHF HEDGED ACC | IE00BNDS1R53 | 21/May/2021 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG GLOBAL CORPORATE BOND UCITS ETF - CHF HEDGED DIST | IE00BNDS1S60 | 21/May/2021 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG GLOBAL CORPORATE BOND UCITS ETF - EUR HEDGED ACC | IE00BNDS1P30 | 21/May/2021 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG GLOBAL CORPORATE BOND UCITS ETF - EUR HEDGED DIST | IE00BNDS1Q47 | 21/May/2021 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG GLOBAL CORPORATE BOND UCITS ETF - GBP HEDGED ACC | IE00BNDS1T77 | 20/May/2021 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG GLOBAL CORPORATE BOND UCITS ETF - GBP HEDGED DIST | IE00BNDS1V99 | 20/May/2021 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG GLOBAL CORPORATE BOND UCITS ETF - USD HEDGED ACC | IE00BNDS1W07 | 20/May/2021 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG GLOBAL CORPORATE BOND UCITS ETF - USD HEDGED DIST | IE00BNDS1X14 | 20/May/2021 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG NORTH AMERICA ALL CAP UCITS ETF - (USD) ACCUMULATING | IE000O58J820 | 17/Aug/2022 | Listed |
| VANGUARD FUNDS PLC | VANGUARD ESG NORTH AMERICA ALL CAP UCITS ETF - (USD) DISTRIBUTING | IE000L2ZNB07 | 17/Aug/2022 | Listed |
| VANGUARD FUNDS PLC | Vanguard ESG USD Corporate Bond UCITS ETF - (USD) ACCUMULATING | IE000JQV8511 | 15/Nov/2022 | Listed |
| VANGUARD FUNDS PLC | Vanguard ESG USD Corporate Bond UCITS ETF - (USD) DISTRIBUTING | IE000RO1O3N4 | 15/Nov/2022 | Listed |
| VANGUARD FUNDS PLC | Vanguard ESG USD Corporate Bond UCITS ETF - EUR HEDGED ACCUMULATING | IE000EKJRSZ3 | 15/Nov/2022 | Listed |
| VANGUARD FUNDS PLC | Vanguard ESG USD Corporate Bond UCITS ETF - GBP HEDGED ACCUMULATING | IE0000MOWF88 | 15/Nov/2022 | Listed |
| VANGUARD FUNDS PLC | Vanguard EUR Corporate Bond UCITS ETF - (EUR) Accumulating | IE00BGYWT403 | 19/Feb/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard EUR Corporate Bond UCITS ETF - (EUR) Distributing | IE00BZ163G84 | 24/Feb/2016 | Listed |
| VANGUARD FUNDS PLC | Vanguard EUR Eurozone Government Bond UCITS ETF - (EUR) Distributing | IE00BZ163H91 | 24/Feb/2016 | Listed |
| VANGUARD FUNDS PLC | VANGUARD EUR EUROZONE GOVERNMENT BOND UCITS ETF - (EUR) Accumulating | IE00BH04GL39 | 19/Feb/2019 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD FUNDS PLC | Vanguard FTSE 100 UCITS ETF - (GBP) ACCUMULATING | IE00BFMXYP42 | 14/May/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE 100 UCITS ETF - (GBP) Distributing | IE00B810Q511 | 22/May/2012 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE 250 UCITS ETF - (GBP) ACCUMULATING | IE00BFMXVQ44 | 14/May/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE 250 UCITS ETF - (GBP) Distributing | IE00BKX55Q28 | 30/Sep/2014 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE All-World High Dividend Yield UCITS ETF - (USD) ACCUMULATING | IE00BK5BR626 | 24/Sep/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE All-World High Dividend Yield UCITS ETF - (USD) Distributing | IE00B8GKDB10 | 21/May/2013 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE All-World UCITS ETF - (USD) ACCUMULATING | IE00BK5BQT80 | 24/Jul/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE All-World UCITS ETF - (USD) Distributing | IE00B3RBWM25 | 22/May/2012 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF - (USD) ACCUMULATING | IE00BK5BQZ41 | 24/Sep/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF - (USD) Distributing | IE00B9F5YL18 | 21/May/2013 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Developed Europe ex UK UCITS ETF - (EUR) ACCUMULATING | IE00BK5BQY34 | 24/Jul/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Developed Europe ex UK UCITS ETF - (EUR) Distributing | IE00BKX55S42 | 30/Sep/2014 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Developed Europe UCITS ETF - (EUR) ACCUMULATING | IE00BK5BQX27 | 24/Jul/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Developed Europe UCITS ETF - (EUR) Distributing | IE00B945VV12 | 21/May/2013 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Developed World UCITS ETF - (USD) ACCUMULATING | IE00BK5BQV03 | 24/Sep/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Developed World UCITS ETF - (USD) Distributing | IE00BKX55T58 | 30/Sep/2014 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Emerging Markets UCITS ETF - (USD) ACCUMULATING | IE00BK5BR733 | 24/Sep/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Emerging Markets UCITS ETF - (USD) Distributing | IE00B3VVMM84 | 22/May/2012 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Japan UCITS ETF - (USD) ACCUMULATING | IE00BFMXYX26 | 24/Sep/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Japan UCITS ETF - (USD) Distributing | IE00B95PGT31 | 21/May/2013 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD FUNDS PLC | Vanguard FTSE Japan UCITS ETF - EUR HEDGED ACCUMULATING | IE00BFMXYY33 | 31/Jan/2020 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE Japan UCITS ETF - USD HEDGED ACCUMULATING | IE00BFMXZJ56 | 31/Jan/2020 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE North America UCITS ETF - (USD) ACCUMULATING | IE00BK5BQW10 | 24/Jul/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard FTSE North America UCITS ETF - (USD) Distributing | IE00BKX55R35 | 30/Sep/2014 | Listed |
| VANGUARD FUNDS PLC | Vanguard Germany All Cap UCITS ETF - (EUR) Distributing | IE00BG143G97 | 18/Jul/2018 | Listed |
| VANGUARD FUNDS PLC | Vanguard Global Aggregate Bond Fund UCITS ETF - CHF Hedged Accumulating | IE00BG47KF31 | 14/Sep/2021 | Listed |
| VANGUARD FUNDS PLC | Vanguard Global Aggregate Bond Fund UCITS ETF - EUR Hedged Accumulating | IE00BG47KH54 | 19/Jun/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard Global Aggregate Bond Fund UCITS ETF - EUR Hedged Distributing | IE00BG47KB92 | 19/Jun/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard Global Aggregate Bond Fund UCITS ETF - GBP Hedged Accumulating | IE00BG47K971 | 19/Jun/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard Global Aggregate Bond Fund UCITS ETF - GBP Hedged Distributing | IE00BG47KG48 | 19/Jun/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard Global Aggregate Bond Fund UCITS ETF - USD Hedged Accumulating | IE00BG47KJ78 | 19/Jun/2019 | Listed |
| VANGUARD FUNDS PLC | VANGUARD LIFESTRATEGY® 20% EQUITY UCITS ETF - EUR ACCUMULATING | IE00BMVB5K07 | 08/Dec/2020 | Listed |
| VANGUARD FUNDS PLC | VANGUARD LIFESTRATEGY® 20% EQUITY UCITS ETF - EUR DISTRIBUTING | IE00BMVB5L14 | 08/Dec/2020 | Listed |
| VANGUARD FUNDS PLC | VANGUARD LIFESTRATEGY® 40% EQUITY UCITS ETF - EUR ACCUMULATING | IE00BMVB5M21 | 08/Dec/2020 | Listed |
| VANGUARD FUNDS PLC | VANGUARD LIFESTRATEGY® 40% EQUITY UCITS ETF - EUR DISTRIBUTING | IE00BMVB5N38 | 08/Dec/2020 | Listed |
| VANGUARD FUNDS PLC | VANGUARD LIFESTRATEGY® 60% EQUITY UCITS ETF - EUR ACCUMULATING | IE00BMVB5P51 | 08/Dec/2020 | Listed |
| VANGUARD FUNDS PLC | VANGUARD LIFESTRATEGY® 60% EQUITY UCITS ETF - EUR DISTRIBUTING | IE00BMVB5Q68 | 08/Dec/2020 | Listed |
| VANGUARD FUNDS PLC | VANGUARD LIFESTRATEGY® 80% EQUITY UCITS ETF - EUR ACCUMULATING | IE00BMVB5R75 | 08/Dec/2020 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD FUNDS PLC | VANGUARD LIFESTRATEGY® 80% EQUITY UCITS ETF - EUR DISTRIBUTING | IE00BMVB5S82 | 08/Dec/2020 | Listed |
| VANGUARD FUNDS PLC | Vanguard S&P 500 UCITS ETF - (USD) ACCUMULATING | IE00BFMXXD54 | 14/May/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard S&P 500 UCITS ETF - (USD) Distributing | IE00B3XXRP09 | 22/May/2012 | Listed |
| VANGUARD FUNDS PLC | VANGUARD U.S. TREASURY 0-1 YEAR BOND UCITS ETF - MXN HEDGED ACCUMULATING | IE00BLRPPW17 | 23/Oct/2020 | Listed |
| VANGUARD FUNDS PLC | VANGUARD U.S. TREASURY 0-1 YEAR BOND UCITS ETF - USD ACCUMULATING | IE00BLRPPV00 | 03/Sep/2020 | Listed |
| VANGUARD FUNDS PLC | Vanguard UK Gilt UCITS ETF - (GBP) Accumulating | IE00BH04GW44 | 19/Feb/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard UK Gilt UCITS ETF - (GBP) Distributing | IE00B42WWV65 | 22/May/2012 | Listed |
| VANGUARD FUNDS PLC | Vanguard UK Gilt UCITS ETF - EUR HEDGED ACCUMULATING | IE00BMX0B524 | 31/Aug/2020 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Corporate 1-3 Year Bond UCITS ETF - (MXN) Accumulating Hedged | IE000NATSYT3 | 04/Apr/2023 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Corporate 1-3 Year Bond UCITS ETF - (USD) Accumulating | IE00BGYWSV06 | 19/Feb/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Corporate 1-3 Year Bond UCITS ETF - (USD) Distributing | IE00BDD48R20 | 23/May/2018 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Corporate 1-3 Year Bond UCITS ETF - EUR Hedged Accumulating | IE00BGYWSW13 | 05/Oct/2023 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Corporate 1-3 Year Bond UCITS ETF - GBP Hedged Distributing | IE00BGYWSZ44 | 02/Apr/2024 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Corporate Bond UCITS ETF - (USD) Accumulating | IE00BGYWFK87 | 19/Feb/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Corporate Bond UCITS ETF - (USD) Distributing | IE00BZ163K21 | 24/Feb/2016 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Corporate Bond UCITS ETF - EUR Hedged Accumulating | IE00BGYWFL94 | 01/Sep/2020 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Corporate Bond UCITS ETF - GBP Hedged Accumulating | IE00BGYWFN19 | 25/May/2021 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Emerging Markets Government Bond UCITS ETF - (USD) Accumulating | IE00BGYWCB81 | 19/Feb/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Emerging Markets Government Bond UCITS ETF - (USD) Distributing | IE00BZ163L38 | 06/Dec/2016 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD FUNDS PLC | Vanguard USD Treasury Bond UCITS ETF - (USD) Accumulating | IE00BGYWFS63 | 19/Feb/2019 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Treasury Bond UCITS ETF - (USD) Distributing | IE00BZ163M45 | 24/Feb/2016 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Treasury Bond UCITS ETF - EUR HEDGED ACCUMULATING | IE00BMX0B631 | 01/Sep/2020 | Listed |
| VANGUARD FUNDS PLC | Vanguard USD Treasury Bond UCITS ETF - GBP Hedged Distributing | IE000S0PSP47 | 08/Feb/2022 | Listed |
| VIETNAM DEBT FUND SPC | B Shares - B Shares | KYG936151136 | 25/Nov/2008 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree AT1 CoCo Bond UCITS ETF - GBP Hedged Shares | IE00BFNNN459 | 22/Aug/2018 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree AT1 CoCo Bond UCITS ETF - USD Acc Shares | IE00BZ0XVG69 | 16/May/2018 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree AT1 CoCo Bond UCITS ETF - USD Hedged Shares | IE00BFNNN012 | 22/Aug/2018 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree AT1 CoCo Bond UCITS ETF - USD Shares | IE00BZ0XVF52 | 16/May/2018 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree Enhanced Commodity UCITS ETF - GBP Hedged Acc | IE00BG88WH84 | 16/Aug/2018 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree Enhanced Commodity UCITS ETF - USD Acc Shares | IE00BYMLZY74 | 03/May/2016 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree Enhanced Commodity UCITS ETF - USD Shares | IE00BZ1GHD37 | 03/May/2016 | Listed |
| WISDOMTREE ISSUER ICAV | WISDOMTREE EUROPE EQUITY UCITS ETF - EUR Acc Shares | IE00BYQCZX56 | 03/Nov/2015 | Listed |
| WISDOMTREE ISSUER ICAV | WISDOMTREE EUROPE EQUITY UCITS ETF - GBP Hedged Shares | IE00BYQCZQ89 | 03/Nov/2015 | Listed |
| WISDOMTREE ISSUER ICAV | WISDOMTREE EUROPE EQUITY UCITS ETF - USD Hedged | IE00BVXBH163 | 20/May/2015 | Listed |
| WISDOMTREE ISSUER ICAV | WISDOMTREE EUROPE EQUITY UCITS ETF - USD Hedged Acc Shares | IE00BYQCZP72 | 07/Nov/2016 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree Eurozone Quality Dividend Growth UCITS ETF - Eur | IE00BZ56SY76 | 07/Nov/2016 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree Eurozone Quality Dividend Growth UCITS ETF - Eur Acc | IE00BZ56TQ67 | 04/Jul/2016 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree Global Quality Dividend Growth UCITS ETF - GBP Hedged | IE000LRRPK60 | 22/Mar/2023 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree UK Quality Dividend Growth UCITS ETF - GBP | IE0003UH9270 | 13/Nov/2023 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree US Equity Income UCITS ETF - Acc Shares | IE00BD6RZT93 | 07/Nov/2016 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| WISDOMTREE ISSUER ICAV | WisdomTree US Equity Income UCITS ETF - GBP Hedged Acc | IE00BD6RZZ53 | 07/Nov/2016 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree US Equity Income UCITS ETF - Shares | IE00BQZJBQ63 | 23/Oct/2014 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree US Quality Dividend Growth UCITS ETF - GBP HEDGED | IE000IGMB3E1 | 01/Aug/2023 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree US Quality Dividend Growth UCITS ETF - USD | IE00BZ56RD98 | 07/Nov/2016 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree US Quality Dividend Growth UCITS ETF - USD Acc | IE00BZ56RG20 | 07/Jun/2016 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree USD Floating Rate Treasury Bond UCITS ETF - USD | IE00BJFN5P63 | 25/Mar/2019 | Listed |
| WISDOMTREE ISSUER ICAV | WisdomTree USD Floating Rate Treasury Bond UCITS ETF - USD Acc | IE00BJJYYX67 | 25/Mar/2019 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers ESG MSCI Japan UCITS ETF - 1C | IE00BG36TC12 | 24/Apr/2018 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers ESG MSCI World UCITS ETF - 1C | IE00BZ02LR44 | 24/Apr/2018 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers ESG USD Emerging Markets Bond Quality Weighted UCITS ETF - 1D | IE00BD4DX952 | 07/Apr/2016 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers ESG USD High Yield Corporate Bond UCITS ETF - 2C - GBP HEDGED | IE000WHO5BF2 | 26/Jan/2023 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI AC World ESG Screened UCITS ETF - 5C-USD HEDGED | IE000WGF1X01 | 14/Jun/2022 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI Emerging Markets ex China UCITS ETF - 1C | IE00BM67HJ62 | 15/Apr/2015 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI Japan ESG Screened UCITS ETF - 2D – GBP Hedged | IE00BPVLQF37 | 15/Apr/2015 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI Japan ESG Screened UCITS ETF - 4C – USD Hedged | IE00BTGD1B38 | 03/Aug/2015 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI USA Banks UCITS ETF - 1D | IE00BDVPTJ63 | 03/Dec/2018 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI USA Consumer Discretionary UCITS ETF - 1C | IE0006I3NZF8 | 17/Jan/2024 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI USA Consumer Staples UCITS ETF - 1C | IE000X6Z71P5 | 17/Jan/2024 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI USA Financials UCITS ETF - 1C | IE000X5MRP46 | 17/Jan/2024 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI USA Health Care UCITS ETF - 1C | IE000RNHIKK1 | 17/Jan/2024 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI USA Information Technology UCITS ETF - 1C | IE0000K7HU41 | 17/Jan/2024 | Listed |

## Euronext Dublin - Investment Funds

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI USA Minimum Volatility UCITS ETF - 1D | IE00BDB7J586 | 09/Nov/2016 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI World UCITS ETF - 1C | IE00BJ0KDQ92 | 22/Jul/2014 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers MSCI World UCITS ETF - 2D - GBP Hedged | IE00BZ1BS790 | 31/Jul/2017 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers S&P 500 Equal Weight ESG UCITS ETF - 4C – GBP Hedged | IE000SZ25OI0 | 10/May/2024 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers S&P 500 Equal Weight UCITS ETF - 1D - GBP HEDGED | IE000N5GJDD7 | 05/Nov/2021 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers S&P 500 UCITS ETF - 2C – GBP Hedged | IE00BM67HX07 | 22/Apr/2015 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers S&P Europe ex UK UCITS ETF - 1D | IE00BGV5VM45 | 14/Jan/2019 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers US Treasuries Ultrashort Bond UCITS ETF - 3C – MXN HEDGED | IE00BM97MV06 | 01/Mar/2021 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers USD Corporate Bond UCITS ETF - 5D - GBP Hedged | IE00BG04LY46 | 18/May/2023 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers USD Corporate Bond UCITS ETF - 6C - MXN HEDGED | IE00BMCFJ320 | 01/Mar/2021 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers USD Corporate Green Bond UCITS ETF - 1D -GBP HEDGED | IE000X63FXN4 | 18/Oct/2021 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers USD High Yield Corporate Bond UCITS ETF - 1C | IE00BDR5HN05 | 17/Dec/2021 | Listed |
| XTRACKERS (IE) PUBLIC LIMITED COMPANY | Xtrackers USD High Yield Corporate Bond UCITS ETF - 4D-GBP HEDGED | IE00BG04LV15 | 28/Jun/2022 | Listed |
| YUKI ASIA UMBRELLA FUND | Yuki Japan Rebounding Growth Fund - JPY Institutional Class 2 | IE00BF4KT581 | 31/Oct/2018 | Listed |
| YUKI ASIA UMBRELLA FUND | Yuki Japan Rebounding Growth Fund - JPY Unit Class | IE00B3VGSP84 | 11/Apr/2011 | Listed |
| YUKI ASIA UMBRELLA FUND | Yuki Japan Rebounding Growth Fund - USD Hedged Unit Class | IE00BVRZ9185 | 19/Aug/2015 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| ABERDEEN PRIVATE EQUITY GLOBAL FUND OF FUNDS PLC | A Shares | IE00B8JVYN07 | 18/Jul/2014 | Listed |
| ABERDEEN PRIVATE EQUITY GLOBAL FUND OF FUNDS PLC | B Shares | IE00B7X67S02 | 18/Jul/2014 | Listed |
| ABERDEEN PRIVATE EQUITY GLOBAL FUND OF FUNDS PLC | C Shares | IE00BNG8R184 | 18/Jul/2014 | Listed |
| ABERDEEN PRIVATE EQUITY GLOBAL FUND OF FUNDS PLC | D Shares | IE00BNG8R291 | 20/May/2016 | Listed |
| ALGEBRIS UCITS FUNDS PLC | Algebris Financial Credit Fund - Class W EUR Shares | IE00BYR8FS70 | 07/Mar/2024 | Listed |
| ALGEBRIS UCITS FUNDS PLC | Algebris Financial Credit Fund - Class Wd EUR Shares | IE00BYR8FY31 | 07/Mar/2024 | Listed |
| ALGEBRIS UCITS FUNDS PLC | Algebris Financial Credit Fund - FINANCIAL CREDIT W USD | IE00BYR8FV00 | 15/Apr/2020 | Listed |
| ALGEBRIS UCITS FUNDS PLC | Algebris Financial Credit Fund - FINANCIAL CREDIT WD USD | IE00BYR8G066 | 15/Apr/2020 | Listed |
| ASPECT INVESTMENT PROGRAMMES ICAV | Aspect Core Trading Fund - CLASS A SHARES | IE00BMT7J759 | 06/May/2021 | Listed |
| ASPECT INVESTMENT PROGRAMMES ICAV | Aspect Systematic Global Macro Trading Fund - Class A Shares | IE00BFMHRX58 | 29/Jun/2018 | Listed |
| AUREUS FUND (IRELAND) PLC | Shares | IE0031772803 | 07/Dec/2021 | Listed |
| AXA IM FIXED INCOME INVESTMENT STRATEGIES | US Short Duration High Yield - Class A - Monthly Distribution: USD | LU0931226079 | 13/Mar/2024 | Listed |
| AXA IM STRATEGIES ICAV | AXA IM Loan Fund - Class A CHF Accumulation Shares | IE00BWNGSX72 | 30/Apr/2015 | Listed |
| AXA IM STRATEGIES ICAV | AXA IM Loan Fund - Class A EUR Accumulation Shares | IE00B4XN4341 | 22/Jul/2013 | Listed |
| AXA IM STRATEGIES ICAV | AXA IM Loan Fund - Class A EUR Distribution Shares | IE00B7R5J324 | 17/Jul/2012 | Listed |
| AXA IM STRATEGIES ICAV | AXA IM Loan Fund - Class A STG Accumulation Shares | IE00B4TB0018 | 17/Jul/2012 | Listed |
| AXA IM STRATEGIES ICAV | AXA IM Loan Fund - Class A USD Accumulation Shares | IE00BF0B2J08 | 20/Mar/2017 | Listed |
| AXA IM STRATEGIES ICAV | AXA IM Loan Fund - Class A USD Distribution Shares | IE00BBQ36Z62 | 02/Jun/2017 | Listed |
| AXA IM STRATEGIES ICAV | AXA IM Loan Fund - Class I EUR Distribution Shares | IE00B4WJW066 | 21/Apr/2010 | Listed |
| AXA WORLD FUNDS | US High Yield Bonds - Class T m Distribution fl USD | LU0877918663 | 13/Mar/2024 | Listed |
| BARINGS EMERGING MARKETS UMBRELLA FUND | Barings Global Emerging Markets Fund - Class A EUR Inc | IE0004850503 | 20/May/2003 | Listed |
| BARINGS EMERGING MARKETS UMBRELLA FUND | Barings Global Emerging Markets Fund - Class A USD Inc | IE0000838304 | 20/May/2003 | Listed |
| BARINGS EMERGING MARKETS UMBRELLA FUND | Barings Latin America Fund - Class A EUR Inc | IE0004851022 | 20/May/2003 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS EMERGING MARKETS UMBRELLA FUND | Barings Latin America Fund - Class A USD Inc | IE0000828933 | 20/May/2003 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche A GBP Accumulating Shares | IE00BCBVP111 | 28/Apr/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche A GBP Distribution Shares | IE00BCBVP228 | 28/Feb/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche B EUR Accumulating Shares | IE00BCBVP772 | 08/Feb/2022 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche B EUR Distribution Shares | IE00BCBVP889 | 05/Jan/2023 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche B GBP Accumulating Shares | IE00BCBVPC20 | 28/Nov/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche B GBP Distribution Shares | IE00BCBVPD37 | 01/Oct/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche B USD Accumulating Shares | IE00BCBVP558 | 14/May/2018 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche C AUD Distribution Shares | IE00BCBVPN35 | 12/Feb/2020 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche C CAD Accumulating Shares | IE00BQLDQD48 | 02/Jan/2018 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche C EUR Accumulating. | IE00BCBVPK04 | 03/Feb/2021 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche C GBP Accumulating Shares | IE00BCBVPP58 | 30/Jan/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche C GBP Distribution Shares | IE00BCBVPQ65 | 03/Sep/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche C USD Accumulating Shares | IE00BCBVPH74 | 22/Aug/2018 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche D EUR Accumulating Shares | IE00BCBVPT96 | 31/Jul/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche D GBP Accumulating Shares | IE00BCBVR042 | 02/Mar/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche D GBP Distribution Shares | IE00BCBVR158 | 30/Oct/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche D USD Accumulating Shares | IE00BCBVQY15 | 21/Nov/2016 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche D USD Distribution Shares | IE00BCBVQZ22 | 01/Dec/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche E EUR Distribution Shares | IE00BCBVR596 | 28/Mar/2017 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche E USD Distribution Shares | IE00BCBVR372 | 21/Dec/2016 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche F GBP Accumulating Shares | IE00BCBVRL50 | 29/Aug/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche F USD Accumulating Shares | IE00BCBVRD76 | 30/Sep/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS 2 PLC | Barings Global High Yield Credit Strategies Fund - Tranche S USD Accumulating Shares | IE00BCBVQW90 | 24/Jul/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A AUD Accumulating Shares | IE00B8W6P172 | 03/Dec/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A CHF Accumulation Shares | IE00B8W6NN56 | 11/Nov/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A CHF Distribution Shares | IE00B8W6P065 | 22/Jan/2016 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A DKK Distribution Shares | IE00BKWBVP26 | 08/May/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A EUR Accumulating Shares | IE00B6YX4K42 | 01/Sep/2011 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A EUR Distribution Shares | IE00B6YX4L58 | 01/Sep/2011 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A GBP Accumulating Shares | IE00B6YX4M65 | 04/Jul/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A GBP Distribution Shares | IE00B6YX4N72 | 12/May/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A JPY Accumulating Shares | IE00BKWBVD04 | 08/Mar/2017 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A SEK Accumulating Shares | IE00BKWBVQ33 | 15/Aug/2018 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A SGD Accumulating Shares | IE00BKWBVG35 | 09/Jun/2016 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A SGD Distribution Shares | IE00BKWBVH42 | 08/Feb/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A USD Accumulating Shares | IE00B6YX4P96 | 05/Mar/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche A USD Distribution Shares | IE00B6YX4Q04 | 09/Oct/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche B CHF Accumulating Shares | IE00B8W6P735 | 02/May/2018 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche B EUR Accumulating Shares | IE00B6YX4R11 | 31/Jan/2012 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche B EUR Distribution Shares | IE00B6YX4S28 | 04/Jul/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche B GBP Accumulating Shares | IE00B6YX4T35 | 04/Jul/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche B GBP Distribution Shares | IE00B6YX5012 | 22/Oct/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche B JPY Distribution Shares | IE00BKWBVT63 | 21/Jan/2022 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche B NOK Accumulating Shares | IE00BKWBVZ24 | 01/Sep/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche B NOK Distribution Shares | IE00BKWBW043 | 05/Apr/2016 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - TRANCHE B PLN DISTRIBUTION SHARES | IE000RJ50O51 | 30/Jun/2023 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche B USD Accumulating Shares | IE00B6YX4V56 | 29/Sep/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche B USD Distribution Shares | IE00B6YX4W63 | 06/Jan/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C AUD Distribution Shares | IE00B8W6PV70 | 25/Sep/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C CAD Accumulating Shares | IE00BKWBW936 | 03/Jun/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C CAD Distribution Shares | IE00BKWBWB54 | 12/May/2015 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C CHF Accumulating Shares | IE00B8W6PM89 | 17/Jan/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C CHF Distribution Shares | IE00B8W6PS42 | 12/May/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C DKK Accumulating Shares | IE00BKWBWF92 | 29/Nov/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C DKK Distribution Shares | IE00BKWBWG00 | 29/Nov/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C EUR Accumulating Shares | IE00B6YX4X70 | 01/Nov/2011 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C EUR Distribution Shares | IE00B6YX4Y87 | 05/Mar/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C GBP Accumulating Shares | IE00B6YX4Z94 | 17/Jan/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C NOK Accumulating Shares | IE00BKWBWC61 | 30/Sep/2016 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C SEK Accumulating Shares | IE00BKWBWH17 | 30/Dec/2016 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C SGD Accumulating Shares | IE00BKWBW712 | 12/May/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C SGD Distribution Shares | IE00BKWBW829 | 12/May/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C USD Accumulating Shares | IE00B6YX5129 | 31/May/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche C USD Distribution Shares | IE00B6YX5236 | 12/May/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E AUD Accumulating Shares | IE00B8W6QJ26 | 12/May/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E AUD Distribution Shares | IE00B8W6QL48 | 12/May/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E CAD Distribution Shares | IE00BKWP5J69 | 14/Oct/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E CHF Accumulating Shares | IE00B8W6QF87 | 08/Jan/2014 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E CHF Distribution Shares | IE00B8W6QH02 | 17/Jul/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E DKK Distribution Shares | IE00BKWP5N06 | 18/May/2022 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E EUR Accumulating Shares | IE00B8W6PX94 | 11/Dec/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E EUR Distribution Shares | IE00B8W6PY02 | 16/Apr/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E GBP Accumulating Shares | IE00B8W6Q030 | 12/May/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E SGD Accumulating Shares | IE00BKWP5F22 | 19/May/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E SGD Distribution Shares | IE00BKWP5G39 | 12/May/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E USD Accumulating Shares | IE00B8W6Q923 | 30/Dec/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings European Loan Fund - Tranche E USD Distribution Shares | IE00B8W6QC56 | 12/May/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | BARINGS GLOBAL LOAN AND HIGH YIELD BOND FUND - TRANCHE E AUD DISTRIBUTION SHARES | IE00BF2X9263 | 21/Jun/2017 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | BARINGS GLOBAL LOAN AND HIGH YIELD BOND FUND - TRANCHE F USD ACCUMULATION SHARES | IE00BDD7W132 | 21/Jun/2017 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche A EUR Distribution Shares | IE00B65CF634 | 14/Sep/2012 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche A GBP Distribution Shares | IE00B61S4C47 | 04/Apr/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche A USD Accumulating Shares | IE00B65K8572 | 28/Feb/2011 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche A USD Distribution Shares | IE00B6512Q90 | 31/May/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche B CHF Accumulating Shares | IE00B8RZ2295 | 04/Apr/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche B CHF Distribution Shares | IE00B7LJ6V74 | 11/Nov/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche B EUR Accumulating Shares | IE00B61N2G95 | 01/May/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche B EUR Distribution Shares | IE00B3LF0H18 | 29/Jul/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche B GBP Accumulating Shares | IE00B655N350 | 30/Apr/2012 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche B GBP Distribution Shares | IE00B5ZP5541 | 05/Mar/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche B SEK Accumulating Shares | IE00BCFFR913 | 08/Nov/2017 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche B SGD Accumulating Shares | IE00BJ38LB16 | 13/Jan/2022 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche B USD Accumulating Shares | IE00B3M6PL25 | 04/Jul/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche B USD Distribution Shares | IE00B61WPD47 | 29/Jul/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche C AUD Distribution Shares | IE00B5LFNG57 | 01/Nov/2011 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche C CHF Accumulating Shares | IE00B885Q604 | 22/Mar/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche C EUR Accumulating Shares | IE00B65VGB21 | 31/Jan/2012 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche C GBP Accumulating Shares | IE00B65P0905 | 30/Apr/2012 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche C GBP Distribution Shares | IE00B67VNS62 | 26/Jun/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche C JPY Accumulating Shares | IE00BJ38LL14 | 31/Jul/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche C NOK Accumulating Shares | IE00BJ38LS82 | 22/Feb/2018 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche C SEK Accumulating Shares | IE00BCFFRB33 | 04/Oct/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche C USD Accumulating Shares | IE00B66MWN84 | 05/Mar/2013 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche C USD Distribution Shares | IE00B5ZSY782 | 31/Jan/2022 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche D CHF Accumulating Shares | IE00B78FBZ72 | 04/Jul/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche D DKK Accumulating Shares | IE00BJ38M525 | 04/Jun/2015 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche D EUR Accumulating Shares | IE00B6103K18 | 04/Apr/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche D EUR Distribution Shares | IE00B5QKM460 | 03/Dec/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche D GBP Distribution Shares | IE00B67G6J32 | 11/Mar/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche D NOK Accumulating Shares | IE00BJ38M301 | 03/Nov/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche D SEK Accumulating Shares | IE00BCFFRG87 | 16/Sep/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche D SEK Distribution Shares | IE00BCFFRK24 | 16/Sep/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche D USD Accumulating Shares | IE00B65FG148 | 03/Dec/2012 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche D USD Distribution Shares | IE00B60K8K75 | 30/Nov/2011 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche E CAD Distribution Shares | IE00BJ38Q831 | 14/Mar/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - TRANCHE E CHF ACCUMULATION SHARES | IE00BB2CTS14 | 10/Jul/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche E EUR Accumulating Shares. | IE00BB2CTX66 | 17/Nov/2021 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - TRANCHE E GBP ACCUMULATION SHARES | IE00BB2CTZ80 | 10/Jul/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche E SGD Accumulating Shares | IE00BJ38M962 | 18/Feb/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche E SGD Distribution Shares | IE00BJ38MB80 | 03/Nov/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche E USD Accumulating Shares | IE00BB2CV186 | 25/Nov/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche E USD Distribution Shares | IE00BB2CV293 | 25/Feb/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche F GBP Accumulating Shares | IE00B7WFPC88 | 14/Aug/2013 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche F USD Accumulating Shares | IE00B4VK3X04 | 05/Aug/2014 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - TRANCHE G USD DISTRIBUTION SHARES | IE00BF2X4X24 | 12/Jan/2018 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Fund - Tranche S USD Accumulating Shares | IE00B4XPD996 | 12/May/2011 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings Global Loan Select Responsible Exclusions Fund - Tranche A USD Distribution Shares | IE00BMV3BM07 | 14/Jul/2021 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche A CHF Accumulation Shares | IE00BG1TSL47 | 21/Feb/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche A CHF Distribution Shares | IE00BG1TSM53 | 21/Feb/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche A EUR Accumulation Shares | IE00BG1TSD62 | 21/Feb/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche A EUR Distribution Shares | IE00BG1TSF86 | 16/May/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche A GBP Accumulation Shares | IE00BG1TSG93 | 21/Feb/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche A GBP Distribution Shares | IE00BG1TSH01 | 16/May/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche A USD Accumulation Shares | IE00BG1TSB49 | 21/Feb/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche A USD Distribution Shares | IE00BG1TSC55 | 21/Feb/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE B JPY DISTRIBUTION SHARES | IE00BG1TZ469 | 21/Feb/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE B USD ACCUMULATION SHARES | IE00BG1TYJ43 | 24/Jul/2023 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE B USD DISTRIBUTION SHARES | IE00BG1TYK57 | 11/Apr/2024 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE C USD DISTRIBUTION SHARES | IE00BG1V2855 | 30/Jun/2023 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE D CHF ACCUMULATION SHARES | IE00BG1V9Z14 | 26/Feb/2021 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE D GBP ACCUMULATION SHARES | IE00BG1V9V75 | 26/Feb/2021 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE D USD ACCUMULATION SHARES | IE00BG1V9Q23 | 07/Jan/2020 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE D USD DISTRIBUTION SHARES | IE00BG1V9R30 | 24/Jun/2022 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE E USD ACCUMULATION SHARES | IE00BG1VB664 | 03/Oct/2022 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE F USD ACCUMULATION SHARES | IE00BG1VBX30 | 10/Jul/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE F USD DISTRIBUTION SHARES | IE00BG1VBY47 | 10/Jul/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - TRANCHE G USD ACCUMULATION SHARES | IE00BG341K75 | 22/Aug/2024 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche Z CHF Accumulation Shares | IE00BGRCC041 | 21/May/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche Z CHF Distribution Shares | IE00BGRCC157 | 16/May/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche Z EUR Accumulation Shares | IE00BGRCBT69 | 16/May/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche Z EUR Distriubtion Shares | IE00BGRCBV81 | 16/May/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche Z GBP Accumulation Shares | IE00BGRCBW98 | 16/May/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche Z GBP Distriubtion Shares | IE00BGRCBX06 | 16/May/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche Z USD Accumulation Shares | IE00BGRCBR46 | 16/May/2019 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Barings U.S. Loan Fund - Tranche Z USD Distribution Shares | IE00BGRCBS52 | 05/Mar/2019 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Global Loan Strategy Fund 1 - Tranche A GBP Accumulation Shares | IE00BMV3BQ45 | 11/Nov/2021 | Listed |
| BARINGS GLOBAL INVESTMENT FUNDS PLC | Global Loan Strategy Fund Huisartsen - TRANCHE A EUR ACCUMULATION CLASS | IE000RFV8UA7 | 03/Jul/2023 | Listed |
| BARINGS GLOBAL UMBRELLA FUND | Barings Global Leaders Fund - Class A EUR Inc | IE0030016350 | 25/Feb/2001 | Listed |
| BARINGS GLOBAL UMBRELLA FUND | Barings Global Leaders Fund - Class A GBP Inc | IE0030016467 | 25/Feb/2001 | Listed |
| BARINGS GLOBAL UMBRELLA FUND | Barings Global Leaders Fund - Class A USD Inc | IE0030016244 | 25/Feb/2001 | Listed |
| BARINGS GLOBAL UMBRELLA FUND | Barings Global Resources Fund - Class A USD Inc | IE0000931182 | 13/Dec/1994 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings ASEAN Frontiers Fund - Class A EUR Acc shares | IE00B4MTNB49 | 11/Feb/2020 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings ASEAN Frontiers Fund - Class A EUR Inc | IE0004868828 | 30/Mar/1999 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings ASEAN Frontiers Fund - Class A GBP Inc | IE00B3BC5T90 | 06/Aug/2008 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings ASEAN Frontiers Fund - Class A USD Inc | IE0000830236 | 27/Sep/1994 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings ASEAN Frontiers Fund - Class I USD Inc | IE00BKQMYD06 | 27/May/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Asia Growth Fund - Class A EUR Inc | IE0004868604 | 31/Mar/1999 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Asia Growth Fund - Class A USD Inc | IE0000830129 | 28/Sep/1994 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Australia Fund - Class A EUR Inc | IE0004866665 | 31/Mar/1999 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Australia Fund - Class A USD Inc | IE0000829451 | 31/Mar/1999 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Eastern Europe Fund - CLASS A EUR INC | IE0004852103 | 24/Jul/2023 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Eastern Europe Fund - CLASS A GBP INC | IE00B4VQT291 | 24/Jul/2023 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Eastern Europe Fund - CLASS A USD ACC | IE00B6TJN447 | 24/Jul/2023 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Eastern Europe Fund - Class A USD Inc | IE0000805634 | 24/Jul/2023 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Eastern Europe Fund - CLASS I EUR ACC | IE00B3L6NY24 | 24/Jul/2023 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Eastern Europe Fund - CLASS I GBP ACC | IE00B4V4RZ28 | 24/Jul/2023 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Eastern Europe Fund - CLASS I GBP INC | IE00BZ2GS623 | 24/Jul/2023 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Eastern Europe Fund - CLASS I USD ACC | IE00B3L6NX17 | 24/Jul/2023 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Eastern Europe Fund - CLASS I USD INC | IE00BZ2GSB76 | 24/Jul/2023 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europa Fund - Class A EUR Inc | IE0004866772 | 31/Mar/1999 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europa Fund - Class A USD Inc | IE0000829121 | 28/Sep/1994 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europa Fund - Class C EUR Inc | IE00B2PF5530 | 31/Jan/2008 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europa Fund - Class C USD Inc | IE00B2NN6456 | 31/Jan/2008 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europe Select Fund - Class B EUR Acc | IE00BG7PJC47 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europe Select Fund - Class B EUR Inc | IE00BG7PJ914 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europe Select Fund - Class B GBP Inc | IE00BG7PJB30 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europe Select Fund - Class I EUR Acc | IE00BGKPWR76 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europe Select Fund - Class I EUR Inc | IE00BGKPWS83 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europe Select Fund - Class I GBP Inc | IE00BGKPWT90 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europe Select Fund - Class I USD Acc | IE00BGKPWV13 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europe Select Fund - Class J EUR Acc | IE00BG7PJG84 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europe Select Fund - Class J EUR Inc | IE00BG7PJF77 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Europe Select Fund - Class J GBP Inc | IE00BG7PJH91 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings German Growth Fund - Class B EUR Acc | IE00BG7PHW03 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings German Growth Fund - Class B EUR Inc | IE00BG7PHX10 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings German Growth Fund - Class B GBP Acc | IE00BG7PHY27 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings German Growth Fund - Class I USD Acc | IE00BGKPY265 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings German Growth Fund - Class J EUR Acc | IE00BG7PJ351 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings German Growth Fund - Class J GBP Acc | IE00BG7PJ575 | 17/Oct/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings German Growth Fund - Class J GBP Inc | IE00BG7PJ799 | 17/Oct/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS A AUD HEDGED INC MONTHLY | IE00BLPJPX65 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS A EUR HEDGED INC MONTHLY | IE00BLPJPY72 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - Class A EUR Inc | IE0004866996 | 28/Sep/2004 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - Class A GBP Inc | IE0033064597 | 06/Jun/2003 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - Class A RMB Hedged Acc | IE00BKQMY964 | 04/Jun/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS A SGD HEDGED INC MONTHLY | IE00BLPJPZ89 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - Class A USD Inc | IE0000829568 | 28/Sep/1994 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS F CHF HEDGED ACC | IE00BLPJQ222 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS F CHF HEDGED INC | IE00BLPJQ339 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS F EUR HEDGED ACC | IE00BLPJQ446 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS F EUR HEDGED INC | IE00BLPJQ552 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS F GBP HEDGED ACC | IE00BLPJQ669 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS F GBP HEDGED INC | IE00BLPJQ776 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS F USD ACC | IE00BLPJQG65 | 13/Jul/2023 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS F USD INC | IE00BLPJQH72 | 13/Jul/2023 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS X EUR HEDGED ACC | IE00BLPJQJ96 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS X EUR HEDGED INC | IE00BLPJQK02 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS X GBP HEDGED ACC | IE00BLPJQL19 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Bond Fund - CLASS X GBP HEDGED INC | IE00BLPJQM26 | 09/Mar/2021 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Equity Allocation Fund - Class I USD ACC | IE00BK7L3513 | 21/Nov/2022 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Global Equity Allocation Fund - CLASS X USD ACC | IE00BFY1TQ29 | 21/Nov/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Hong Kong China Fund - Class A EUR Inc | IE0004866889 | 31/Mar/1999 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Hong Kong China Fund - Class A USD Inc | IE0000829238 | 28/Sep/1994 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Hong Kong China Fund - Class C EUR Inc | IE00B2PF5423 | 31/Jan/2008 | Listed |
| BARINGS INTERNATIONAL UMBRELLA FUND | Barings Hong Kong China Fund - Class C USD Inc | IE00B2NN6340 | 31/Jan/2008 | Listed |
| BARINGS KOREA FEEDER FUND | Class A USD Acc | IE0000838189 | 28/Sep/1994 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G AUD Monthly Distribution Shares | IE00B881PF08 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G CAD Monthly Distribution Shares | IE00B7YBBB53 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G CHF Accumulating Shares | IE00B912KL81 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G EUR Distribution Shares annually | IE0032158341 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G EUR Unhedged Quarterly Distribution Shares | IE0004851808 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G GBP Quarterly Distribution Shares | IE0033156484 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G HKD Unhedged Monthly Distribution Shares | IE00B62P4Q86 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G NZD Monthly Distribution Shares | IE00B8GQ7V76 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G RMB Monthly Distribution Shares | IE00B7S9S037 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G USD Accumulating Shares | IE00B6TMN219 | 05/Dec/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G USD Monthly Distribution Shares | IE0032158457 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche G USD Quarterly Distribution Shares | IE0000835953 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche I EUR Unhedged Accumulating Shares | IE00B3L6P915 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche I GBP Quarterly Distribution Shares | IE00B3L6PB37 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Developed and Emerging Markets High Yield Bond Fund - Tranche I USD Accumulating Shares | IE00B3L6P808 | 05/Dec/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - A1 USD ACCUMULATION | IE00BK71D622 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - A1 USD DISTRIBUTION | IE00BK71DL76 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - IA USD ACCUMULATION | IE00BK71DP15 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - IA USD DISTRIBUTION | IE00BK71DQ22 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - N USD ACCUMULATION | IE00BK71DM83 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - N USD DISTRIBUTION | IE00BK71DN90 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - Tranche A EUR Accumulating Shares | IE00BKY7TR63 | 20/May/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - Tranche A GBP Accumulating Shares | IE00BKY7TW17 | 09/Nov/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - Tranche A SEK Distribution Shares | IE00BNN7CJ10 | 24/Sep/2014 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - Tranche A USD Accumulating Shares | IE00BKY7TP40 | 16/Apr/2014 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - Tranche A USD Distribution Shares | IE00BKY7TQ56 | 13/Oct/2015 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - Tranche B USD Accumulating Shares | IE00BKY7V031 | 10/Aug/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - Tranche I USD Accumulating Shares | IE00BKZGJL69 | 18/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Corporate Bond Fund - Tranche I USD Distribution Shares | IE00BKZGJM76 | 18/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - A1 USD ACCUMULATION | IE00BK71CC11 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - A1 USD DISTRIBUTION | IE00BK71CD28 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - IA USD ACCUMULATION | IE00BK71CH65 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - IA USD DISTRIBUTION | IE00BK71LH98 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - N USD ACCUMULATION | IE00BK71CF42 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - N USD DISTRIBUTION | IE00BK71CG58 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche A AUD Distribution Partially Hedged Shares | IE00BKBFFY26 | 20/Sep/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche A CHF Accumulating Shares | IE00BSL72K94 | 15/Mar/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche A EUR Accumulating Shares | IE00BSL72C11 | 15/Mar/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche A EUR Distribution Shares | IE00BSL72D28 | 27/Sep/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche A GBP Accumulating Shares | IE00BSL72H65 | 17/May/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche A GBP Distribution Shares | IE00BSL72J89 | 18/Oct/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche A NOK Accumulating Shares | IE00BSL72X24 | 27/Oct/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche A USD Accumulating Shares | IE00BSD9CV46 | 04/Dec/2014 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche A USD Distribution Shares | IE00BSL72B04 | 04/Jan/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche B GBP Accumulating Shares | IE00BSL73517 | 17/Nov/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche B USD Accumulating Shares | IE00BSL73061 | 05/Feb/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche C CHF Accumulating Shares | IE00BSL73Y06 | 24/Sep/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche C CHF Distribution Shares | IE00BSL73Z13 | 30/Sep/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche C EUR Accumulating Shares | IE00BSL73R39 | 05/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche C EUR Distribution Shares | IE00BSL73S46 | 21/Sep/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche C GBP Accumulating Shares | IE00BSL73W81 | 21/Oct/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche C GBP Distribution Shares | IE00BSL73X98 | 21/Oct/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche C USD Accumulating Shares | IE00BSL73P15 | 20/Sep/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche C USD Distribution Shares | IE00BSL73Q22 | 24/Sep/2020 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche D GBP Distribution Shares | IE00BSL76K74 | 20/Jun/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche E GBP Accumulating Shares. | IE00BSL77716 | 05/Oct/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche E CHF Accumulating Shares | IE00BSL77930 | 01/Oct/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche E CHF Distribution Shares | IE00BSL77B58 | 01/Oct/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche E EUR Accumulating Shares | IE00BSL77377 | 02/Oct/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche E EUR Distribution Shares | IE00BSL77484 | 02/Oct/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche E GBP Distribution Shares | IE00BSL77823 | 05/Oct/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche E USD Accumulating Shares | IE00BSL77153 | 10/Jul/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche E USD Distribution Shares | IE00BSL77260 | 30/Sep/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche I USD Accumulating Shares | IE00BSL74D67 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Blended Total Return Fund - Tranche I USD Distribution Shares | IE00BSL74F81 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - A1 USD ACCUMULATION | IE00BK71DG24 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - A1 USD DISTRIBUTION | IE00BK71DR39 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - IA USD ACCUMULATION | IE00BK71DV74 | 04/Feb/2020 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - IA USD DISTRIBUTION | IE00BK71DW81 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - N USD ACCUMULATION | IE00BK71DS46 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - N USD DISTRIBUTION | IE00BK71DT52 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - S EUR DISTRIBUTION | IE00BG4T2203 | 20/Apr/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche A USD Accumulating Shares | IE00BSD9CW52 | 17/Nov/2014 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche A USD Distribution Shares | IE00BSL77R19 | 04/Jan/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche B CHF Accumulating Shares | IE00BSL7B139 | 23/Mar/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche B EUR Accumulating Shares | IE00BSL79X19 | 23/Mar/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche B SEK Accumulating Shares | IE00BSL7B352 | 27/Sep/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche B USD Accumulating Shares | IE00BSL79V94 | 05/Aug/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche E USD Accumulating Shares | IE00BSL7BH99 | 15/Mar/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - TRANCHE I EUR DISTRIBUTION | IE00BF451686 | 01/Sep/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche I GBP Accumulation | IE00BF451793 | 06/Jan/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche I GBP Distribution | IE00BF451801 | 06/Jan/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche I USD Accumulation | IE00BF451355 | 18/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche I USD Distribution | IE00BF451462 | 18/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche S EUR Accumulation Shares | IE00BG4T1S92 | 20/Sep/2019 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche S GBP Distribution Shares | IE00BG4T2310 | 20/Sep/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Debt Short Duration Fund - Tranche S USD Accumulation Shares | IE00BG4T1R85 | 20/Sep/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - A1 USD ACCUMULATION | IE00BK71LG81 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - A1 USD DISTRIBUTION | IE00BK71LP72 | 19/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - IA USD ACCUMULATION | IE00BK71LS04 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - IA USD DISTRIBUTION | IE00BK71LT11 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - N USD ACCUMULATION | IE00BK71LQ89 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - N USD DISTRIBUTION | IE00BK71LR96 | 20/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche A EUR Accumulating Shares | IE00BKZGKC42 | 28/Feb/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche A EUR Distribution Shares | IE00BKZGKD58 | 25/Apr/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - TRANCHE A EUR UNHEDGED ACCUMULATION SHARES | IE00BG36TT88 | 31/May/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche A GBP Accumulating Shares | IE00BKZGKH96 | 09/Nov/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche A GBP Distribution Shares | IE00BKZGKJ11 | 02/Jan/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche A USD Accumulating Shares | IE00BKZGK917 | 16/Apr/2014 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche B EUR Accumulating Shares | IE00BKZGKP70 | 17/Nov/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche B EUR Distribution Shares | IE00BKZGKQ87 | 29/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - TRANCHE B EUR UNHEDGED ACCUMULATION SHARES | IE00BG36TW18 | 20/Jun/2019 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - TRANCHE B EUR UNHEDGED DISTRIBUTION SHARES | IE00BG36TX25 | 08/Oct/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche B GBP Accumulating Shares | IE00BKZGKT19 | 17/Jan/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche B GBP Distribution Shares | IE00BKZGKV31 | 29/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche B USD Accumulating Shares | IE00BKZGKM40 | 03/Oct/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche B USD Distribution Shares | IE00BKZGKN56 | 11/Apr/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche C EUR Accumulating Shares | IE00BKZGL097 | 24/Nov/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche C EUR Distribution Shares | IE00BKZGL105 | 20/Apr/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - TRANCHE C EUR UNHEDGED ACCUMULATION SHARES | IE00BG36TY32 | 08/Jun/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche C GBP Accumulating Shares | IE00BKZGL436 | 30/May/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche C GBP Distribution Shares | IE00BKZGL543 | 30/May/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - TRANCHE C GBP UNHEDGED ACCUMULATION SHARES | IE00BG36V369 | 24/Mar/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche C USD Accumulating Shares | IE00BKZGKY61 | 18/Sep/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche C USD Distribution Shares | IE00BKZGKZ78 | 30/May/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche E EUR Accumulating Shares | IE00BKZGY116 | 08/Jun/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche E CHF Accumulating Shares | IE00BKZGY777 | 26/Nov/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche E CHF Distribution Shares | IE00BKZGY884 | 30/Jun/2023 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche E EUR Distribution Shares | IE00BKZGY223 | 28/Nov/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche E GBP Accumulating Shares | IE00BKZGY553 | 28/Nov/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche E GBP Distribution Shares | IE00BKZGY660 | 27/Nov/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche E SEK Accumulating Shares | IE00BNN7HH41 | 15/May/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche E USD Accumulation Shares. | IE00BKZGXZ81 | 20/Sep/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche E USD Distribution Shares | IE00BKZGY009 | 27/Nov/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - TRANCHE E1 EUR ACCUMULATION UNHEDGED | IE00BLDGCY90 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - TRANCHE E1 USD ACCUMULATION | IE00BL0BMD69 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - TRANCHE F USD ACCUMULATION | IE00BF7LHD28 | 31/Aug/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - TRANCHE G EUR DISTRIBUTION SHARES | IE00BFMHP649 | 30/Jan/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - TRANCHE G USD ACCUMULATION SHARES | IE00BFMHPT72 | 16/Oct/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - TRANCHE G USD DISTRIBUTION SHARES | IE00BFMHPV94 | 17/Oct/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche I CHF Accumulating Shares | IE00BKZGTM74 | 29/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche I EUR Accumulating Shares | IE00BKZGTF08 | 24/Nov/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche I EUR Unhedged Accumulation Shares | IE00BG36V039 | 28/Nov/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche I EUR Unhedged Distribution Shares | IE00BG36V146 | 28/Nov/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche I GBP Unhedged Accumulation Shares | IE00BKZGTK50 | 11/Jan/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche I USD Accumulating Shares | IE00BKZGL873 | 24/Nov/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Local Debt Fund - Tranche I USD Distribution Shares | IE00BKZGL980 | 21/Jan/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - A1 USD ACCUMULATION | IE00BK716859 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - A1 USD DISTRIBUTION | IE00BK716966 | 12/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - B GBP Distribution Unhedged | IE00BKS7LW17 | 11/Jan/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - D GBP DISTRIBUTION Unhedged | IE00BK71CJ89 | 14/Sep/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - G RMB Hedged Accumulation | IE00BK716G39 | 29/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - G RMB HEDGED DISTRIBUTION | IE00BK716H46 | 29/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - IA USD ACCUMULATION | IE00BK716D08 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - IA USD DISTRIBUTION | IE00BK716F22 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - N USD ACCUMULATION | IE00BK716B83 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - N USD DISTRIBUTION | IE00BK716C90 | 12/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche A EUR Accumulation Shares | IE00BYXWVT61 | 07/May/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche A EUR Distribution Shares | IE00BYXWVV83 | 17/May/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche A GBP Accumulation Shares | IE00BYXWVW90 | 17/Jan/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche A JPY Distribution Shares | IE00BYXX6059 | 15/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche A USD Accumulation Shares | IE00BYXWSX94 | 10/Sep/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche A USD Distribution Shares | IE00BYXWVS54 | 04/Jan/2016 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche B CHF Distribution Shares | IE00BYXWWN74 | 14/Jan/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche B EUR Accumulation Shares | IE00BYXWWF90 | 22/Jun/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche B EUR Distribution Shares | IE00BYXWWG08 | 11/Dec/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche B GBP Accumulation Shares | IE00BYXWWH15 | 22/Jun/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche B GBP Distribution Shares | IE00BYXWWJ39 | 13/Nov/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche B USD Accumulation Shares | IE00BYXWZK58 | 12/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche B USD Distribution Shares | IE00BYXWZL65 | 15/Jan/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche C CHF Accumulation Shares | IE00BYXWZV63 | 16/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche C EUR Accumulation Shares | IE00BYXWZQ11 | 07/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche C EUR Distribution Shares | IE00BYXWZR28 | 25/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche C GBP Accumulation Shares | IE00BYXX2J65 | 28/May/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche C GBP Distribution Shares | IE00BYXX2K70 | 28/May/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche C USD Accumulation Shares | IE00BYXX2G35 | 15/Jan/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche C USD Distribution Shares | IE00BYXX2H42 | 15/Jan/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche E EUR Accumulation Shares | IE00BYXX3K46 | 02/Nov/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche E EUR Distribution Shares | IE00BYXX3L52 | 02/Nov/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche E GBP Accumulation Shares | IE00BYXX3M69 | 03/Nov/2020 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche E GBP Distribution Shares | IE00BYXX3N76 | 03/Nov/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche E USD Accumulation Shares | IE00BYXX6166 | 26/Jun/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche E USD Distribution Shares | IE00BYXX6273 | 12/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - TRANCHE E1 EUR ACCUMULATION UNHEDGED | IE00BLDG8R48 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - TRANCHE E1 USD DISTRIBUTION. | IE00BLDG8P24 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - TRANCHE F EUR ACCUMULATION | IE00BF450S35 | 15/Aug/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - TRANCHE G EUR ACCUMULATION SHARES | IE00BFMH8X25 | 01/Oct/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - TRANCHE G HKD ACCUMULATION SHARES UNHEDGED | IE00BKBMHV44 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - TRANCHE G HKD DISTRIBUTION SHARES UNHEDGED | IE00BKBMHW50 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - TRANCHE G USD ACCUMULATION SHARES | IE00BFMH9K60 | 01/Oct/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - TRANCHE G USD DISTRIBUTION SHARES | IE00BFMH9L77 | 05/Sep/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche I CHF Accumulation Shares | IE00BYXX3379 | 18/Jun/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche I CHF Distribution Shares | IE00BYXX3486 | 02/Nov/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche I EUR Accumulation Shares | IE00BYXX2X00 | 18/Jun/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche I EUR Distribution Shares | IE00BYXX2Y17 | 29/Oct/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche I GBP Accumulation Shares | IE00BYXX2Z24 | 29/Oct/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche I GBP Distribution Shares | IE00BYXX3049 | 29/Oct/2020 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche I USD Accumulation Shares | IE00BYXX2V85 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche I USD Distribution Shares | IE00BYXX2W92 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Emerging Markets Sovereign Debt Fund - Tranche Y EUR Unhedged Accumulation Shares | IE00BM99WQ17 | 20/Apr/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - A1 USD Accumulation | IE00BK71BC46 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - A1 USD Distribution | IE00BK71BD52 | 13/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - IA USD Accumulation | IE00BK71BH90 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - IA USD Distribution | IE00BK71BJ15 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - N USD Accumulation | IE00BK71BF76 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - N USD Distribution | IE00BK71BG83 | 13/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche A EUR Accumulating Shares | IE00B3XCJ514 | 31/Mar/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche A EUR Distribution Shares | IE00B45RGT48 | 10/Apr/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche A GBP Accumulating Shares | IE00B44X3B45 | 28/Sep/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche A GBP Distribution Shares | IE00B44M8N80 | 01/Oct/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche A USD Accumulating Shares | IE00B45R3C68 | 01/Dec/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche A USD Distribution Shares | IE00B3YNVB34 | 18/Jul/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche B EUR Accumulating Shares | IE00B467CR35 | 05/May/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche B EUR Distribution Shares | IE00B3RPNH68 | 17/Aug/2023 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche B GBP Accumulating Shares | IE00B44J2F90 | 05/May/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche B GBP Distribution Shares | IE00B3QLQL07 | 05/May/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche C EUR Accumulating Shares | IE00B42WHC26 | 22/Jul/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche C GBP Distribution Shares | IE00B3YJGY99 | 02/Feb/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche C USD Accumulating Shares | IE00B3WJGF29 | 10/Jan/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche E CHF Accumulating Shares | IE00BC1J0S78 | 24/Feb/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche E EUR Accumulating Shares | IE00BC1J0L00 | 29/Oct/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche E EUR Distribution Shares | IE00BC1J0M17 | 12/Apr/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche E GBP Accumulating Shares | IE00BC1J0N24 | 30/Jan/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche E USD Accumulating Shares | IE00BC1J0Q54 | 20/Feb/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - TRANCHE F EUR DISTRIBUTION | IE00BF450944 | 09/Nov/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - TRANCHE F GBP DISTRIBUTION | IE00BF450C74 | 02/Nov/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche I CHF Accumulating Shares | IE00BC1J1399 | 21/Mar/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche I EUR Accumulating Shares | IE00B3YFC940 | 01/Dec/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche I EUR Distribution Shares | IE00B43W3Q75 | 26/Sep/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche I GBP Accumulating Shares | IE00B48XQ112 | 18/Jul/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche I GBP Distribution Shares | IE00B3QRF662 | 15/Jan/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche I USD Accumulating Shares | IE00B454YC49 | 09/Feb/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche I USD Distribution Shares | IE00B3ZD6R31 | 11/Oct/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings European High Yield Bond Fund - Tranche S EUR Accumulating Shares | IE00B460MY98 | 01/Jun/2011 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - A1 USD Accumulation | IE00BK719K89 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - A1 USD Distribution | IE00BK719L96 | 12/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - G RMB Hedged Accumulation | IE00BK719R58 | 09/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - G RMB Hedged Distribution | IE00BJN4SB86 | 09/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - IA USD Accumulation | IE00BK719P35 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - IA USD Distribution | IE00BK719Q42 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - N USD Accumulation | IE00BK719M04 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - N USD Distribution | IE00BK719N11 | 12/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche A EUR Accumulating Shares | IE00B7HHPL84 | 03/Nov/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche A USD Accumulating Shares | IE00B7L7J458 | 15/Oct/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche B CHF Accumulating Shares | IE00BC1J2470 | 04/Dec/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche B CHF Distribution Shares | IE00BC1J2587 | 25/Sep/2023 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche B EUR Accumulating Shares | IE00B55MXX92 | 25/Feb/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche B EUR Distribution Shares | IE00B72T6K57 | 22/Jun/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche B GBP Accumulating Shares | IE00B7JT4597 | 04/Dec/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche B GBP Distribution Shares | IE00B7JX1Q14 | 03/Jul/2023 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche B NOK Accumulating Shares | IE00BNN7YK60 | 26/Mar/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche B USD Accumulating Shares | IE00B7FP6X30 | 14/Jul/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche B USD Distribution Shares | IE00B7M60F98 | 05/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche C AUD Accumulating Shares | IE00B734TB15 | 31/May/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche C CAD Accumulating Shares | IE00BNN7Y514 | 08/Aug/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche C CHF Accumulating Shares | IE00BC1J2694 | 13/Jun/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche C EUR Accumulating Shares | IE00B7FGMS34 | 29/Jun/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche C GBP Accumulating Shares | IE00B7126H22 | 28/Sep/2023 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche C GBP Distribution Shares | IE00B4T1ZP19 | 19/Mar/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche C JPY Accumulating Shares | IE00BNN7XJ80 | 03/Feb/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche C USD Accumulating Shares | IE00B787CW72 | 21/May/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche C USD Distribution Shares | IE00B48VBL00 | 23/Oct/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche E CHF Accumulating Shares | IE00BC1J1Y04 | 04/Dec/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche E CHF Distribution Shares | IE00BC1J1Z11 | 17/Sep/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche E EUR Accumulating Shares | IE00BC1J1R37 | 25/Jan/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche E EUR Distribution Shares | IE00BC1J1S44 | 15/Aug/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche E GBP Accumulating Shares | IE00BC1J1T50 | 04/Dec/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche E USD Accumulating Shares | IE00BC1J1W89 | 04/Jan/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche E USD Distribution Shares | IE00BC1J1X96 | 23/Jan/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE E1 EUR ACCUMULATION UNHEDGED | IE00BLDG9G08 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE E1 USD ACCUMULATION | IE00BLDG9J39 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche F EUR Accumulating Shares | IE00B7F92M66 | 30/Apr/2012 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche F GBP Accumulating Shares | IE00B3X6JV93 | 05/Mar/2013 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche F USD Accumulating Shares | IE00B701NP71 | 30/Apr/2012 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G AUD ACCUMULATION SHARES | IE00BFM0MW81 | 03/Feb/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G AUD DISTRIBUTION SHARES | IE00BFM0MX98 | 03/Oct/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G CAD DISTRIBUTION SHARES | IE00BFM0N703 | 21/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G CHF DISTRIBUTION SHARES | IE00BFM0MZ13 | 17/Jun/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G EUR ACCUMULATION SHARES | IE00BFM0MR39 | 05/Feb/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G EUR DISTRIBUTION SHARES | IE00BFM0MS46 | 12/Jun/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G GBP ACCUMULATION SHARES | IE00BFM0MT52 | 04/Mar/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G GBP DISTRIBUTION SHARES | IE00BFM0MV74 | 22/Jul/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G HKD UNHEDGED ACCUMULATION SHARES | IE00BFM0NG98 | 28/Jun/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G HKD UNHEDGED DISTRIBUTION SHARES | IE00BFM0NS11 | 03/Oct/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G JPY ACCUMULATION SHARES | IE00BFM0N810 | 17/Feb/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G JPY DISTRIBUTION SHARES | IE00BFM0N927 | 25/Jul/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G NZD DISTRIBUTION SHARES | IE00BFM0NF81 | 15/Aug/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G SGD ACCUMULATION SHARES | IE00BFM0NB44 | 01/Oct/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G SGD DISTRIBUTION SHARES | IE00BFM0NC50 | 13/Jun/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G USD ACCUMULATION SHARES | IE00BFM0MP15 | 03/Oct/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE G USD DISTRIBUTION SHARES | IE00BFM0MQ22 | 03/Oct/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I CHF Accumulating Shares | IE00BC1J2819 | 11/Apr/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I EUR Accumulating Shares | IE00B6XQH495 | 16/Feb/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I EUR Distribution Shares | IE00B40Z6X72 | 13/Oct/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I GBP Accumulating Shares | IE00B7M65Z40 | 01/Dec/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I GBP Distribution Shares | IE00B7F8GW18 | 17/Sep/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I JPY Accumulating Shares | IE00BNN7XG59 | 18/May/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I NOK Accumulating Shares | IE00BNN7YF18 | 05/Nov/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - TRANCHE I RMB HEDGED ACCUMULATION | IE00BLR75506 | 05/Aug/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I RMB Hedged Distribution Shares | IE00BLR75613 | 13/Apr/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I SEK Accumulating Shares | IE00BNN7X433 | 05/Jun/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I USD Accumulating Shares | IE00B7PD0D50 | 02/Sep/2015 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I USD Distribution Monthly | IE00070OSSI1 | 07/Oct/2024 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global High Yield Bond Fund - Tranche I USD Distribution Shares | IE00B78MRR26 | 06/Jan/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Investment Grade Credit Fund - I GBP HEDGED DISTRIBUTION | IE0003F1JUB6 | 07/Oct/2024 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Investment Grade Credit Fund - S GBP HEDGED ACCUMULATION | IE0000I1BYM2 | 07/Oct/2024 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Investment Grade Credit Fund - S GBP HEDGED DISTRIBUTION | IE0009DGQ8Q0 | 07/Oct/2024 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Investment Grade Credit Fund - S JPY HEDGED DISTRIBUTION | IE000W4D7N89 | 04/Nov/2024 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Investment Grade Credit Fund - S USD ACCUMULATION | IE0008IV1RC5 | 07/Oct/2024 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Investment Grade Credit Fund - USD F UNHEDGED ACCUMULATION | IE000ZC7TC35 | 07/Oct/2024 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - A1 USD Accumulation | IE00BK71B469 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - A1 USD Distribution | IE00BK71B576 | 18/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - G RMB Hedged Accumulation | IE00BK71BB39 | 09/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - G RMB Hedged Distribution | IE00BJN4S741 | 09/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - IA USD Accumulation | IE00BK71B808 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - IA USD Distribution | IE00BK71B915 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - N USD Accumulation | IE00BK71B683 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - N USD Distribution | IE00BK71B790 | 18/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche A GBP Distribution Shares | IE00B3W4VN00 | 23/May/2011 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche B EUR Accumulating Shares | IE00B44TLJ67 | 23/Jun/2016 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche B EUR Distribution Shares | IE00B3T2R953 | 05/Nov/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche B GBP Accumulating Shares | IE00B3YY1R27 | 07/Dec/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche B GBP Distribution Shares | IE00B3TDFP03 | 27/Aug/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche B USD Accumulating Shares | IE00B45WDD26 | 30/Nov/2015 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche B USD Distribution Shares | IE00B44QWM70 | 10/Feb/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche C EUR Accumulating Shares | IE00B3V14N31 | 28/Nov/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche C GBP Accumulating Shares | IE00B45GYZ33 | 28/Nov/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche C GBP Distribution Shares | IE00B3ZB5G96 | 11/Jul/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche C SEK Accumulating Shares | IE00BNN79347 | 28/Nov/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche C USD Accumulating Shares | IE00B42L6W20 | 27/Apr/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche C USD Distribution Shares | IE00B3VZMB91 | 19/Jul/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche E AUD Distribution Shares | IE00BC1J1G22 | 15/Feb/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche E EUR Accumulating Shares | IE00BC1J1514 | 08/Jun/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche E EUR Distribution Shares | IE00BC1J1621 | 10/Dec/2014 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche E GBP Accumulating Shares | IE00BC1J1738 | 25/Apr/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche E USD Accumulating Shares | IE00BC1J1951 | 08/Jun/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche E USD Distribution Shares | IE00BC1J1B76 | 11/Jun/2014 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche F EUR Accumulating Shares | IE00BC1J2G96 | 23/Sep/2013 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche F GBP Accumulating Shares | IE00BC1J2L40 | 23/Sep/2013 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G AUD ACCUMULATION SHARES | IE00BFM0L764 | 03/Oct/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G AUD DISTRIBUTION SHARES | IE00BFM0L871 | 03/Oct/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G CAD ACCUMULATION SHARES | IE00BFM0KG83 | 14/Jan/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G CAD DISTRIBUTION SHARES | IE00BFM0KH90 | 18/Jun/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G EUR ACCUMULATION SHARES | IE00BFM0L327 | 18/Dec/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G EUR DISTRIBUTION SHARES | IE00BFM0L434 | 18/Dec/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G GBP ACCUMULATION SHARES | IE00BFM0L541 | 29/Aug/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G GBP DISTRIBUTION SHARES | IE00BFM0L657 | 20/Sep/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G HKD UNHEDGED ACCUMULATION SHARES | IE00BFM0KQ81 | 31/May/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G HKD UNHEDGED DISTRIBUTION SHARES | IE00BFM0KR98 | 03/Oct/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G NZD DISTRIBUTION SHARES | IE00BFM0KP74 | 16/Sep/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G SGD ACCUMULATION SHARES | IE00BFM0KL37 | 22/May/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G SGD DISTRIBUTION SHARES | IE00BFM0KM44 | 09/Jul/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G USD ACCUMULATION SHARES | IE00BFM0L103 | 03/Oct/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - TRANCHE G USD DISTRIBUTION SHARES | IE00BFM0L210 | 03/Oct/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche I EUR Accumulating Shares | IE00B45W5J28 | 16/Jan/2013 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche I EUR Distribution Shares | IE00B3SJ0764 | 28/Oct/2014 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche I GBP Accumulating Shares | IE00B42ZKT94 | 18/Jul/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche I GBP Distribution Shares | IE00B42Y6S78 | 09/May/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche I RMB Distribution Monthly | IE0002WTMCP7 | 07/Aug/2024 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche I USD Accumulating Shares | IE00B44PCR96 | 16/Oct/2013 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche I USD Distribution Monthly | IE000S4MB8F3 | 07/Aug/2024 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche I USD Distribution Shares | IE00B45RWW92 | 29/Oct/2014 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Global Senior Secured Bond Fund - Tranche S USD Distribution Shares | IE00B43WZF04 | 31/Jan/2011 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - A1 USD Accumulation | IE00BK71L807 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - A1 USD Distribution | IE00BK71L914 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - IA USD Accumulation | IE00BK71LD50 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - IA USD Distribution | IE00BK71LF74 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - N USD Accumulation | IE00BK71LB37 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - N USD Distribution | IE00BK71LC44 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - Tranche A USD Accumulating Shares | IE00BMNQKF31 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - Tranche A USD Distribution Shares | IE00BMNQLF06 | 18/May/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - Tranche D AUD Accumulating Shares | IE00BMNQLJ44 | 06/Sep/2024 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - Tranche D GBP Distribution Shares | IE00BMNQLM72 | 06/Sep/2024 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - Tranche I USD Distribution Shares | IE00BMNQKG48 | 24/May/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - Tranche S USD Distribution Shares | IE00BMNQM245 | 05/Jun/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - Tranche S AUD Accumulating Shares | IE00BMNQM575 | 19/Jul/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - Tranche S EUR Accumulating Shares | IE00BMNQM351 | 21/Jan/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - Tranche S GBP Distribution Shares | IE00BMNQM807 | 22/May/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - Tranche S NOK Accumulating Shares | IE00BPFJNN00 | 29/May/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings Income Navigator Fund - Tranche S USD Accumulating Shares | IE00BMNQM138 | 18/Nov/2014 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - A1 USD Accumulation | IE00BK71DC85 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - A1 USD Distribution | IE00BK71DD92 | 18/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - IA USD Accumulation | IE00BK71L682 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - IA USD Distribution | IE00BK71L799 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - N USD Accumulation | IE00BK71DF17 | 04/Feb/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - N USD Distribution | IE00BK71L575 | 18/Aug/2020 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - Tranche A GBP Accumulation Shares | IE00BYZRN596 | 09/Jun/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - Tranche A GBP Distribution Shares | IE00BYZRN604 | 29/Dec/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - Tranche A USD Accumulation Shares | IE00BYZRN158 | 17/Feb/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - Tranche A USD Distribution Shares | IE00BYZRN265 | 13/Mar/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - Tranche E USD Accumulation Shares | IE00BYZRR795 | 27/Jul/2017 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - TRANCHE G AUD ACCUMULATION SHARES | IE00BFMH2963 | 05/Jul/2023 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - TRANCHE G AUD DISTRIBUTION SHARES | IE00BFMH2B84 | 04/Mar/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - TRANCHE G EUR ACCUMULATION SHARES | IE00BFMGYD13 | 30/Jun/2023 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - TRANCHE G EUR DISTRIBUTION SHARES | IE00BFMGYF37 | 21/Jul/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - TRANCHE G GBP ACCUMULATION SHARES | IE00BFMGYG44 | 30/Jun/2023 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - TRANCHE G GBP DISTRIBUTION SHARES | IE00BFMH2856 | 07/Feb/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - TRANCHE G USD ACCUMULATION SHARES | IE00BFMGYR58 | 12/Jan/2022 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - TRANCHE G USD DISTRIBUTION SHARES | IE00BFMGYS65 | 28/Jan/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - Tranche I GBP Accumulation Shares | IE00BYZRQL61 | 18/Jul/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - Tranche I GBP Distribution Shares | IE00BYZRQM78 | 01/Oct/2018 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - Tranche I USD Accumulation Shares | IE00BYZRQG19 | 01/Dec/2016 | Listed |
| BARINGS UMBRELLA FUND PLC | Barings U.S. High Yield Bond Fund - Tranche I USD Distribution Shares | IE00BYZRQH26 | 11/Mar/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | BARINGS USD LIQUIDITY FUND - A1 USD ACCUMULATION | IE00BK71CK94 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | BARINGS USD LIQUIDITY FUND - N USD ACCUMULATION | IE00BK71CM19 | 15/Mar/2021 | Listed |
| BARINGS UMBRELLA FUND PLC | BARINGS USD LIQUIDITY FUND - USD F DISTRIBUTING | IE00BD3JRT21 | 30/Aug/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | BARINGS USD LIQUIDITY FUND - USD G ACCUMULATING | IE00BD3JRX66 | 19/Dec/2019 | Listed |
| BARINGS UMBRELLA FUND PLC | BARINGS USD LIQUIDITY FUND - USD I Accumulating | IE00BD3JRQ99 | 19/Dec/2019 | Listed |
| BG EIRE ICAV | BG EIRE FUND - Class A Euro Shares | IE00BK5M0F52 | 14/Dec/2021 | Listed |
| BG EIRE ICAV | BG EIRE FUND - GBP Class A Shares | IE00BK5M0G69 | 14/Dec/2021 | Listed |
| BG UMBRELLA FUND PLC | BG ERISA Fund - US$ Class A Shares | IE00B77BSG63 | 14/Dec/2021 | Listed |
| BG UMBRELLA FUND PLC | BG ERISA Fund - US$ Class D Shares | IE00BSNBDH39 | 14/Dec/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| BG UMBRELLA FUND PLC | BG Erisa Fund - One Year Duration - US$ Class A Shares | IE00BG36Q641 | 14/Dec/2021 | Listed |
| BG UMBRELLA FUND PLC | BG Fund - Class A Euro Shares | IE00B57X1705 | 14/Dec/2021 | Listed |
| BG UMBRELLA FUND PLC | BG Fund - Class C Euro Shares | IE00BLT1YD17 | 14/Dec/2021 | Listed |
| BG UMBRELLA FUND PLC | BG Fund - CLASS E EURO SHARES | IE00BMXR2C77 | 14/Dec/2021 | Listed |
| BG UMBRELLA FUND PLC | BG Fund - GBP Class A Shares | IE00BYN51178 | 18/Nov/2016 | Listed |
| BG UMBRELLA FUND PLC | BG Fund - US$ Class A Shares | IE00B6ZDV135 | 14/Dec/2021 | Listed |
| BG UMBRELLA FUND PLC | BG Fund - US$ Class C Shares | IE00B94R6459 | 14/Dec/2021 | Listed |
| BG UMBRELLA FUND PLC | BG Fund - US$ Class D Shares | IE00B94R6566 | 14/Dec/2021 | Listed |
| BG UMBRELLA FUND PLC | BG Fund - One Year Duration - Class A Euro Shares | IE00BFWMQX35 | 14/Dec/2021 | Listed |
| BG UMBRELLA FUND PLC | BG Fund - One Year Duration - GBP Class A Shares | IE00BG36PX45 | 14/Dec/2021 | Listed |
| BG UMBRELLA FUND PLC | BG Fund - One Year Duration - US$ Class A Shares | IE00BG36Q203 | 14/Dec/2021 | Listed |
| BLACKROCK FIXED INCOME DUBLIN FUNDS PLC | iShares Green Bond Index Fund - Class D Hedged (JPY) Accumulating | IE000YP3OC13 | 13/Dec/2021 | Listed |
| BLACKROCK FIXED INCOME DUBLIN FUNDS PLC | iShares Green Bond Index Fund - Class D Hedged (USD) Accumulating | IE00BD8QG463 | 26/Aug/2021 | Listed |
| BLACKSTONE INVESTMENT FUNDS | Blackstone European Senior Loan Fund - B Euro Distributing Units | IE00B3DS7773 | 11/Dec/2008 | Listed |
| BLACKSTONE INVESTMENT FUNDS | Blackstone European Senior Loan Fund - Class A Euro Accumulation Units | IE00B3DS7666 | 11/Dec/2008 | Listed |
| COLUMBIA THREADNEEDLE (IRL) III PLC | CT European Real Estate Securities Fund - Class A Euro Accumulating Shares | IE00B5N9RL80 | 08/Apr/2010 | Listed |
| COLUMBIA THREADNEEDLE (IRL) III PLC | CT European Real Estate Securities Fund - Class A Sterling Accumulating Shares | IE00B5N9VC77 | 08/Apr/2010 | Listed |
| COLUMBIA THREADNEEDLE (IRL) III PLC | CT European Real Estate Securities Fund - Class A Sterling Distributing Shares | IE00B5N74G68 | 08/Apr/2010 | Listed |
| COLUMBIA THREADNEEDLE (IRL) III PLC | CT European Real Estate Securities Fund - Class B Euro Accumulating Shares | IE00B5NGC706 | 08/Apr/2010 | Listed |
| COLUMBIA THREADNEEDLE (IRL) III PLC | CT European Real Estate Securities Fund - Class B Sterling Accumulating Shares | IE00B5MQF833 | 08/Apr/2010 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| COLUMBIA THREADNEEDLE (IRL) III PLC | CT European Real Estate Securities Fund - Class C Sterling Distributing Shares | IE00B5PZZD25 | 08/Apr/2010 | Listed |
| COLUMBIA THREADNEEDLE (IRL) III PLC | CT Real Estate Equity Market Neutral Fund - Class A Euro Accumulating Shares | IE00B7V30396 | 04/Dec/2012 | Listed |
| COLUMBIA THREADNEEDLE (IRL) III PLC | CT Real Estate Equity Market Neutral Fund - Class A US Dollar Accumulating Shares | IE00B87NSN68 | 23/Apr/2014 | Listed |
| COLUMBIA THREADNEEDLE (IRL) III PLC | CT Real Estate Equity Market Neutral Fund - Class B Euro Accumulating Shares | IE00B7WC3B40 | 04/Dec/2012 | Listed |
| COLUMBIA THREADNEEDLE (IRL) III PLC | CT Real Estate Equity Market Neutral Fund - Class C Sterling Accumulating Shares | IE00B8GGKQ36 | 04/Dec/2012 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class A USD Shares | IE00BD4DSM30 | 04/Jan/2016 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class B CHF | IE00BD8G4X10 | 20/Jan/2017 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class B EUR Shares | IE00BYPKJD85 | 07/Jun/2016 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class B GBP | IE00BD8G4Y27 | 10/Mar/2017 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class B GBP Distributing | IE00BYM5JT20 | 13/Mar/2017 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class B USD Shares | IE00BD4DSN47 | 05/May/2016 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class D EUR | IE00BD8G4Z34 | 13/Mar/2017 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class D CHF | IE00BD8G5055 | 13/Mar/2017 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class D GBP | IE00BD8G5162 | 23/Dec/2016 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class D Shares | IE00BYYSQG50 | 09/Mar/2017 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class E EUR Shares | IE00BZ01QR65 | 29/Jun/2016 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class F EUR | IE00BYM5JW58 | 13/Mar/2017 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM Long/Short Opportunities UCITS - Class F USD | IE00BYM5JV42 | 13/Mar/2017 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM US Equity Opportunities - CLASS C USD SHARES | IE00BGHW9148 | 15/Apr/2019 | Listed |
| CRAMER ROSENTHAL MCGLYNN UCITS PLC | CRM US Equity Opportunities - Class S Shares | IE00B43N7R95 | 18/Oct/2010 | Listed |
| CROWN ASIA-PACIFIC PRIVATE EQUITY II PLC | Class L Shares | IE00B59PRT81 | 28/Dec/2012 | Listed |
| CROWN ASIA-PACIFIC PRIVATE EQUITY V FEEDER PLC | Class A Shares | IE00BMF63299 | 23/Jun/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| CROWN CO-INVESTMENT OPPORTUNITIES III FEEDER PLC | Class A Shares | IE00BMBL1H98 | 28/Sep/2021 | Listed |
| CROWN CO-INVESTMENT OPPORTUNITIES PLC | Class L Shares | IE00BNFWV420 | 05/Sep/2014 | Listed |
| CROWN EUROPE MIDDLE MARKET II PLC | Class A Shares | IE00B29R7044 | 19/Jul/2010 | Listed |
| CROWN EUROPE MIDDLE MARKET II PLC | Class B Shares | IE00B29R7150 | 19/Jul/2010 | Listed |
| CROWN EUROPE MIDDLE MARKET II PLC | Class O Shares | IE00B29R7374 | 19/Jul/2010 | Listed |
| CROWN EUROPE SMALL BUYOUTS IV PLC | Class A-L Shares | IE00BYQDR091 | 26/Jul/2017 | Listed |
| CROWN EUROPEAN BUYOUT OPPORTUNITIES II PLC | Class A Shares | IE00B1L2RJ92 | 16/May/2007 | Listed |
| CROWN EUROPEAN BUYOUT OPPORTUNITIES II PLC | Class B Shares | IE00B1L2RK08 | 16/May/2007 | Listed |
| CROWN EUROPEAN BUYOUT OPPORTUNITIES II PLC | Class O Shares | IE00B1L2RL15 | 16/May/2007 | Listed |
| CROWN GLOBAL SECONDARIES III PLC | Class L Shares | IE00B449H103 | 18/Dec/2012 | Listed |
| CROWN GLOBAL SECONDARIES III PLC | Class M Shares | IE00B53C2Y51 | 20/Mar/2013 | Listed |
| CROWN GLOBAL SECONDARIES VI FEEDER S.A | Class A-E Shares | LU2607776619 | 20/Feb/2024 | Listed |
| CROWN GROWTH OPPORTUNITIES IV SCSP-RAIF | Global Fund - Limited Partnership Interests | LU2432863368 | 31/May/2022 | Listed |
| D-A-CH PORTFOLIO (IRELAND) PLC | Class A Shares | IE0009458997 | 07/Dec/2021 | Listed |
| EQMC ICAV | EQMC Europe Development Capital Fund - Class A1 Shares | IE00B0XBCX62 | 07/Jun/2006 | Listed |
| EQMC ICAV | EQMC Europe Development Capital Fund - Class A2 Shares – Series 1 | IE00B40VMH19 | 15/Jul/2011 | Listed |
| EQMC ICAV | EQMC Europe Development Capital Fund - Class C1 Shares | IE00BSMT1966 | 16/Apr/2018 | Listed |
| EQMC ICAV | EQMC Europe Development Capital Fund - Class C2 Shares | IE00BSMT1B83 | 19/Nov/2015 | Listed |
| EQMC ICAV | EQMC Europe Development Capital Fund - Class F Shares | IE00BSMT1859 | 30/Dec/2014 | Listed |
| EQMC ICAV | EQMC Europe Development Capital Fund - Class H1 Shares | IE00BFXRX698 | 06/Jun/2018 | Listed |
| EQMC ICAV | EQMC Europe Development Capital Fund - Class H2 HEDGED Shares | IE00BFXRWZ13 | 09/Feb/2024 | Listed |
| EQMC ICAV | EQMC Europe Development Capital Fund - Class H2 Shares | IE00BFXRWY06 | 06/Jun/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| EQMC ICAV | EQMC Europe Development Capital Fund - Class IA1 Shares | IE00BFXRX037 | 06/Jun/2018 | Listed |
| EQMC ICAV | EQMC Europe Development Capital Fund - Class IA2 Shares | IE00BFXRX144 | 18/Sep/2018 | Listed |
| EQMC ICAV | EQMC Europe Development Capital Fund - Class IB1 Shares | IE00BFXRX367 | 18/Sep/2018 | Listed |
| EQMC ICAV | EQMC Europe Development Capital Fund - Class IB2 Shares | IE00BFXRX474 | 18/Sep/2018 | Listed |
| GAM STAR FUND PLC | GAM Star Credit Opportunities (USD) - SI USD | IE00BHBXBJ22 | 01/Nov/2019 | Listed |
| GLOBAL TACTICAL TRADING MANAGERS PLC | Tranche A – Series 1 | IE0002113961 | 22/Aug/2001 | Listed |
| GOLDENTREE EMERGING MARKETS ICAV | GoldenTree Emerging Markets Segregated Portfolio I - Series A - Euro Shares | IE00BGK8WD29 | 14/Dec/2018 | Listed |
| GOLDENTREE EMERGING MARKETS ICAV | GoldenTree Emerging Markets Segregated Portfolio I - Series A Shares | IE00BGK8WC12 | 14/Dec/2018 | Listed |
| GOLDENTREE EMERGING MARKETS ICAV | GoldenTree Emerging Markets Segregated Portfolio I - Series A1 Euro shares | IE00BMHKVQ96 | 11/Dec/2020 | Listed |
| GOLDENTREE EMERGING MARKETS ICAV | GoldenTree Emerging Markets Segregated Portfolio I - Series B Shares | IE00BGK8WG59 | 14/Dec/2018 | Listed |
| GOLDENTREE EMERGING MARKETS ICAV | GoldenTree Emerging Markets Segregated Portfolio I - Series B1 Euro shares | IE00BMHKVS11 | 11/Dec/2020 | Listed |
| GOLDENTREE HIGH YIELD VALUE FUND OFFSHORE PLC | GoldenTree High Yield Value B Portfolio - Class B Shares | IE00B4XHYS14 | 04/Jan/2010 | Listed |
| GOLDENTREE HIGH YIELD VALUE FUND OFFSHORE PLC | GoldenTree High Yield Value B Portfolio - Class C Shares | IE00B65PVR55 | 08/Sep/2010 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Euro Liquid Reserves Fund - ADMINISTRATION ACCUMULATION (T) CLASS SHARES | IE00BHTFVZ61 | 29/Mar/2019 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Euro Liquid Reserves Fund - Administration Accumulation Class | IE0031295821 | 08/Dec/2003 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Euro Liquid Reserves Fund - CLASSIC ACCUMULATION (T) SHARES | IE00BJJK5W05 | 29/Mar/2019 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Euro Liquid Reserves Fund - Institutional Accumulation (T) Class | IE00B96CNN65 | 29/Mar/2019 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Euro Liquid Reserves Fund - Institutional Accumulation Class | IE0031295938 | 08/Dec/2003 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Euro Liquid Reserves Fund - Preferred Accumulation Class | IE0031296019 | 08/Dec/2003 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Euro Liquid Reserves Fund - Preferred Accumulation T class | IE00BHTFVX48 | 29/Mar/2019 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Euro Standard VNAV Fund - Institutional Accumulation Class | IE00BDFK2Z48 | 17/Apr/2018 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Government Liquid Reserves Fund - INSTITUTIONAL ACCUMULATION (T) CLASS | IE00BKV42047 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Government Liquid Reserves Fund - Institutional Accumulation Class | IE00B3KDV951 | 20/Jan/2009 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Government Liquid Reserves Fund - R ACCUMULATION (T) CLASS | IE00BKV41Z26 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Government Liquid Reserves Fund - X ACCUMULATION (T) CLASS | IE00BKV42153 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Liquid Reserves Fund - ADMINISTRATION ACCUMULATION (T) CLASS | IE00BL0BL173 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Liquid Reserves Fund - Administration Accumulation Class | IE0031296126 | 08/Dec/2003 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Liquid Reserves Fund - Administration Shares | IE0006948453 | 09/Jan/2001 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Liquid Reserves Fund - INSTITUTIONAL ACCUMULATION (T) CLASS | IE00BL0BL405 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Liquid Reserves Fund - Institutional Accumulation Class | IE0031296233 | 08/Dec/2003 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Liquid Reserves Fund - Institutional Class Shares | IE0006948016 | 07/Jun/2000 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Liquid Reserves Fund - PREFERRED ACCUMULATION (T) CLASS | IE00BL0BL280 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Liquid Reserves Fund - Preferred Accumulation Class | IE0031296456 | 08/Dec/2003 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Sterling Liquid Reserves Fund - Preferred Shares | IE0006948677 | 09/Jan/2001 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - ADMINISTRATION ACCUMULATION (T) CLASS | IE00BL0BLF19 | 17/Dec/2020 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - Administration Accumulation Class | IE0031294410 | 08/Dec/2003 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - Administration Class | IE0001534761 | 23/Jan/1998 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - CAPITAL ACCUMULATION (T) CLASS | IE00BL0BLD94 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - Capital Class | IE0033246004 | 08/Dec/2003 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - Institutional Accumulation Class | IE0031294303 | 08/Dec/2003 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - Institutional Class | IE0003763251 | 01/Aug/1996 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - PREFERRED ACCUMULATION (T) CLASS | IE00BL0BLH33 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - Preferred Accumulation Class | IE0031297975 | 08/Dec/2003 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - Preferred Shares | IE0009407531 | 01/Jun/2000 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - VALUE ACCUMULATION (T) CLASS | IE00BL0BLC87 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Liquid Reserves Fund - Value Class | IE0033246111 | 08/Dec/2003 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Standard VNAV Fund - Institutional Accumulation Class | IE00BDFK3280 | 17/Apr/2018 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Treasury Liquid Reserves Fund - ADMINISTRATION ACCUMULATION (T) CLASS | IE00BL0BLB70 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Treasury Liquid Reserves Fund - Administration Class Shares | IE00B2Q5LK99 | 03/Apr/2008 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Treasury Liquid Reserves Fund - INSTITUTIONAL ACCUMULATION (T) CLASS | IE00BL0BL736 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Treasury Liquid Reserves Fund - INSTITUTIONAL ACCUMULATION CLASS | IE00B2Q5LW12 | 29/Mar/2019 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Treasury Liquid Reserves Fund - Institutional Class | IE00B2Q5LV05 | 03/Apr/2008 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Treasury Liquid Reserves Fund - PREFERRED ACCUMULATION (T) CLASS | IE00BL0BL959 | 17/Dec/2020 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs US$ Treasury Liquid Reserves Fund - Preferred Class | IE00B2Q5LQ51 | 03/Apr/2008 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Yen Liquid Reserves Fund - INSTITUTIONAL ACCUMULATION (T) CLASS SHARES | IE00BHTFW194 | 29/Mar/2019 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Yen Liquid Reserves Fund - Institutional Accumulation Class Shares | IE00B1VR4Y86 | 02/May/2007 | Listed |
| GOLDMAN SACHS FUNDS, PLC | Goldman Sachs Yen Liquid Reserves Fund - X Accumulation T class | IE00BJ4SJP04 | 29/Mar/2019 | Listed |
| GOLDMAN SACHS INSTITUTIONAL FUNDS II PLC | Corporate Credit Investment Fund - Class A Accumulation Shares | IE00B41TGG11 | 01/May/2009 | Listed |
| GOLDMAN SACHS INSTITUTIONAL FUNDS II PLC | Corporate Credit Investment Fund - Class A Capital Shares | IE00B41TH023 | 01/May/2009 | Listed |
| GOLDMAN SACHS INSTITUTIONAL FUNDS II PLC | Corporate Credit Investment Fund - Class B Accumulation Shares | IE00B41HVZ96 | 26/Jun/2009 | Listed |
| HOSKING GLOBAL FUND PLC | Hosking Global Sub-Fund No.1 - A1 Shares | IE00BDRXQY89 | 01/Jun/2017 | Listed |
| HOSKING GLOBAL FUND PLC | Hosking Global Sub-Fund No.1 - B1 Shares | IE00BDRXPW90 | 01/Aug/2017 | Listed |
| HOSKING GLOBAL FUND PLC | Hosking Global Sub-Fund No.1 - Class D shares. | IE00BK26D287 | 03/Dec/2019 | Listed |
| HOSKING GLOBAL FUND PLC | Hosking Global Sub-Fund No.1 - E Shares | IE00BNG8S158 | 14/Jul/2014 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Canadian Dollar Liquidity Fund - Class A Shares | IE00B233G129 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Canadian Dollar Liquidity Fund - Class F Shares | IE00BYYJGV39 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Canadian Dollar Liquidity Fund - Class G Shares | IE00BYYJGW46 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Canadian Dollar Liquidity Fund - Class H Shares, | IE00BYYJGX52 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Canadian Dollar Liquidity Fund - Class K Shares | IE00BYYJH093 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Canadian Dollar Liquidity Fund - Class L Shares | IE00BYYJH101 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Euro Liquidity Fund - C Shares | IE0030819498 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Euro Liquidity Fund - Class A Shares | IE0030028439 | 17/Jul/2023 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Euro Liquidity Fund - Class B Shares | IE0030028546 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Euro Liquidity Fund - Class F Shares | IE00BYYJGF70 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Euro Liquidity Fund - Class G Shares | IE00BYYJGG87 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Euro Liquidity Fund - Class H Shares | IE00BYYJGH94 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Euro Liquidity Fund - Class K Shares | IE00BYYJGL31 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Euro Liquidity Fund - Class L Shares | IE00BYYJGM48 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Sterling Liquidity Fund - C Shares | IE0030819050 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Sterling Liquidity Fund - Class A Shares | IE0007966447 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Sterling Liquidity Fund - Class B Shares | IE0030028215 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Sterling Liquidity Fund - Class E Shares | IE00BD9FK177 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Sterling Liquidity Fund - Class F Shares | IE00BYYJH986 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Sterling Liquidity Fund - Class G Shares | IE00BYYJHB08 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Sterling Liquidity Fund - Class H Shares | IE00BYYJHC15 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Sterling Liquidity Fund - Class K Shares | IE00BYYJHG52 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Sterling Liquidity Fund - Class L Shares | IE00BYYJHH69 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC Sterling Liquidity Fund - D Shares | IE0030819167 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class A Shares | IE0009489620 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class B Shares | IE0030028322 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class C Shares | IE0030819274 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class D Shares | IE0030819381 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class E Shares | IE00BD9FK060 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class F Shares | IE00BYYJHP44 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class G Shares | IE00BYYJHQ50 | 17/Jul/2023 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class H Shares | IE00BYYJHR67 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class I Shares | IE00BYYJHS74 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class J Shares | IE00BYYJHT81 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class K Shares | IE00BYYJHV04 | 17/Jul/2023 | Listed |
| HSBC GLOBAL LIQUIDITY FUNDS PLC | HSBC US Dollar Liquidity Fund - Class L Shares | IE00BYYJHW11 | 17/Jul/2023 | Listed |
| ICG CREDIT FUNDS | ICG European Senior Loan Fund - Class A Australian Dollar Accumulation Units | IE00BYXGJW70 | 17/Aug/2017 | Listed |
| ICG CREDIT FUNDS | ICG European Senior Loan Fund - Class D Euro Accumulation Units | IE00BYXGK681 | 17/Aug/2017 | Listed |
| ICG CREDIT FUNDS | ICG Global Total Credit Fund - Class C Australian Dollar Income Units | IE000JHNVH59 | 02/Feb/2022 | Listed |
| ICG CREDIT FUNDS | ICG Total Credit Fund - Class A Sterling Income Units | IE00BJLMYP00 | 21/May/2020 | Listed |
| ICG CREDIT FUNDS | ICG Total Credit Fund - Class B US Dollar Accumulation Units | IE00BM9GR344 | 11/Dec/2020 | Listed |
| ICG CREDIT FUNDS | ICG Total Credit Fund - Euro Accumulation Units | IE00B73K6V85 | 18/Sep/2012 | Listed |
| ICG CREDIT FUNDS | ICG Total Credit Fund - Sterling Accumulation Units | IE00B8272536 | 18/Jul/2012 | Listed |
| ICG CREDIT FUNDS | ICG Total Credit Fund - US Dollar Accumulation Units | IE00B7LT8R77 | 28/Nov/2013 | Listed |
| KENSINGTON UCITS ICAV | Kensington Diversified Balanced Fund - Class A (GBP) Shares | IE00BD71BZ89 | 12/Apr/2018 | Listed |
| KENSINGTON UCITS ICAV | Kensington Diversified Growth Fund - Class A (GBP) Shares | IE00BD71CH72 | 12/Apr/2018 | Listed |
| KVW PEL S.A. SICAV-RAIF | Class A Shares | LU2512202479 | 30/Nov/2022 | Listed |
| LSV FUNDS PLC | LSV GLOBAL VALUE EQUITY FUND - CHF A CLASS | IE00BF7TX389 | 13/Oct/2017 | Listed |
| LSV FUNDS PLC | LSV GLOBAL VALUE EQUITY FUND - EUR A CLASS | IE00BF7TX165 | 13/Oct/2017 | Listed |
| LSV FUNDS PLC | LSV GLOBAL VALUE EQUITY FUND - USD A CLASS | IE00BG0J8P97 | 28/May/2019 | Listed |
| LSV FUNDS PLC | LSV U.S. Value Equity Fund - USD A Shares | IE00BNGXTZ11 | 07/Oct/2014 | Listed |
| LSV FUNDS PLC | LSV U.S. Value Equity Fund - USD D Class | IE00BYZ45F42 | 17/Oct/2016 | Listed |
| MAM GLOBAL ICAV | MAM Corporate Loan Feeder Fund - CLASS A USD ACCUMULATION SHARES | IE00BD8Z6L04 | 21/Dec/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| MARRIOTT INTERNATIONAL FUNDS PLC | Marriott First World Equity Fund - Accumulating Class | IE00B3BQD976 | 31/Aug/2023 | Listed |
| MARRIOTT INTERNATIONAL FUNDS PLC | Marriott First World Equity Fund - Accumulating Class C Shares | IE00BLRZP879 | 31/Aug/2023 | Listed |
| MARRIOTT INTERNATIONAL FUNDS PLC | Marriott First World Equity Fund - Distributing Shares | IE00B29PX445 | 31/Aug/2023 | Listed |
| MARRIOTT INTERNATIONAL FUNDS PLC | Marriott International Growth Fund - Accumulating Class | IE00B3D1M046 | 31/Aug/2023 | Listed |
| MARRIOTT INTERNATIONAL FUNDS PLC | Marriott International Growth Fund - Accumulating Class C Shares | IE00BLRZP986 | 31/Aug/2023 | Listed |
| MARRIOTT INTERNATIONAL FUNDS PLC | Marriott International Growth Fund - Distributing Class | IE0031760055 | 31/Aug/2023 | Listed |
| MARRIOTT INTERNATIONAL FUNDS PLC | Marriott International Real Estate Fund - Accumulating Class | IE00B3D1M152 | 31/Aug/2023 | Listed |
| MARRIOTT INTERNATIONAL FUNDS PLC | Marriott International Real Estate Fund - Accumulating Class C Shares | IE00BLRZPB02 | 31/Aug/2023 | Listed |
| MARRIOTT INTERNATIONAL FUNDS PLC | Marriott International Real Estate Fund - Distributing Class | IE0009580469 | 31/Aug/2023 | Listed |
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Amplify Global Equity Fund - A | IE000RRR2D63 | 14/Jul/2023 | Listed |
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Amplify Global Equity Fund - B RESTRICTED | IE000A1BQW68 | 19/May/2023 | Listed |
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Sanlam Asia Pacific Artificial Intelligence Fund - Class I2 GBP Base Acc | IE0004DVHUK2 | 07/Mar/2022 | Listed |
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Sanlam Asia Pacific Artificial Intelligence Fund - Class IS1 GBP Base Acc | IE000JLY6FM6 | 16/Feb/2022 | Listed |
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Sanlam Asia Pacific Artificial Intelligence Fund - Class IS1 USD Unhedged Acc | IE000IMB7H27 | 16/Feb/2022 | Listed |
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Sanlam Global Artificial Intelligence Fund - Class IS2 USD Hedged Acc | IE000UJRM065 | 02/Aug/2022 | Listed |
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Sanlam Global Artificial Intelligence Fund - Class Z1 USD Hedged Acc | IE0009QNM7S8 | 02/Aug/2022 | Listed |
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Sanlam International Inflation Linked Bond Fund - Class IS2 USD Hedged Acc Shares | IE000Y75FAP9 | 02/Aug/2022 | Listed |
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Sanlam International Inflation Linked Bond Fund - Class IS4 USD Hedged Acc Shares | IE0000CD5F74 | 02/Aug/2022 | Listed |
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Sanlam International Inflation Linked Bond Fund - Class IS5 USD Hedged Acc Shares | IE000T12UZX2 | 02/Aug/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Sanlam International Inflation Linked Bond Fund - Class Z1 USD Hedged Acc Shares | IE000CN0ITN5 | 02/Aug/2022 | Listed |
| MLC GLOBAL MULTI STRATEGY UCITS FUNDS PLC | Sanlam Multi Managed Global Equity Fund - Class B Restricted US Dollar Accumulation | IE000QEACJB1 | 11/Oct/2023 | Listed |
| NEUBERGER BERMAN INVESTMENT FUNDS PLC | Neuberger Berman High Yield Bond Fund - USD I4 (Monthly) Distributing Class | IE00BYX24752 | 08/Nov/2022 | Listed |
| ODDO BHF AIF PLC | ODDO BHF Merger Arbitrage - Eur Class 2 Shares | IE00B66P2P98 | 02/Sep/2011 | Listed |
| ODDO BHF AIF PLC | ODDO BHF Merger Arbitrage - Eur Class 3 Shares | IE00B3PJ7B28 | 17/Aug/2011 | Listed |
| ODDO BHF AIF PLC | ODDO BHF Merger Arbitrage - Founder Class Shares | IE00B4L7Z358 | 17/Aug/2011 | Listed |
| ODDO BHF AIF PLC | ODDO BHF Merger Arbitrage - USD Class 3 Shares | IE00B67BBK43 | 03/Feb/2012 | Listed |
| ODDO BHF AIF PLC | ODDO BHF Merger Arbitrage - USD Class 4 Shares | IE00BYNBY726 | 30/Jun/2015 | Listed |
| PCM GLOBAL FUNDS ICAV | Polaris Global Value UCITS Fund - Class I USD Accumulating | IE00BYV7PW42 | 08/Jan/2016 | Listed |
| PGIM FUNDS PLC | PGIM Absolute Return Bond Fund - CAD HEDGED I ACCUMULATION | IE00BG0S3628 | 28/Apr/2020 | Listed |
| PGIM FUNDS PLC | PGIM Absolute Return Bond Fund - EUR-Hedged I Accumulation Class | IE00BD1DGQ66 | 20/Feb/2018 | Listed |
| PGIM FUNDS PLC | PGIM Absolute Return Bond Fund - GBP HEDGED I DISTRIBUTION CLASS | IE00BDDN6P37 | 20/Feb/2018 | Listed |
| PGIM FUNDS PLC | PGIM Absolute Return Bond Fund - GBP-Hedged I Accumulation Class | IE00BD1DGR73 | 17/Sep/2019 | Listed |
| PGIM FUNDS PLC | PGIM Absolute Return Bond Fund - USD I Accumulation Class | IE00BD1DGS80 | 01/Feb/2018 | Listed |
| PGIM FUNDS PLC | PGIM Absolute Return Bond Fund - USD P ACCUMULATION CLASS | IE00BG36TJ80 | 17/Jul/2018 | Listed |
| PGIM FUNDS PLC | PGIM Absolute Return Bond Fund - Yen-Hedged I Accumulation Class | IE00BG88PZ73 | 22/Aug/2018 | Listed |
| PGIM FUNDS PLC | PGIM Absolute Return Bond Fund - Yen-Hedged II Accumulation Class | IE00BDDRDX22 | 22/Aug/2018 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - EUR HEDGED W DISTRIBUTION | IE00BP2NJK45 | 11/May/2021 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - EUR P-HEDGED ACCUMULATION CLASS | IE00BG36TN27 | 31/Jan/2020 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - EUR-Hedged W Accumulation Class | IE00BF5H4Y29 | 22/May/2018 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - EURO-Hedged I Accumulation Class | IE00BD1DGY41 | 30/Nov/2017 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - GBP-HEDGED I ACCUMULATION CLASS | IE00BG36TK95 | 24/Jun/2022 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - GBP-Hedged I Distribution Class | IE00BDD48V65 | 06/Feb/2018 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - GBP-Hedged W Distribution Class | IE00BF5H4Z36 | 22/May/2018 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - SEK HEDGED A ACCUMULATION | IE00BMW32K47 | 11/May/2021 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - SEK HEDGED W ACCUMULATION | IE00BMTR8Z64 | 25/May/2021 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - USD A ACCUMULATION | IE00BF51HH87 | 30/Jan/2018 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - USD I Accumulation | IE00BD1DGZ57 | 12/Aug/2016 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - USD P ACCUMULATION CLASS | IE00BG36TQ57 | 17/Jul/2018 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - USD T ACCUMULATION | IE00BN47NJ76 | 19/Feb/2021 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - USD T DISTRIBUTION | IE00BN47NK81 | 19/Feb/2021 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - USD W Accumulation Class | IE00BF5H4X12 | 22/May/2018 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - USD W DISTRIBUTION CLASS | IE00BK1XSB45 | 01/Oct/2019 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - USD Y ACCUMULATION | IE00BKPRGF28 | 18/Feb/2020 | Listed |
| PGIM FUNDS PLC | PGIM Broad Market US High Yield Bond Fund - YEN-HEDGED I ACCUMULATION CLASS | IE00BYQKW385 | 06/Jul/2021 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Blend Debt Fund - CAD-HEDGED I ACCUMULATION | IE00BF004352 | 19/Feb/2021 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Blend Debt Fund - USD I Accumulation | IE00BZCG7X27 | 22/Nov/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PGIM FUNDS PLC | PGIM Emerging Market Corporate ESG Bond Fund - CHF-HEDGED I ACCUMULATION | IE000JMI7C09 | 07/Oct/2021 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Corporate ESG Bond Fund - DKK-HEDGED I ACCUMULATION | IE00059B05C1 | 07/Oct/2021 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Corporate ESG Bond Fund - GBP-Hedged I Distribution Class | IE00BDDK0635 | 18/Jan/2018 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Corporate ESG Bond Fund - I Euro-Hedged Accumulation Class | IE00BFLQZ625 | 17/Jan/2018 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Corporate ESG Bond Fund - NOK-HEDGED I ACCUMULATION | IE0002ED1PH0 | 07/Oct/2021 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Corporate ESG Bond Fund - SEK-HEDGED I ACCUMULATION | IE000KH96I70 | 07/Oct/2021 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Corporate ESG Bond Fund - USD A Accumulation Class | IE00BDD48T44 | 06/Feb/2018 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Corporate ESG Bond Fund - USD Accumulation Class | IE00BFLQZ401 | 08/Aug/2014 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Hard Currency Debt Fund - AUD HEDGED I ACCUMULATION Class | IE00BDFSKP46 | 16/Dec/2019 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Hard Currency Debt Fund - CAD-HEDGED I ACCUMULATION | IE00BF004576 | 08/Feb/2019 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Hard Currency Debt Fund - GBP-Hedged I Accumulation Class | IE00BDD48X89 | 18/Feb/2020 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Hard Currency Debt Fund - SGD HEDGED I ACCUMULATION | IE00BN4CFC94 | 09/Dec/2020 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Hard Currency Debt Fund - USD A ACCUMULATION | IE00BF004469 | 30/Jan/2018 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Hard Currency Debt Fund - USD I Accumulation Class | IE00BZCG7W10 | 03/Nov/2016 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Hard Currency Debt Fund - USD P ACCUMULATION CLASS | IE00BG370G59 | 17/Jul/2018 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Hard Currency Debt Fund - Yen-Hedged I Accumulation | IE00BDZCKM35 | 13/Apr/2017 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Local Currency Debt Fund - EUR I ACCUMULATION CLASS | IE00BDDW9392 | 30/Jan/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PGIM FUNDS PLC | PGIM Emerging Market Local Currency Debt Fund - GBP I Accumulation | IE00BDDK0858 | 24/Jun/2022 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Local Currency Debt Fund - GBP I Distribution Class | IE00BDDK0965 | 01/Feb/2018 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Local Currency Debt Fund - USD A ACCUMULATION CLASS | IE00BDDW9731 | 30/Jan/2018 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Local Currency Debt Fund - USD I Accumulation | IE00BFLQZB70 | 04/Nov/2014 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Total Return Bond Fund - AUD-HEDGED I ACCUMULATION | IE00BJCWX298 | 08/Apr/2019 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Total Return Bond Fund - CHF-HEDGED I ACCUMULATION | IE00BJCWX074 | 08/Apr/2019 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Total Return Bond Fund - EUR-HEDGED I ACCUMULATION | IE00BJCWWY42 | 08/Apr/2019 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Total Return Bond Fund - GBP-HEDGED I DISTRIBUTION | IE00BJCWX181 | 08/Apr/2019 | Listed |
| PGIM FUNDS PLC | PGIM Emerging Market Total Return Bond Fund - USD I ACCUMULATION | IE00BJCWWZ58 | 08/Apr/2019 | Listed |
| PGIM FUNDS PLC | PGIM European Corporate ESG Bond Fund - CHF Hedged I Accumulation Class | IE00BD0YS972 | 07/Feb/2019 | Listed |
| PGIM FUNDS PLC | PGIM European Corporate ESG Bond Fund - DKK-HEDGED I ACCUMULATION | IE00BD0YSB99 | 07/Jan/2022 | Listed |
| PGIM FUNDS PLC | PGIM European Corporate ESG Bond Fund - EUR I Accumulation Class | IE00BD0YSM05 | 07/Feb/2019 | Listed |
| PGIM FUNDS PLC | PGIM European Corporate ESG Bond Fund - GBP Hedged I Distribution Class | IE00BD0YST73 | 07/Feb/2019 | Listed |
| PGIM FUNDS PLC | PGIM European Corporate ESG Bond Fund - NOK-HEDGED I ACCUMULATION | IE00BD0YSQ43 | 07/Jan/2022 | Listed |
| PGIM FUNDS PLC | PGIM European Corporate ESG Bond Fund - SEK-HEDGED I ACCUMULATION | IE00BD0YSR59 | 07/Jan/2022 | Listed |
| PGIM FUNDS PLC | PGIM European Corporate ESG Bond Fund - USD Hedged I Accumulation Class | IE00BD0YSS66 | 07/Feb/2019 | Listed |
| PGIM FUNDS PLC | PGIM European High Yield Bond Fund - Euro I Accumulation | IE00BFLR1S95 | 15/Apr/2016 | Listed |
| PGIM FUNDS PLC | PGIM European High Yield Bond Fund - GBP-Hedged I Accumulation Class | IE00BFLR1T03 | 24/Jun/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PGIM FUNDS PLC | PGIM European High Yield Bond Fund - USD-Hedged I Accumulation | IE00BFLR1Q71 | 08/Aug/2014 | Listed |
| PGIM FUNDS PLC | PGIM European High Yield Bond Fund - USD-HEDGED P ACCUMULATION | IE00BK5TB531 | 28/Apr/2020 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - CHF-Hedged I Accumulation | IE00BTFRNV06 | 29/Apr/2016 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - DKK HEDGED I ACCUMULATION CLASS | IE00BF0P2S15 | 19/Jul/2017 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - EUR P-HEDGED ACCUMULATION CLASS | IE00BG370M10 | 11/Feb/2020 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - EUR-HEDGED A ACCUMULATION CLASS | IE00BDDW9061 | 28/Mar/2017 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - Euro-Hedged I Accumulation | IE00BFLQZL78 | 09/Aug/2016 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - GBP-Hedged I Accumulation Class | IE00BFLQZM85 | 02/Nov/2016 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - GBP-Hedged I Distribution Class | IE00BDDK0411 | 17/Oct/2018 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - NOK-Hedged A Accumulation Class | IE00BTFRNT83 | 26/Jun/2017 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - NOK-Hedged I Accumulation | IE00BTFRNS76 | 11/Feb/2016 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - SEK-Hedged A Accumulation Class | IE00BV0LNB18 | 28/Mar/2017 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - SEK-Hedged I Accumulation | IE00BV0LN994 | 11/Jun/2021 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - SGD HEDGED I ACCUMULATION | IE00BN4CFB87 | 09/Dec/2020 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - USD A ACCUMULATION CLASS | IE00BDDW9178 | 30/Jan/2018 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - USD I Accumulation Class | IE00BFLQZJ56 | 23/May/2017 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - USD I Distribution Class | IE00BFLQZK61 | 23/Jan/2020 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - USD P Accumulation | IE00BG36TS71 | 22/Aug/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PGIM FUNDS PLC | PGIM Global Corporate Bond Fund - Yen-Hedged I Accumulation Class | IE00BFLQZN92 | 05/Apr/2017 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate ESG Bond Fund - CHF HEDGED I ACCUMULATION | IE00BL0L5R14 | 16/Oct/2020 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate ESG Bond Fund - EUR HEDGED I ACCUMULATION | IE00BL0L5S21 | 16/Oct/2020 | Listed |
| PGIM FUNDS PLC | PGIM Global Corporate ESG Bond Fund - GBP HEDGED I DISTRIBUTION | IE00BKMDXW90 | 16/Oct/2020 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL HIGH YIELD BOND FUND - CHF HEDGED I ACCUMULATION | IE00BKF05C19 | 01/Oct/2019 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL HIGH YIELD BOND FUND - EUR HEDGED A ACCUMULATION | IE00BKF05F40 | 03/Apr/2023 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL HIGH YIELD BOND FUND - EUR HEDGED I ACCUMULATION | IE00BKF05G56 | 01/Oct/2019 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL HIGH YIELD BOND FUND - EUR HEDGED P ACCUMULATION | IE00BKF05H63 | 03/Apr/2023 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL HIGH YIELD BOND FUND - GBP HEDGED I DISTRIBUTION | IE00BKF05J87 | 01/Oct/2019 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL HIGH YIELD BOND FUND - USD I ACCUMULATION | IE00BKF05M17 | 01/Oct/2019 | Listed |
| PGIM FUNDS PLC | PGIM Global High Yield ESG Bond Fund - CHF-HEDGED I ACCUMULATION | IE000O8X3B94 | 07/Oct/2021 | Listed |
| PGIM FUNDS PLC | PGIM Global High Yield ESG Bond Fund - EUR A ACCUMULATION | IE0005FOMZV5 | 05/Apr/2023 | Listed |
| PGIM FUNDS PLC | PGIM Global High Yield ESG Bond Fund - EUR-HEDGED P ACCUMULATION | IE000KHYY6A6 | 03/Apr/2023 | Listed |
| PGIM FUNDS PLC | PGIM Global High Yield ESG Bond Fund - EURO-Hedged I Accumulation Class | IE00BD1DGV10 | 22/Aug/2016 | Listed |
| PGIM FUNDS PLC | PGIM Global High Yield ESG Bond Fund - GBP Hedged I Distribution Class | IE00BDD7WL30 | 06/Feb/2018 | Listed |
| PGIM FUNDS PLC | PGIM Global High Yield ESG Bond Fund - USD I Accumulation Class | IE00BD1DGW27 | 17/Jan/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PGIM FUNDS PLC | PGIM Global Select Real Estate Securities Fund - EUR A Accumulation Class | IE00BYM2R772 | 12/Apr/2016 | Listed |
| PGIM FUNDS PLC | PGIM Global Select Real Estate Securities Fund - EUR HEDGED A DISTRIBUTION | IE00BMQ64815 | 07/Dec/2020 | Listed |
| PGIM FUNDS PLC | PGIM Global Select Real Estate Securities Fund - EUR P ACCUMULATION CLASS | IE00BG5NJ640 | 12/Feb/2019 | Listed |
| PGIM FUNDS PLC | PGIM Global Select Real Estate Securities Fund - GBP A Distribution Class | IE00BYM2R996 | 12/Apr/2016 | Listed |
| PGIM FUNDS PLC | PGIM Global Select Real Estate Securities Fund - GBP I Distribution Class | IE00BYM2RG69 | 12/Apr/2016 | Listed |
| PGIM FUNDS PLC | PGIM Global Select Real Estate Securities Fund - USD A Accumulation Class | IE00BYM2R665 | 12/Apr/2016 | Listed |
| PGIM FUNDS PLC | PGIM Global Select Real Estate Securities Fund - USD A DISTRIBUTION | IE00BMQ64708 | 07/Dec/2020 | Listed |
| PGIM FUNDS PLC | PGIM Global Select Real Estate Securities Fund - USD I Accumulation Class | IE00BYM2RB15 | 10/Dec/2015 | Listed |
| PGIM FUNDS PLC | PGIM Global Select Real Estate Securities Fund - USD P ACCUMULATION CLASS | IE00BG372M59 | 14/Feb/2019 | Listed |
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - CAD Currency Exposure I Accumulation | IE00BRGCKQ46 | 27/Apr/2015 | Listed |
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - CHF-Hedged I Accumulation | IE00BYYLQG40 | 02/Oct/2018 | Listed |
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - EUR Hedged A Accumulation | IE00BDDN6G46 | 23/Nov/2020 | Listed |
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - EUR-Hedged I Accumulation | IE00BRGCKL90 | 02/Oct/2018 | Listed |
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - GBP-Hedged I Distribution | IE00BDRJ2158 | 02/Oct/2018 | Listed |
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - NOK HEDGED I ACCUMULATION | IE00BLDGD792 | 08/Mar/2022 | Listed |
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - SGD-HEDGED A DISTRIBUTION CLASS | IE00BM8DBS97 | 26/Feb/2021 | Listed |
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - USD Currency Exposure I Accumulation | IE00BRGCKJ78 | 02/Feb/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - USD Currency Exposure I Distribution | IE00BRGCKK83 | 03/Oct/2018 | Listed |
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - USD I Accumulation | IE00BFD2HD96 | 22/Nov/2018 | Listed |
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - USD P ACCUMULATION CLASS | IE00BG372R05 | 02/Oct/2018 | Listed |
| PGIM FUNDS PLC | PGIM Global Total Return Bond Fund - YEN Hedged I Accumulation | IE00BRGCKN15 | 26/Feb/2020 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL TOTAL RETURN ESG BOND FUND - CHF HEDGED I ACCUMULATION | IE00BKY71M54 | 11/Mar/2021 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL TOTAL RETURN ESG BOND FUND - EUR HEDGED I ACCUMULATION | IE00BKY71R00 | 11/Mar/2021 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL TOTAL RETURN ESG BOND FUND - GBP HEDGED I DISTRIBUTION | IE00BKY71T24 | 11/Mar/2021 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL TOTAL RETURN ESG BOND FUND - NOK HEDGED I ACCUMULATION | IE00BKY71W52 | 11/Mar/2021 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL TOTAL RETURN ESG BOND FUND - USD I ACCUMULATION | IE00BKY72113 | 11/Mar/2021 | Listed |
| PGIM FUNDS PLC | PGIM GLOBAL TOTAL RETURN ESG BOND FUND - USD I ACCUMULATION CURRENCY EXPOSURE | IE00BKY72220 | 11/Mar/2021 | Listed |
| PGIM FUNDS PLC | PGIM Intermediate Duration US Corporate Bond Fund - NOK-Hedged I Accumulation Class | IE00BYZ2T120 | 07/Nov/2016 | Listed |
| PGIM FUNDS PLC | PGIM Intermediate Duration US Corporate Bond Fund - USD I Accumulation Class | IE00BD1DH076 | 12/Feb/2020 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON CARBON SOLUTIONS EQUITY FUND - CHF I ACCUMULATION | IE000AVY93V7 | 11/Sep/2023 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON CARBON SOLUTIONS EQUITY FUND - EUR I ACCUMULATION | IE000GULVEY8 | 11/Sep/2023 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON CARBON SOLUTIONS EQUITY FUND - GBP I ACCUMULATION | IE000GM9N531 | 11/Sep/2023 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON CARBON SOLUTIONS EQUITY FUND - GBP I DISTRIBUTION (Q) | IE000XS6Z773 | 11/Sep/2023 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON CARBON SOLUTIONS EQUITY FUND - GBP W ACCUMULATION | IE0007AU3IW8 | 11/Sep/2023 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PGIM FUNDS PLC | PGIM JENNISON CARBON SOLUTIONS EQUITY FUND - USD I ACCUMULATION | IE000WQGMFL6 | 11/Sep/2023 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON EMERGING MARKETS EQUITY FUND - EUR I Accumulation Class | IE00BYWYQZ44 | 12/Nov/2021 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON EMERGING MARKETS EQUITY FUND - EUR P ACCUMULATION CLASS | IE00BG377427 | 22/Jun/2021 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON EMERGING MARKETS EQUITY FUND - USD A ACCUMULATION | IE00BF37GC66 | 29/Dec/2017 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON EMERGING MARKETS EQUITY FUND - USD I Accumulation Class | IE00BDF5KX37 | 05/Jan/2017 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON EMERGING MARKETS EQUITY FUND - USD P ACCUMULATION CLASS | IE00BG377F38 | 17/Jul/2018 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - EUR I ACCUMULATION CLASS | IE00BZ3G1Q25 | 05/Jun/2019 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - EUR M Acc | IE00BMXWMC24 | 09/Dec/2020 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - EUR P ACCUMULATION CLASS | IE00BG377G45 | 02/Oct/2019 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - EUR-HEDGED I ACCUMULATION CLASS | IE00BZ3G1R32 | 09/Nov/2020 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - GBP HEDGED I DISTRIBUTION Class | IE00BD1RNY53 | 11/May/2017 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - GBP I DISTRIBUTION Class | IE00BD1RNX47 | 23/Nov/2017 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - NOK I ACC | IE0007O76KW9 | 15/Aug/2022 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - US Dollar Accumulation I Class | IE00BYV6MS67 | 22/Mar/2017 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - US Dollar Accumulation II Class | IE00BYV6MT74 | 05/Aug/2015 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - USD A ACCUMULATION CLASS | IE00BZ3G1P18 | 29/Dec/2017 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - USD M Acc | IE00BMXWMB17 | 09/Dec/2020 | Listed |
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - USD P ACCUMULATION CLASS | IE00BG377J75 | 17/Jul/2018 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PGIM FUNDS PLC | PGIM Jennison Global Equity Opportunities Fund - USD T Accumulation | IE00BGJVXP15 | 30/May/2019 | Listed |
| PGIM FUNDS PLC | PGIM Jennison NextGeneration Opportunities Fund - CHF I ACCUMULATION | IE000O3YL277 | 01/Oct/2021 | Listed |
| PGIM FUNDS PLC | PGIM Jennison NextGeneration Opportunities Fund - EUR I ACCUMULATION | IE000NH1YB63 | 01/Oct/2021 | Listed |
| PGIM FUNDS PLC | PGIM Jennison NextGeneration Opportunities Fund - GBP I DISTRIBUTION | IE000CVDNSE1 | 01/Oct/2021 | Listed |
| PGIM FUNDS PLC | PGIM Jennison NextGeneration Opportunities Fund - USD I ACCUMULATION | IE000EWDNVA7 | 01/Oct/2021 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON U.S. GROWTH FUND - EUR A Accumulation Class | IE00BYWYQV06 | 29/Dec/2017 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON U.S. GROWTH FUND - EUR I Accumulation Class | IE00BYWYQN22 | 29/Dec/2017 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON U.S. GROWTH FUND - GBP I Distribution Class | IE00BYWYQQ52 | 29/Dec/2017 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON U.S. GROWTH FUND - USD A Accumulation Class | IE00BYWYQY37 | 29/Dec/2017 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON U.S. GROWTH FUND - USD I Accumulation Class | IE00BYWYQR69 | 05/Jan/2017 | Listed |
| PGIM FUNDS PLC | PGIM JENNISON U.S. GROWTH FUND - USD P Accumulation Class | IE00BDD48Z04 | 06/Feb/2018 | Listed |
| PGIM FUNDS PLC | PGIM Multi-Sector Credit Fund - EUR HEDGED P ACCUMULATION | IE00BK0X7V87 | 31/Jan/2020 | Listed |
| PGIM FUNDS PLC | PGIM Multi-Sector Credit Fund - EUR-Hedged I Accumulation | IE00BZ4CS578 | 17/Jan/2018 | Listed |
| PGIM FUNDS PLC | PGIM Multi-Sector Credit Fund - GBP-HEDGED I ACCUMULATION Class | IE00BDR0LV12 | 04/Sep/2024 | Listed |
| PGIM FUNDS PLC | PGIM Multi-Sector Credit Fund - GBP-Hedged I Distribution Class | IE00BDD48Y96 | 06/Feb/2018 | Listed |
| PGIM FUNDS PLC | PGIM Multi-Sector Credit Fund - USD I Accumulation Class | IE00BZ4CS792 | 18/Oct/2016 | Listed |
| PGIM FUNDS PLC | PGIM Multi-Sector Credit Fund - USD I Distribution | IE00BZ4CS800 | 24/Jun/2022 | Listed |
| PGIM FUNDS PLC | PGIM Quant Solutions Emerging Markets Equity Fund - CHF P Accumulation | IE00BDCLPN92 | 02/Oct/2019 | Listed |
| PGIM FUNDS PLC | PGIM Quant Solutions Emerging Markets Equity Fund - EUR P ACCUMULATION CLASS | IE00BG377P36 | 02/Oct/2019 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PGIM FUNDS PLC | PGIM Quant Solutions Emerging Markets Equity Fund - USD A Accumulation Class | IE00BYQ65F97 | 15/Dec/2017 | Listed |
| PGIM FUNDS PLC | PGIM Quant Solutions Emerging Markets Equity Fund - USD I Accumulation Class | IE00BYQ65K41 | 02/Oct/2017 | Listed |
| PGIM FUNDS PLC | PGIM Quant Solutions Emerging Markets Equity Fund - USD P ACCUMULATION CLASS | IE00BG377R59 | 02/Oct/2019 | Listed |
| PGIM FUNDS PLC | PGIM Quant Solutions Global Equity Fund - CHF I Accumulation | IE00BGJVX739 | 22/Nov/2018 | Listed |
| PGIM FUNDS PLC | PGIM Quant Solutions Global Equity Fund - CHF P Accumulation | IE00BGJVXD92 | 02/Oct/2019 | Listed |
| PGIM FUNDS PLC | PGIM Quant Solutions Global Equity Fund - EUR I Accumulation | IE00BGJVX846 | 22/Nov/2018 | Listed |
| PGIM FUNDS PLC | PGIM Quant Solutions Global Equity Fund - EUR P Accumulation | IE00BGJVXF17 | 02/Oct/2019 | Listed |
| PGIM FUNDS PLC | PGIM Quant Solutions Global Equity Fund - GBP I Distribution | IE00BGJVXB78 | 22/Nov/2018 | Listed |
| PGIM FUNDS PLC | PGIM Quant Solutions Global Equity Fund - USD I Accumulation | IE00BGJVXC85 | 22/Nov/2018 | Listed |
| PGIM FUNDS PLC | PGIM Quant Solutions Global Equity Fund - USD P Accumulation | IE00BGJVXH31 | 02/Oct/2019 | Listed |
| PGIM FUNDS PLC | PGIM STRATEGIC INCOME ESG FUND - CHF HEDGED I ACC | IE00BKT71081 | 31/Jan/2022 | Listed |
| PGIM FUNDS PLC | PGIM STRATEGIC INCOME ESG FUND - CHF HEDGED P ACC | IE00BKT70G76 | 31/Jan/2022 | Listed |
| PGIM FUNDS PLC | PGIM STRATEGIC INCOME ESG FUND - EUR HEDGED I ACC | IE00BKT70K13 | 31/Jan/2022 | Listed |
| PGIM FUNDS PLC | PGIM STRATEGIC INCOME ESG FUND - EUR HEDGED P ACC | IE00BKT70M37 | 31/Jan/2022 | Listed |
| PGIM FUNDS PLC | PGIM STRATEGIC INCOME ESG FUND - GBP HEDGED I DIST | IE00BKT70Q74 | 31/Jan/2022 | Listed |
| PGIM FUNDS PLC | PGIM STRATEGIC INCOME ESG FUND - USD I ACC | IE00BKT70T06 | 31/Jan/2022 | Listed |
| PGIM FUNDS PLC | PGIM STRATEGIC INCOME ESG FUND - USD I DIST | IE00BKT70V28 | 31/Jan/2022 | Listed |
| PGIM FUNDS PLC | PGIM STRATEGIC INCOME ESG FUND - USD P ACC | IE00BKT70X42 | 31/Jan/2022 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - EUR P-HEDGED ACCUMULATION CLASS | IE00BG377X10 | 31/Jan/2020 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - Euro-Hedged A Accumulation Class | IE00BD2ML010 | 28/Mar/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - Euro-Hedged I Accumulation | IE00BFLQZQ24 | 25/Feb/2016 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - GBP-Hedged I Distribution Class | IE00BDDK0528 | 17/Jan/2018 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - NOK Hedged DI Accumulation Class | IE00BD2MKZ91 | 30/Nov/2016 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - NOK-Hedged A Accumulation Class | IE00BD2ML127 | 26/Jun/2017 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - NOK-Hedged I Accumulation | IE00BFLQZS48 | 16/Jan/2014 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - SEK-Hedged A Accumulation Class | IE00BD2ML234 | 28/Mar/2017 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - USD A Accumulation Class | IE00BD2ML341 | 30/Jan/2018 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - USD I Accumulation | IE00BFLR1L27 | 09/Mar/2015 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - USD I Distribution Class | IE00BFLR1M34 | 11/Dec/2019 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - USD P ACCUMULATION CLASS | IE00BG377Z34 | 17/Jul/2018 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - USD T Accumulation Class | IE00BDZVHR40 | 04/May/2018 | Listed |
| PGIM FUNDS PLC | PGIM US Corporate Bond Fund - USD T Distribution Class | IE00BDZVHS56 | 05/Jun/2019 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Commodity Real Return Fund - Institutional USD Accumulation | IE00B1BXJ858 | 11/Nov/2010 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Emerging Markets Bond Fund - Institutional USD Income | IE0030760429 | 23/Mar/2015 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Euro Bond Fund - Institutional EUR Accumulation | IE0004931386 | 26/Feb/2008 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Euro Bond Fund - Investor EUR Accumulation | IE0005304773 | 26/Feb/2008 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Global Bond Fund - Institutional USD Accumulation | IE0002461055 | 13/Mar/1998 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Global Bond Fund - Investor USD Accumulation | IE0005302959 | 18/Mar/1999 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Global High Yield Bond Fund - Institutional USD Income | IE00B0V9T979 | 04/Nov/2014 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Global Investment Grade Credit Fund - Institutional Accumulation | IE0034085260 | 01/Jun/2017 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Global Investment Grade Credit Fund - Institutional Income | IE0033386453 | 01/Jun/2017 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Income Fund - Institutional Accumulation | IE00B87KCF77 | 01/Jun/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Income Fund - Institutional Income | IE00B8JDQ960 | 01/Jun/2017 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | PIMCO Asia High Yield Bond Fund - E Class USD Accumulation | IE00BGSXQR19 | 29/Jan/2021 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | PIMCO Asia High Yield Bond Fund - E Class USD Income | IE00BGSXQS26 | 29/Jan/2021 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | PIMCO Capital Securities Fund - Institutional Accumulation | IE00B6VH4D24 | 01/Jun/2017 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | PIMCO Capital Securities Fund - Institutional Income | IE00BLZH2R37 | 01/Jun/2017 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Total Return Bond Fund - Institutional USD Accumulation | IE0002460867 | 04/Feb/1998 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | Total Return Bond Fund - Investor USD Accumulation | IE0005300243 | 18/Mar/1999 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | US High Yield Bond Fund - Institutional USD Accumulation | IE0002460974 | 03/Jun/1998 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | US High Yield Bond Fund - Institutional USD Income | IE0002460081 | 28/Jan/1999 | Listed |
| PIMCO FUNDS GLOBAL INVESTORS SERIES PLC. | US High Yield Bond Fund - Investor USD Income | IE0005300359 | 18/Mar/1999 | Listed |
| PIMCO SELECT FUNDS PLC | Eurodollar High Quality Fund - Institutional JPY (Hedged) Accumulation | IE00BNG8TW33 | 28/Oct/2016 | Listed |
| PIMCO SELECT FUNDS PLC | Eurodollar High Quality Fund - Institutional USD Accumulation | IE00BHBX1032 | 28/Oct/2016 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Focus U.S. Growth Fund - A Class (Retail) | IE00BGK04N24 | 12/Apr/2016 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Focus U.S. Growth Fund - C Class (Retail) | IE00BGK04P48 | 12/Apr/2016 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Focus U.S. Growth Fund - CHF Class (Institutional) | IE00B9C5QC99 | 16/Nov/2018 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Focus U.S. Growth Fund - EUR Class (Institutional) | IE00B99L8M46 | 14/Sep/2017 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Focus U.S. Growth Fund - EUR Class (Retail) | IE00B99MMG94 | 02/Nov/2017 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Focus U.S. Growth Fund - GBP Class (Institutional Unhedged Distributing) | IE00BD058W30 | 07/Feb/2018 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Focus U.S. Growth Fund - GBP Class (Institutional Unhedged) | IE00BYYP0W07 | 14/Apr/2016 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Focus U.S. Growth Fund - GBP Class (Institutional) | IE00B7WMPB80 | 15/Mar/2016 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Focus U.S. Growth Fund - US Dollar Class (Institutional) | IE00B8DDPY03 | 11/Mar/2013 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Focus U.S. Growth Fund - US Dollar Class (Retail) | IE00B99FTC33 | 16/Mar/2015 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - A CLASS (RETAIL) | IE000SJR2ZG7 | 31/Jan/2022 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - C CLASS (RETAIL) | IE000YHFFWQ1 | 31/Jan/2022 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - CHF CLASS (INSTITUTIONAL) | IE000A0G5EF3 | 31/Jan/2022 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - CHF CLASS (RETAIL) | IE0009OS4PO4 | 31/Jan/2022 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - EUR CLASS (INSTITUTIONAL) | IE000SR6EWT0 | 31/Jan/2022 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - EUR CLASS (RETAIL) | IE000VV4ECX8 | 31/Jan/2022 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - GBP CLASS (INSTITUIONAL UNHEDGED DISTRIBUTING) | IE000MS5FD69 | 31/Jan/2022 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - GBP CLASS (INSTITUTIONAL UNHEDGED) | IE0000D0J2C6 | 31/Jan/2022 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - GBP CLASS (INSTITUTIONAL) | IE0007FT7OA1 | 31/Jan/2022 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - GBP CLASS (RETAIL) | IE000VHI9W08 | 31/Jan/2022 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - US DOLLAR CLASS (INSTITUTIONAL) | IE000MI2TVK5 | 31/Jan/2022 | Listed |
| POLEN CAPITAL INVESTMENT FUNDS PLC (THE "COMPANY") | Polen Capital Global SMID Company Growth Fund - US DOLLAR CLASS (RETAIL) | IE000AEKNJU1 | 31/Jan/2022 | Listed |
| PRESCIENT GLOBAL QUALIFIED INVESTOR FUND ICAV | ORIENT OPPORTUNITIES CHINA FUND - Class A | IE00BG47PZ81 | 20/Dec/2018 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Emerging Markets Fixed Income UCITS Fund - Class A Shares | IE00B61KDS97 | 30/Apr/2010 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Emerging Markets Fixed Income UCITS Fund - Class B Shares | IE00B61DFJ38 | 20/Dec/2013 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Emerging Markets Fixed Income UCITS Fund - Class C Shares | IE00B61M9W17 | 09/Aug/2016 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Emerging Markets Fixed Income UCITS Fund - Class D Shares | IE00B64S7Y42 | 30/Apr/2010 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Emerging Markets Fixed Income UCITS Fund - Class E Shares | IE00B3MC6Z15 | 30/Apr/2010 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Emerging Markets Fixed Income UCITS Fund - Class F Shares | IE00B618H921 | 20/Dec/2013 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Emerging Markets Fixed Income UCITS Fund - Class H Shares | IE00B85LPT77 | 09/Aug/2016 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Credit UCITS Fund - Class A Shares | IE00BCRY5V47 | 04/Feb/2014 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Credit UCITS Fund - Class B Shares | IE00BHCR9222 | 26/May/2014 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Credit UCITS Fund - Class C Shares | IE00BHCR9339 | 26/May/2014 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Credit UCITS Fund - Class D Shares | IE00BCRY5T25 | 04/Feb/2014 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Credit UCITS Fund - Class E Shares | IE00BCRY5Q93 | 04/Feb/2014 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Credit UCITS Fund - Class F Shares | IE00BCRY5R01 | 04/Feb/2014 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Credit UCITS Fund - Class H Shares | IE00BHCR9552 | 21/Nov/2014 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Fixed Income UCITS Fund - Class A Shares of Rubrics Global Fixed Income UCITS Fund | IE00B1FQCD60 | 03/Nov/2006 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Fixed Income UCITS Fund - Class B Shares of Rubrics Global Fixed Income UCITS Fund | IE00B1FQCF84 | 03/Nov/2006 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Fixed Income UCITS Fund - Class C Shares of Rubrics Global Fixed Income UCITS Fund | IE00B1FQCG91 | 03/Nov/2006 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Fixed Income UCITS Fund - Class D Shares | IE00B3Q71795 | 30/Apr/2010 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Fixed Income UCITS Fund - Class E Shares | IE00B61D4S58 | 30/Apr/2010 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Fixed Income UCITS Fund - Class F Shares | IE00B618JB83 | 20/Dec/2013 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Fixed Income UCITS Fund - Class G Shares | IE00B7VX1B40 | 09/Aug/2016 | Listed |
| RUBRICS GLOBAL UCITS FUNDS PLC | Rubrics Global Fixed Income UCITS Fund - Class H Shares | IE00B84CZP71 | 09/Aug/2016 | Listed |
| SANLAM COMMON CONTRACTUAL FUND | Satrix World Equity Tracker Common Contractual Fund - D UNITS | IE000916UND2 | 25/Oct/2022 | Listed |
| SANLAM GLOBAL FUNDS PLC | Excalibur Global Managed Fund - Class B (USD) Shares | IE00BYQB9G38 | 20/Jan/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| SANLAM GLOBAL FUNDS PLC | Mpile Global Equity Fund - Class A Shares | IE00BK35B209 | 23/May/2014 | Listed |
| SANLAM GLOBAL FUNDS PLC | Mpile Global Equity Fund - Class B Shares | IE00BK35B316 | 23/May/2014 | Listed |
| SANLAM GLOBAL FUNDS PLC | Mpile Global Equity Fund - Class C Shares | IE00BK35B423 | 23/May/2014 | Listed |
| SANLAM GLOBAL FUNDS PLC | Sanlam BIFM Global Fixed Income Fund - Class A Shares | IE00BFPMK387 | 04/Nov/2013 | Listed |
| SANLAM GLOBAL FUNDS PLC | Sanlam BIFM Global Fixed Income Fund - Class B Shares | IE00BFPMK494 | 04/Nov/2013 | Listed |
| SANLAM GLOBAL FUNDS PLC | Sanlam BIFM Global Fixed Income Fund - Class C Shares | IE00BFPMK502 | 29/Sep/2014 | Listed |
| SANLAM GLOBAL FUNDS PLC | Sanlam BIFM World Equity Fund - Class A Shares | IE00BFPMK726 | 04/Nov/2013 | Listed |
| SANLAM GLOBAL FUNDS PLC | Sanlam BIFM World Equity Fund - Class B Shares | IE00BFPMK833 | 04/Nov/2013 | Listed |
| SANLAM GLOBAL FUNDS PLC | Sanlam Private Wealth Global Balanced Fund - Class A (USD) Shares | IE00BSTLNM24 | 12/Jun/2015 | Listed |
| SANLAM GLOBAL FUNDS PLC | Sanlam Private Wealth Global Balanced Fund - Class B (USD) Shares | IE00BSTLNN31 | 19/Mar/2015 | Listed |
| SANLAM GLOBAL FUNDS PLC | Sanlam Private Wealth Global Balanced Fund - Class C (USD) Shares | IE00BF4KT920 | 13/Nov/2017 | Listed |
| SANLAM QUALIFYING INVESTORS FUNDS PLC | Sanlam Global Fund of Hedge Funds - Class A Shares | IE00BQ1Y6605 | 27/Nov/2017 | Listed |
| SANLAM QUALIFYING INVESTORS FUNDS PLC | Sanlam Global Fund of Hedge Funds - Class B Shares | IE000UMKVQ75 | 07/Nov/2023 | Listed |
| SANLAM QUALIFYING INVESTORS FUNDS PLC | Sanlam Institutional Equity Flexible Fund - Class A Shares | IE00B452N980 | 22/Sep/2011 | Listed |
| SANLAM QUALIFYING INVESTORS FUNDS PLC | Sanlam Institutional Equity Flexible Fund - Class B Shares | IE00B4XCSW86 | 17/Jan/2012 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Anchor Global Equity Fund - Class A Shares | IE00BN897K87 | 18/Mar/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Anchor Global Stable Fund - Class A Shares | IE00BN897L94 | 02/Mar/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Equity Fund - Class A (GBP) Shares | IE00B2B08Z30 | 20/Dec/2007 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Equity Fund - Class A EUR Shares | IE00B4Z1TF32 | 22/Feb/2011 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Equity Fund - Class A Shares | IE00B193PW34 | 04/Sep/2006 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Equity Fund - Class B Shares | IE00B193PY57 | 04/Sep/2006 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Equity Fund - Class C (GBP) Shares | IE00B3CXWH80 | 03/Oct/2008 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Equity Fund - Class C Shares | IE00B193PZ64 | 04/Sep/2006 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Equity Fund - Class D Shares | IE00B4X5VH37 | 22/Feb/2011 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Equity Fund - Class F (USD) Shares | IE00B624V425 | 29/Jul/2011 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Financial Fund - Class A (GBP) Shares | IE00B2B08X16 | 20/Dec/2007 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Financial Fund - Class A EUR Shares | IE00B5B4WS78 | 22/Feb/2011 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Financial Fund - Class A Shares | IE00B0S5SM41 | 19/May/2006 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Financial Fund - Class B Shares | IE0034378103 | 08/Apr/2004 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Financial Fund - Class C (GBP) Shares | IE00B39WYR23 | 03/Jul/2008 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Financial Fund - Class C (USD) Shares | IE00B4R4LT87 | 13/Nov/2009 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Financial Fund - Class D (USD) Shares | IE00B4WFGK25 | 07/Mar/2011 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Financial Fund - Class F (GBP) Shares | IE00B5P4BK89 | 03/Feb/2012 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Denker Global Financial Fund - Class G (USD) Shares | IE00BWV60440 | 30/Apr/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Active UK Fund - Class A (GBP) Shares | IE00B1RPZ542 | 19/Feb/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Active UK Fund - Class B (GBP) Shares | IE00B1RPZ658 | 19/Feb/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Active UK Fund - Class B (USD) Shares | IE00BZ01R064 | 12/Aug/2016 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Active UK Fund - Class C (GBP) Shares | IE00B1RPZ765 | 19/Feb/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Active UK Fund - Class C (USD) Shares | IE00B51G9Q00 | 05/Feb/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Active UK Fund - Class D (GBP) Shares | IE00B84KL537 | 05/Feb/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Active UK Fund - Class I (GBP) Shares | IE00B96PS188 | 05/Feb/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class A CHF Shares | IE00BSQXB384 | 27/Mar/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class A2 EUR Shares | IE00BSQXB277 | 14/Jul/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class A2 GBP Shares | IE00B94Q3K76 | 10/Jul/2013 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class A2 USD Shares | IE00B94Q3B85 | 02/Jan/2014 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class A5 USD. | IE00BL6VJ958 | 30/Nov/2022 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class I EUR Shares | IE00BSQXB830 | 12/May/2016 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class I GBP Shares | IE00B94Q3N08 | 10/Jul/2013 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class I USD Shares | IE00B94Q3M90 | 05/Jul/2013 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class I2 USD Shares | IE00BSQXB616 | 21/Dec/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class L2 EUR Shares | IE00BD086849 | 19/Jun/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class L2 GBP Shares | IE00BD07TB52 | 19/Jun/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class L2 USD Shares | IE00BD07T932 | 17/Apr/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class N EUR Shares | IE00BSQXBJ48 | 12/May/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class N GBP Shares | IE00BSQXBH24 | 11/Jun/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class N USD Shares | IE00BSQXBG17 | 11/Jun/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class N2 EUR Shares | IE00BD07ZH33 | 10/Aug/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class N2 GBP Shares | IE00BD081014 | 18/Nov/2022 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam AI Global Managed Risk Fund - Class N2 USD Shares | IE00BD07TF90 | 06/Apr/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global Bond Fund - Class A Shares | IE00B01J9D12 | 17/Aug/2004 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global Bond Fund - Class B Shares | IE00B01J9F36 | 17/Aug/2004 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global Bond Fund - Class C Shares | IE00B01J9G43 | 17/Aug/2004 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global Convertible Securities Fund - Class A Shares | IE00BDHF6J99 | 28/Nov/2016 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global Emerging Markets Fund - Class A1 (USD) Shares | IE00BWVG2483 | 05/Jun/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global Emerging Markets Fund - Class B1 (USD) Shares | IE00BWVG2608 | 23/Nov/2016 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global Emerging Markets Fund - Class B2 (USD) Shares | IE00BWVG2822 | 07/Dec/2016 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global Emerging Markets Fund - Class C1 (USD) Shares | IE00BWVG2B58 | 05/Jun/2015 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global Emerging Markets Fund - Class C2 (USD) Shares | IE00BWVG2D72 | 19/Aug/2016 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global Emerging Markets Fund - Class D2 (USD) Shares | IE00BZCD4987 | 12/Mar/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - Class A Accumulation (GBP) Shares | IE00B97B4V77 | 02/Jan/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - Class C Accumulation (GBP) Shares | IE00BJWHZ516 | 03/Mar/2014 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - Class C Income (GBP) Shares | IE00B97F9X63 | 03/Mar/2014 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - Class D Accumulation (USD) Shares | IE00BJWHZ623 | 03/Mar/2014 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - Class D Income (USD) Shares | IE00B8Y85996 | 03/Mar/2014 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - Class E Accumulation (USD) Shares | IE00B9GFG036 | 03/Mar/2014 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - Class E Income (USD) Shares | IE00B89R3313 | 03/Mar/2014 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - Class G Accumulation (USD) Shares | IE00BYV7PT13 | 12/Jul/2016 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - Class I Accumulation (GBP) Shares | IE00BYV7PR98 | 27/Jun/2016 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - Class I Accumulation (USD) Hedged Shares | IE00BZ1CS491 | 28/May/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - Class I Income (GBP) Shares | IE00BYV7PQ81 | 10/Nov/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Global High Quality Fund - CLASS SB ACCUMULATION (USD) SHARES | IE00BLNPB507 | 26/Apr/2021 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Multi-Strategy Fund - Class H USD Shares | IE00B8BVF913 | 21/Aug/2017 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Multi-Strategy Fund - Class A Euro Shares | IE00B83VWR62 | 14/Oct/2022 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Multi-Strategy Fund - Class A Sterling Shares | IE00B4QNLR45 | 05/Feb/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Multi-Strategy Fund - Class A USD Shares | IE00B8N5WF63 | 05/Feb/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Multi-Strategy Fund - Class B Sterling Shares | IE00B8N5CF67 | 05/Feb/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Multi-Strategy Fund - Class B USD Shares | IE00B7Y3R463 | 05/Feb/2015 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Multi-Strategy Fund - Founder Sterling Shares | IE00B8HRMZ88 | 09/Feb/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Multi-Strategy Fund - Income Distribution A Sterling Shares | IE00BZ0Y8793 | 23/Jul/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Multi-Strategy Fund - Income Distribution B Sterling Shares | IE00BZ0Y8801 | 30/Jul/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Multi-Strategy Fund - Income Distribution Founder Sterling Shares | IE00BZ0Y8918 | 05/Aug/2015 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Multi-Strategy Fund - SI HEDGED USD | IE00BG482052 | 30/Nov/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Real Assets Fund - Class B Accumulation Sterling | IE00BDFDLH83 | 20/Oct/2021 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Real Assets Fund - Class DH Distribution USD | IE00BDFDLK13 | 24/May/2022 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Real Assets Fund - CLASS SI ACCUMULATION STERLING SHARES | IE00BJ5CBF50 | 20/Jan/2023 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Real Assets Fund - Class SI Accumulation USD | IE00BG7P3228 | 23/Aug/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam Real Assets Fund - Class SR Accumulation USD | IE00BG7P3111 | 23/Aug/2018 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam World Equity Fund - Class A Shares | IE00B01J9H59 | 17/Aug/2004 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam World Equity Fund - Class B Shares | IE00B01J9J73 | 17/Aug/2004 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Sanlam World Equity Fund - Class C Shares | IE00B01J9K88 | 17/Aug/2004 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Satrix Emerging Markets Equity Tracker Fund - Class A (USD) Shares | IE00B8X6RG59 | 15/Jul/2013 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Satrix Emerging Markets Equity Tracker Fund - Class I (GBP) Shares | IE00B8DCDX25 | 11/Jun/2013 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Satrix Emerging Markets Equity Tracker Fund - Class I (USD) Shares | IE00B8314924 | 11/Jun/2013 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Satrix World Equity Tracker Fund - Class A Shares | IE00B4TZJC80 | 08/Dec/2011 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Satrix World Equity Tracker Fund - Class C Shares | IE00B01J9L95 | 17/Aug/2004 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Satrix World Equity Tracker Fund - Class I (GBP) Shares | IE00B944M376 | 23/May/2013 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Satrix World Equity Tracker Fund - Class I (USD) Shares | IE00B89NP226 | 11/Jun/2013 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | Satrix World Equity Tracker Fund - Class S Shares | IE00BSHZ1B15 | 15/Jun/2015 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| SANLAM UNIVERSAL FUNDS PLC | SIIP India Opportunities Fund - Class A (USD) Shares | IE00B62KMN66 | 14/Sep/2010 | Listed |
| SANLAM UNIVERSAL FUNDS PLC | SIIP India Opportunities Fund - Class C (USD) Shares | IE00B610QY69 | 07/Mar/2012 | Listed |
| SCHRODER PRIVATE EQUITY FUND OF FUNDS III PLC | A Shares | IE00B07QZ832 | 10/Oct/2005 | Listed |
| SCHRODER PRIVATE EQUITY FUND OF FUNDS III PLC | B Shares | IE00B07QZ949 | 10/Oct/2005 | Listed |
| SCHRODER PRIVATE EQUITY FUND OF FUNDS III PLC | C Shares | IE00B07QZB67 | 10/Oct/2005 | Listed |
| SCHRODER PRIVATE EQUITY FUND OF FUNDS IV PLC | A Shares | IE00B1VK9H53 | 04/Jul/2007 | Listed |
| SCHRODER PRIVATE EQUITY FUND OF FUNDS IV PLC | B Shares | IE00B1VK9J77 | 04/Jul/2007 | Listed |
| SCHRODER PRIVATE EQUITY FUND OF FUNDS IV PLC | C Shares | IE00B1VK9K82 | 04/Jul/2007 | Listed |
| TAIGA INVESTMENT FUNDS PLC | Taiga Fund - Class A Eur Shares | IE00B2PPN821 | 01/May/2008 | Listed |
| TAIGA INVESTMENT FUNDS PLC | Taiga Fund - Class A NOK Shares | IE00B2R8ZD89 | 30/May/2013 | Listed |
| TAIGA INVESTMENT FUNDS PLC | Taiga Fund - Class A USD Shares | IE00B2R8ZC72 | 05/Aug/2011 | Listed |
| TENAX QIAIF ICAV | TENAX ITALIAN CREDIT FUND - Class A EUR Accumulating Shares | IE00BJHQ6Y94 | 25/Jun/2019 | Listed |
| TENAX QIAIF ICAV | TENAX ITALIAN CREDIT FUND - Class A EUR Distributing | IE00BJHQ6V63 | 25/Jun/2019 | Listed |
| TENAX QIAIF ICAV | TENAX ITALIAN CREDIT FUND - Class B EUR Distributing | IE00BJHQ6W70 | 25/Jun/2019 | Listed |
| TENAX QIAIF ICAV | TENAX ITALIAN CREDIT FUND - Class C EUR Distributing | IE00BJHQ6X87 | 25/Jun/2019 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard 20+ Year Euro Treasury Index Fund - EUR Acc | IE00B246KL88 | 11/Sep/2007 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard 20+ Year Euro Treasury Index Fund - Institutional Plus “Euro” Shares | IE00BGCZ0L51 | 10/Mar/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - INSTITUTIONAL CHF HEDGED ACCUMULATION | IE000T0AOV55 | 08/Feb/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - Institutional Plus CHF Hedged Acc | IE00BNNLXF63 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - Institutional Plus EUR Hedged Acc | IE00BKLWXV65 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - INSTITUTIONAL PLUS GBP HEDGED ACCUMULATION | IE00BKLWXR20 | 08/Feb/2022 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - INSTITUTIONAL PLUS USD ACCUMULATION | IE00BKLWXN81 | 03/Dec/2019 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - INVESTOR CHF HEDGED DISTRIBUTING | IE000TPX6S78 | 11/Jun/2024 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - INVESTOR EUR HEDGED DIST | IE000V13O2Q4 | 21/Jun/2023 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - INVESTOR EURO HEDGED ACCUMULATION | IE00BKLWXS37 | 03/Dec/2019 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - INVESTOR GBP HEDGED ACCUMULATION | IE00BKLWXP06 | 03/Dec/2019 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - INVESTOR GBP HEDGED DISTRIBUTING | IE0002FABL13 | 11/Jun/2024 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - INVESTOR USD ACCUMULATION | IE00BKLWXM74 | 03/Dec/2019 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Bond Fund - INVESTOR USD DISTRIBUTING | IE0004Q0MM73 | 11/Jun/2024 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Stock Index Fund - EUR Acc | IE0031786696 | 03/Mar/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Stock Index Fund - GBP Acc | IE00B50MZ724 | 23/Jun/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Stock Index Fund - GBP Dist | IE00B51KVT96 | 23/Jun/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Stock Index Fund - Institutional Plus “Swiss Franc” Shares | IE00BVYPLM61 | 10/Mar/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Stock Index Fund - Institutional Plus EUR Acc | IE00BFPM9J74 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Stock Index Fund - Institutional Plus GBP Acc | IE00BPT2BB99 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Stock Index Fund - Institutional Plus GBP Dist | IE00BPT2B978 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Stock Index Fund - Institutional Plus USD Acc | IE00BFPM9H50 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Stock Index Fund - Investor “US Dollar” Shares | IE0031786928 | 08/Nov/2006 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Stock Index Fund - Investor Euro Shares | IE0031786142 | 07/Jun/2006 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard Emerging Markets Stock Index Fund - USD Acc | IE0031787223 | 03/Mar/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Developed World All Cap Equity Index Fund - "CHF" Accumulating | IE000VIPJ289 | 17/May/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Developed World All Cap Equity Index Fund - "CHF" Hedged Accumulating | IE0001RDRUG3 | 17/May/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Developed World All Cap Equity Index Fund - EUR Acc | IE00B5456744 | 08/Feb/2011 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Developed World All Cap Equity Index Fund - GBP Acc | IE00B76VTN11 | 25/Oct/2011 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Developed World All Cap Equity Index Fund - GBP Dist | IE00B76VTM04 | 25/Oct/2011 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Developed World All Cap Equity Index Fund - Institutional Plus EUR Acc | IE00BFPM9S65 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Developed World All Cap Equity Index Fund - INSTITUTIONAL PLUS EUR HEDGED ACC | IE00BNDQ1K21 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Developed World All Cap Equity Index Fund - Institutional Plus GBP Acc | IE00BPT2BN12 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Developed World All Cap Equity Index Fund - Institutional Plus GBP Income Shares | IE00BPT2BM05 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Developed World All Cap Equity Index Fund - USD Acc | IE00B505V954 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Emerging Markets All Cap Equity Index Fund - "CHF" Accumulating | IE000WZLTHJ2 | 17/May/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Emerging Markets All Cap Equity Index Fund - EUR Acc | IE00BKV0W243 | 09/Jun/2020 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Emerging Markets All Cap Equity Index Fund - GBP Acc | IE00BKV0VZ05 | 09/Jun/2020 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Emerging Markets All Cap Equity Index Fund - GBP Dist | IE00BKV0W029 | 09/Jun/2020 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Emerging Markets All Cap Equity Index Fund - INSTITUTIONAL PLUS EUR ACC | IE00BNDQ1L38 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Emerging Markets All Cap Equity Index Fund - INSTITUTIONAL PLUS GBP ACC | IE0005GPVQC0 | 01/Sep/2021 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Emerging Markets All Cap Equity Index Fund - Institutional Plus GBP Dist | IE00BKV0W136 | 09/Jun/2020 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard ESG Emerging Markets All Cap Equity Index Fund - INVESTOR "U.S. DOLLAR" SHARES | IE00BKV0W359 | 09/Jun/2020 | Listed |
| VANGUARD INVESTMENT SERIES PLC | VANGUARD ESG GLOBAL CORPORATE BOND INDEX FUND - CHF HEDGED ACC | IE00094XDHB2 | 25/Oct/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | VANGUARD ESG GLOBAL CORPORATE BOND INDEX FUND - EUR HEDGED ACC | IE00BNDS0V25 | 25/Oct/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | VANGUARD ESG GLOBAL CORPORATE BOND INDEX FUND - GBP HEDGED ACC | IE00BNDS1195 | 25/Oct/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | VANGUARD ESG GLOBAL CORPORATE BOND INDEX FUND - GBP HEDGED DIST | IE00BNDS1203 | 25/Oct/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | VANGUARD ESG GLOBAL CORPORATE BOND INDEX FUND - INSTITUTIONAL PLUS EUR HEDGED ACC | IE00BNDS0X49 | 21/Jun/2023 | Listed |
| VANGUARD INVESTMENT SERIES PLC | VANGUARD ESG GLOBAL CORPORATE BOND INDEX FUND - INSTITUTIONAL PLUS GBP HEDGED ACC | IE00BNDS1310 | 25/Oct/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | VANGUARD ESG GLOBAL CORPORATE BOND INDEX FUND - USD HEDGED ACC | IE000CI5UY91 | 25/Oct/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Euro Government Bond Index Fund - "CHF" Hedged Accumulating | IE000P959QJ6 | 17/May/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Euro Government Bond Index Fund - EUR Acc | IE0007472990 | 03/Oct/2000 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Euro Government Bond Index Fund - GBP Hedged Acc | IE00BFRTD722 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Euro Government Bond Index Fund - Institutional Plus EUR Acc | IE00BFPM9W02 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Euro Government Bond Index Fund - INSTITUTIONAL PLUS GBP HEDGED ACC | IE00BK6S3N13 | 21/Jun/2023 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Euro Government Bond Index Fund - Investor Euro Shares | IE0007472115 | 04/Nov/2004 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Euro Government Bond Index Fund - USD Acc | IE0032125126 | 10/Mar/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Euro Investment Grade Bond Index Fund - EUR Acc | IE00B04FFJ44 | 04/Nov/2004 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard Euro Investment Grade Bond Index Fund - GBP Hedged Acc | IE00BFRTD839 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Euro Investment Grade Bond Index Fund - Institutional Plus EUR Acc | IE00BFPM9X19 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Euro Investment Grade Bond Index Fund - Investor Euro Shares | IE0009591805 | 04/Nov/2004 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard European Stock Index Fund - EUR Acc | IE0007987708 | 13/Sep/2000 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard European Stock Index Fund - Institutional Plus EUR Acc | IE00BFPM9L96 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard European Stock Index Fund - Institutional Plus USD Acc | IE00BFPM9K89 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard European Stock Index Fund - Investor Euro Shares | IE0007987690 | 11/Oct/1999 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard European Stock Index Fund - USD Acc | IE0002639551 | 16/Sep/1998 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Eurozone Inflation-Linked Bond Index Fund - EUR Acc | IE00B04GQR24 | 31/May/2005 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Eurozone Inflation-Linked Bond Index Fund - Institutional Plus "EUR" Distributing | IE000E69G7V7 | 17/May/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Eurozone Inflation-Linked Bond Index Fund - Institutional Plus EUR Acc | IE00BGCZ0719 | 03/Mar/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Eurozone Inflation-Linked Bond Index Fund - Investor Euro Shares | IE00B04GQQ17 | 07/Apr/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Eurozone Stock Index Fund - EUR Acc | IE0008248803 | 08/Sep/2004 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Eurozone Stock Index Fund - Institutional Plus EUR Acc | IE00BGCC4585 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Eurozone Stock Index Fund - Institutional Plus USD Acc | IE00BGCC4478 | 03/Mar/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Eurozone Stock Index Fund - Investor “Euro” Shares | IE0008248795 | 05/Jan/2010 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Eurozone Stock Index Fund - USD Acc | IE00B02JYG83 | 03/Mar/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - CHF Hedged Acc | IE00B2RHVR18 | 30/Jan/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - CHF HEDGED DIST | IE00BN6QDG94 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - EUR Hedged Acc | IE00B18GC888 | 03/Mar/2014 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - EUR HEDGED DIST | IE00BN6QDH02 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - GBP Hedged Acc | IE00B50W2R13 | 23/Jun/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - GBP Hedged Dist | IE00B2RHVP93 | 23/Jun/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - Institutional Plus CHF Hedged Acc | IE00BGCZ0C60 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - Institutional Plus EUR Hedged Acc | IE00BGCZ0B53 | 03/Mar/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - Institutional Plus GBP Hedged Acc | IE00BPT2BQ43 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - Institutional Plus GBP Hedged Dist | IE00BPT2BP36 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - Institutional Plus JPY Hedged Acc | IE00BGCZ0D77 | 04/Aug/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - Institutional Plus USD Hedged Acc | IE00BFPM9Y26 | 10/Mar/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - Institutional Plus USD Hedged Dist | IE00BFXZJ096 | 10/Jul/2018 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - Investor "US Dollar" Hedged Shares | IE00BGCZ0826 | 10/Mar/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - JPY Hedged Acc | IE00B18GC664 | 28/May/2018 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - USD Hedged Acc | IE00B18GCB14 | 31/Mar/2008 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Bond Index Fund - USD HEDGED DIST | IE00BN6QDF87 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Corporate Bond Index Fund - CHF Hedged Acc | IE00BDFB5P87 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Corporate Bond Index Fund - EUR Hedged Acc | IE00BDFB5N63 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Corporate Bond Index Fund - GBP Hedged Acc | IE00BDFB5M56 | 13/Nov/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Corporate Bond Index Fund - GBP Hedged Dist | IE00BDFB5K33 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Corporate Bond Index Fund - Institutional Plus GBP Hedged Acc | IE00BDFB5D65 | 13/Nov/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Corporate Bond Index Fund - INSTITUTIONAL PLUS GBP HEDGED DIST | IE000MRSHTF3 | 29/Nov/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Corporate Bond Index Fund - USD Hedged Acc | IE00BDFB5T26 | 13/Nov/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Credit Bond Fund - Institutional "Euro" Hedged Accumulation Shares | IE00BF7MPP31 | 21/Sep/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Credit Bond Fund - Institutional "USD" Hedged Accumulation Shares | IE00BF7MPN17 | 21/Sep/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Credit Bond Fund - Institutional AUD Hedged Distributing | IE000389U7O4 | 04/Nov/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Credit Bond Fund - INSTITUTIONAL CHF HEDGED ACCUMULATION | IE0007RE1E54 | 08/Feb/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Credit Bond Fund - INSTITUTIONAL EUR HEDGED DIST | IE000STP7RR0 | 21/Jun/2023 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Credit Bond Fund - INSTITUTIONAL GBP HEDGED ACCUMULATION | IE0007XHW766 | 08/Feb/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Credit Bond Fund - Institutional GBP Hedged Dist | IE00BF7MPR54 | 21/Jun/2023 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Credit Bond Fund - Institutional USD Hedged Dist | IE0002TSINW6 | 08/Oct/2024 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Credit Bond Fund - Investor "USD" Hedged Accumulation Shares | IE00BYV1RD15 | 15/Sep/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Credit Bond Fund - Investor GBP Hedged Accumulation Shares | IE00BYV1RG46 | 15/Sep/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - CHF Hedged Acc | IE00BH65QQ53 | 01/Apr/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - EUR Hedged Acc | IE00BH65QP47 | 01/Apr/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - EUR Hedged Dist | IE000ZIEFDC9 | 03/Oct/2023 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - GBP Hedged Acc | IE00BH65QG55 | 03/Feb/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - GBP Hedged Dist | IE00BH65QH62 | 03/Feb/2014 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - Institutional Plus CHF Hedged Acc | IE00BH65QV07 | 01/Apr/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - Institutional Plus EUR Hedged Acc | IE00BH65QT84 | 01/Apr/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - Institutional Plus GBP Hedged Acc | IE00BPT2BZ34 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - Institutional Plus GBP Hedged Dist | IE00BPT2BY27 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - Institutional Plus JPY Hedged Shares | IE00BH65QW14 | 04/Aug/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - Institutional Plus USD Hedged Acc | IE00BH65QS77 | 10/Mar/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - Investor Euro Hedged Shares | IE00BH65QK91 | 01/Apr/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - USD Hedged Acc | IE00BH65QN23 | 03/Feb/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Bond Index Fund - USD HEDGED DIST | IE00BN71SS04 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Corporate Bond Index Fund - GBP Hedged Acc | IE00BDFB7639 | 13/Nov/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Corporate Bond Index Fund - Institutional "GBP" Hedged Accumulation Shares | IE00BFXZJ104 | 10/Jul/2018 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Corporate Bond Index Fund - Institutional Plus GBP Hedged Acc | IE00BDFB6W20 | 13/Nov/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Short-Term Corporate Bond Index Fund - USD Hedged Acc | IE00BDFB7308 | 13/Nov/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Small-Cap Index Fund - EUR Acc | IE00B42W4L06 | 11/Dec/2012 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Small-Cap Index Fund - EUR Dist | IE00BDCXSH02 | 10/Jul/2018 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Small-Cap Index Fund - GBP Acc | IE00B3X1NT05 | 11/Jan/2010 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Small-Cap Index Fund - GBP Dist | IE00B3X1LS57 | 11/Jan/2010 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Small-Cap Index Fund - Institutional Plus “US Dollar” Shares | IE00BGCC4V47 | 10/Mar/2015 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Small-Cap Index Fund - Institutional Plus EUR Acc | IE00BFRTDD83 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Small-Cap Index Fund - Institutional Plus GBP Acc | IE00BPT2BD14 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Small-Cap Index Fund - Institutional Plus GBP Dist | IE00BPT2BC07 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Small-Cap Index Fund - Investor "Euro" Shares | IE00B42W3S00 | 03/Mar/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Small-Cap Index Fund - USD Acc | IE00B42LF923 | 10/Dec/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Stock Index Fund - EUR Acc | IE00B03HD191 | 04/Nov/2004 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Stock Index Fund - EUR Hedged Acc | IE00B03HD316 | 04/Nov/2004 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Stock Index Fund - Institutional Plus EUR Acc | IE00BFPM9N11 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Stock Index Fund - Institutional Plus GBP Acc | IE00BYVQ3L68 | 22/Dec/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Stock Index Fund - INSTITUTIONAL PLUS GBP DIST | IE000PBKES17 | 08/Oct/2024 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Stock Index Fund - Institutional Plus USD Acc | IE00BFPM9M04 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Stock Index Fund - Invesor US Dollar Shares | IE00B03HD084 | 04/Nov/2004 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Stock Index Fund - Investor Euro Shares | IE00B03HCZ61 | 04/Nov/2004 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Stock Index Fund - USD Acc | IE00B03HD209 | 04/Nov/2004 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Global Stock Index Fund - USD Dist | IE00BF6T7P95 | 12/Apr/2018 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Government Bond Index Fund - EUR HEDGED ACCUMULATING | IE00BLPJRH48 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Government Bond Index Fund - GBP Hedged Acc | IE00BFRTD946 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Government Bond Index Fund - Institutional Plus JPY Acc | IE00BGCZ0H16 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Government Bond Index Fund - JPY Acc | IE0033005699 | 12/Oct/2007 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Government Bond Index Fund - USD Acc | IE0032915443 | 10/Mar/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - EUR Acc | IE0007286036 | 30/Mar/2006 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - GBP Acc | IE00B50MZ948 | 23/Jun/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - GBP Dist | IE00B51KW525 | 23/Jun/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - Institutional Plus EUR Acc | IE00BFPM9P35 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - Institutional Plus GBP Acc | IE00BPT2BG45 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - Institutional Plus GBP Dist | IE00BPT2BF38 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - Institutional Plus JPY Acc | IE00BGCC5F53 | 03/Mar/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - Institutional Plus USD Acc | IE00BGCC5335 | 04/Aug/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - Investor Euro Shares | IE0007281425 | 06/Aug/2008 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - Investor 'JPY' Shares | IE0033862800 | 21/Mar/2007 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - Investor US Dollar Shares | IE0007292083 | 15/Dec/2003 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - JPY Acc | IE0033862917 | 10/Mar/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Japan Stock Index Fund - USD Acc | IE0007292422 | 01/Dec/2003 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Pacific ex-Japan Stock Index Fund - AUD Acc | IE00B0FP7Q41 | 15/Aug/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Pacific ex-Japan Stock Index Fund - EUR Acc | IE0007201266 | 03/Mar/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Pacific ex-Japan Stock Index Fund - GBP Acc | IE00B523L313 | 23/Jun/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Pacific ex-Japan Stock Index Fund - GBP Dist | IE00B523L081 | 23/Jun/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Pacific ex-Japan Stock Index Fund - Institutional Plus EUR Acc | IE00BGCC5G60 | 03/Mar/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Pacific ex-Japan Stock Index Fund - Institutional Plus EUR Distributing | IE000QXHZ9K3 | 11/Jun/2024 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Pacific ex-Japan Stock Index Fund - Institutional Plus GBP Acc | IE00BPT2BJ75 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Pacific ex-Japan Stock Index Fund - Institutional Plus GBP Dist | IE00BPT2BH51 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Pacific ex-Japan Stock Index Fund - Institutional Plus USD Acc | IE00BFPM9Q42 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard Pacific ex-Japan Stock Index Fund - USD Acc | IE0007218849 | 25/Jul/2005 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard SRI Euro Investment Grade Bond Index Fund - EUR Acc | IE00BYSX5D68 | 04/Aug/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard SRI European Stock Fund - EUR Acc | IE00B526YN16 | 29/Jun/2010 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard SRI European Stock Fund - GBP Acc | IE00B76VTL96 | 25/Oct/2011 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard SRI European Stock Fund - GBP Dist | IE00B76VTR58 | 25/Oct/2011 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard SRI European Stock Fund - Institutional Plus EUR Acc | IE00BFPM9R58 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard SRI European Stock Fund - Institutional Plus GBP Acc | IE00BPT2BL97 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard SRI European Stock Fund - Institutional Plus GBP Income Shares | IE00BPT2BK80 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard SRI European Stock Fund - USD Acc | IE00B4Z8LP80 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K Short-Term Investment Grade Bond Index Fund - GBP Acc | IE00B9M1BB17 | 22/May/2013 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K Short-Term Investment Grade Bond Index Fund - GBP Dist | IE00B95W7137 | 22/May/2013 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K Short-Term Investment Grade Bond Index Fund - Institutional Plus GBP Acc | IE00BPT2BX10 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K Short-Term Investment Grade Bond Index Fund - Institutional Plus GBP Dist | IE00BPT2BW03 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K. Government Bond Index Fund - EUR HEDGED ACCUMULATING | IE00BLPJRG31 | 05/May/2021 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K. Government Bond Index Fund - GBP Acc | IE00B1S75374 | 23/Jun/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K. Government Bond Index Fund - GBP Dist | IE00B1S75820 | 23/Jun/2009 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K. Government Bond Index Fund - Institutional "U.S Dollar" Shares | IE00B1S75150 | 04/Aug/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K. Government Bond Index Fund - Institutional Plus GBP Acc | IE00BPT2BS66 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K. Government Bond Index Fund - Institutional Plus GBP Dist | IE00BPT2BR59 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K. Investment Grade Bond Index Fund - GBP Acc | IE00B1S74Q32 | 20/Mar/2007 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K. Investment Grade Bond Index Fund - GBP Dist | IE00B1S74W91 | 31/Oct/2007 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K. Investment Grade Bond Index Fund - Institutional Plus GBP Acc | IE00BPT2BV95 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.K. Investment Grade Bond Index Fund - Institutional Plus GBP Income Shares | IE00BPT2BT73 | 04/Sep/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Government Bond Index Fund - "CHF" Hedged Accumulating | IE00077YXI85 | 17/May/2022 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Government Bond Index Fund - EUR Hedged Acc | IE0007471471 | 04/Apr/2016 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Government Bond Index Fund - GBP Dist | IE00BD6D4566 | 22/Dec/2017 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Government Bond Index Fund - GBP Hedged Acc | IE00BFRTDB69 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Government Bond Index Fund - GBP Hedged Dist | IE00BDD0SS10 | 10/Jul/2018 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Government Bond Index Fund - INSTITUTIONAL PLUS GBP HEDGED ACC | IE00BK6S3P37 | 21/Jun/2023 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Government Bond Index Fund - Institutional Plus GBP Hedged Dist | IE000UZS9RV3 | 03/Oct/2023 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Government Bond Index Fund - Institutional Plus USD Acc | IE00BFPM9Z33 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Government Bond Index Fund - Investor US Dollar Shares | IE0007471695 | 10/Jun/2003 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Government Bond Index Fund - USD Acc | IE0007471927 | 05/Feb/2002 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Investment Grade Credit Index Fund - EUR Acc | IE00B04GQT48 | 06/Aug/2008 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Investment Grade Credit Index Fund - GBP Hedged Acc | IE00BFRTDC76 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Investment Grade Credit Index Fund - Institutional EUR Shares | IE00B04GQV69 | 10/Mar/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Investment Grade Credit Index Fund - Institutional Plus “CHF” Hedged Shares | IE00BZ04LR00 | 24/Sep/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Investment Grade Credit Index Fund - Institutional Plus EUR Acc | IE00BFPMB139 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Investment Grade Credit Index Fund - Institutional Plus EUR Hedged Acc | IE00BZ04LQ92 | 24/Sep/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Investment Grade Credit Index Fund - Institutional Plus GBP Hedged Acc | IE00BD07TS20 | 04/Aug/2017 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Investment Grade Credit Index Fund - Institutional Plus GBP Hedged Dist | IE00BDBBNM56 | 09/Sep/2016 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Investment Grade Credit Index Fund - Institutional Plus USD Acc | IE00BFPMB022 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Investment Grade Credit Index Fund - Institutional Plus USD Dist | IE00BZ04LP85 | 24/Sep/2015 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Investment Grade Credit Index Fund - USD Acc | IE00B04GQX83 | 17/Dec/2004 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Opportunities Fund - Institutional US Dollar Shares | IE00B03HCY54 | 04/Nov/2004 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Opportunities Fund - Investor "Sterling Pound" Income Share | IE00B1GHC616 | 19/Dec/2006 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Opportunities Fund - Investor "Euro" Shares | IE00B03HCV24 | 05/Dec/2006 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Opportunities Fund - Investor US Dollar Shares | IE00B03HCW31 | 04/Nov/2004 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund - Select "CHF" Hedged Accumulation Shares | IE00BD87Q617 | 25/Oct/2016 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund - Select "CHF" Hedged Income Shares | IE00BD87Q724 | 26/Oct/2016 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund - Select "EUR" Hedged Accumulation Shares | IE00BD87Q831 | 25/Oct/2016 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund - Select "EUR" Hedged Income Shares | IE00BD87Q948 | 25/Oct/2016 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund - Select "GBP" Hedged Accumulation Shares | IE00BD87QC73 | 25/Oct/2016 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund - Select "GBP" Hedged Income Shares | IE00BD87QD80 | 26/Oct/2016 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund - Select "SGD" Hedged Accumulation Shares | IE00BD87QR27 | 26/Oct/2016 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund - Select "USD" Accumulation Shares | IE00BD87Q492 | 25/Oct/2016 | Listed |

| Issuer Name | Instrument Name | Isin | Instrument Date Listed | Instrument Status |
|---|---|---|---|---|
| VANGUARD INVESTMENT SERIES PLC | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund - Select “USD” Income Shares | IE00BD87Q500 | 25/Oct/2016 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard US 500 Stock Index - EUR Acc | IE0032126645 | 10/Jun/2003 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard US 500 Stock Index - EUR Hedged Acc | IE00B1G3DH73 | 31/Oct/2006 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard US 500 Stock Index - Institutional Plus EUR Acc | IE00BFPM9V94 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard US 500 Stock Index - Institutional Plus USD Acc | IE00BFPM9T72 | 05/Jun/2014 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard US 500 Stock Index - Investor Euro Shares | IE0032620787 | 10/Jun/2003 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard US 500 Stock Index - Investor US Dollar Shares | IE0002639668 | 04/Nov/1998 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard US 500 Stock Index - USD Acc | IE0002639775 | 04/Nov/1998 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard US Ultra- Short-Term Bond Fund - Institutional US Dollar Shares | IE0002642597 | 06/May/1999 | Listed |
| VANGUARD INVESTMENT SERIES PLC | Vanguard US Ultra- Short-Term Bond Fund - Investor US Dollar Shares | IE0002642480 | 06/May/1999 | Listed |

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